

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                             |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><b>▶ Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 24pt; font-weight: bold;">2018</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                            |                                                                                                                                                                                                                                                                                                                                               |  |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                            |                                                                                                                                                                                                                                                                                                                                               |  |
| For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u> |                                                                                            |                                                                                                                                                                                                                                                                                                                                               |  |
| <b>A</b>                                                                                                 | This return/report is for:                                                                 | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input type="checkbox"/> a single-employer plan <input checked="" type="checkbox"/> a DFE (specify) <u>M</u> |  |
| <b>B</b>                                                                                                 | This return/report is:                                                                     | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                         |  |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here. . . . . <input type="checkbox"/> |                                                                                                                                                                                                                                                                                                                                               |  |
| <b>D</b>                                                                                                 | Check box if filing under:                                                                 | <input type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                                   |  |

|                |                                                                                                                                                                                                                                                                                                                                                                    |           |                                                           |
|----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information—enter all requested information</b>                                                                                                                                                                                                                                                                                                      |           |                                                           |
| <b>1a</b>      | Name of plan<br><u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u>                                                                                                                                                                                                                                                                                         | <b>1b</b> | Three-digit plan number (PN) ▶ <u>001</u>                 |
|                |                                                                                                                                                                                                                                                                                                                                                                    | <b>1c</b> | Effective date of plan                                    |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>LOCKHEED MARTIN CORPORATION</u><br><br><u>6801 ROCKLEDGE DRIVE, CCT-115</u><br><u>BETHESDA, MD 20817</u> | <b>2b</b> | Employer Identification Number (EIN)<br><u>22-3546821</u> |
|                |                                                                                                                                                                                                                                                                                                                                                                    | <b>2c</b> | Plan Sponsor's telephone number<br><u>863-647-0370</u>    |
|                |                                                                                                                                                                                                                                                                                                                                                                    | <b>2d</b> | Business code (see instructions)                          |
|                |                                                                                                                                                                                                                                                                                                                                                                    |           |                                                           |

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

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

|                  |                                                          |                   |                                                              |
|------------------|----------------------------------------------------------|-------------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> |                                                          |                   |                                                              |
|                  | Signature of plan administrator                          | Date              | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                          |                   |                                                              |
|                  | Signature of employer/plan sponsor                       | Date              | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> | <u>Filed with authorized/valid electronic signature.</u> | <u>10/15/2019</u> | <u>ROBERT MUENINGHOFF</u>                                    |
|                  | Signature of DFE                                         | Date              | Enter name of individual signing as DFE                      |

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

Form 5500 (2018)  
v. 171027

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--|--------------|--|--------------|--|-----------|--|-----------|--|-----------|--|-----------|--|-----------|--|-----------|--|-----------|--|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;"><b>5</b></td> <td style="width: 90%;"></td> </tr> </table>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>5</b> |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>5</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;"><b>6a(1)</b></td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;"><b>6a(2)</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6b</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6c</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6d</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6e</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6f</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6g</b></td> <td></td> </tr> <tr> <td style="text-align: center;"><b>6h</b></td> <td></td> </tr> </table> |          |  | <b>6a(1)</b> |  | <b>6a(2)</b> |  | <b>6b</b> |  | <b>6c</b> |  | <b>6d</b> |  | <b>6e</b> |  | <b>6f</b> |  | <b>6g</b> |  | <b>6h</b> |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6a(1)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6a(2)</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6d</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6e</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6f</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6g</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>6h</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;"><b>7</b></td> <td style="width: 90%;"></td> </tr> </table>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>7</b> |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br><br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |          |  |              |  |              |  |           |  |           |  |           |  |           |  |           |  |           |  |           |  |

|                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

**a Pension Schedules**

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

**b General Schedules**

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

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                              |                                                             |
|----------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018   |                                                             |
| <b>A</b> Name of plan<br>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST                 | <b>B</b> Three-digit plan number (PN) ▶ 001                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>LOCKHEED MARTIN CORPORATION | <b>D</b> Employer Identification Number (EIN)<br>22-3546821 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                                 |
|---------------------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>JOHN HANCOCK LIFE INSURANCE COMPANY USA |
|---------------------------------------------------------------------------------|

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 01-0233346 | 65838         | GAC 8474                              | 76                                                                          | 01/01/2018              | 12/31/2018 |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
|                                             |                                      |

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
|--------------------------------------------------------------------------------------------------------------|

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> Name and address of the agent, broker, or other person to whom commissions or fees were paid |
|---------------------------------------------------------------------------------------------------------|

| (b) Amount of sales and base commissions paid | Fees and other commissions paid |             | (e) Organization code |
|-----------------------------------------------|---------------------------------|-------------|-----------------------|
|                                               | (c) Amount                      | (d) Purpose |                       |
|                                               |                                 |             |                       |

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> Name and address of the agent, broker, or other person to whom commissions or fees were paid |
|---------------------------------------------------------------------------------------------------------|

| (b) Amount of sales and base commissions paid | Fees and other commissions paid |             | (e) Organization code |
|-----------------------------------------------|---------------------------------|-------------|-----------------------|
|                                               | (c) Amount                      | (d) Purpose |                       |
|                                               |                                 |             |                       |



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**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

|          |                                                                                                                                                                                                                                            |              |         |
|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|---------|
| <b>4</b> | Current value of plan's interest under this contract in the general account at year end .....                                                                                                                                              | <b>4</b>     |         |
| <b>5</b> | Current value of plan's interest under this contract in separate accounts at year end .....                                                                                                                                                | <b>5</b>     |         |
| <b>6</b> | Contracts With Allocated Funds:                                                                                                                                                                                                            |              |         |
| <b>a</b> | State the basis of premium rates ▶                                                                                                                                                                                                         |              |         |
| <b>b</b> | Premiums paid to carrier.....                                                                                                                                                                                                              | <b>6b</b>    |         |
| <b>c</b> | Premiums due but unpaid at the end of the year.....                                                                                                                                                                                        | <b>6c</b>    |         |
| <b>d</b> | If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. ....<br>Specify nature of costs ▶                                      | <b>6d</b>    |         |
| <b>e</b> | Type of contract: (1) <input type="checkbox"/> individual policies (2) <input type="checkbox"/> group deferred annuity<br>(3) <input type="checkbox"/> other (specify) ▶                                                                   |              |         |
| <b>f</b> | If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ <input type="checkbox"/>                                                                                                          |              |         |
| <b>7</b> | Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)                                                                                                                              |              |         |
| <b>a</b> | Type of contract: (1) <input type="checkbox"/> deposit administration (2) <input checked="" type="checkbox"/> immediate participation guarantee<br>(3) <input type="checkbox"/> guaranteed investment (4) <input type="checkbox"/> other ▶ |              |         |
| <b>b</b> | Balance at the end of the previous year.....                                                                                                                                                                                               | <b>7b</b>    | 1724753 |
| <b>c</b> | Additions: (1) Contributions deposited during the year .....                                                                                                                                                                               | <b>7c(1)</b> | 0       |
|          | (2) Dividends and credits .....                                                                                                                                                                                                            | <b>7c(2)</b> | 0       |
|          | (3) Interest credited during the year .....                                                                                                                                                                                                | <b>7c(3)</b> | 61582   |
|          | (4) Transferred from separate account.....                                                                                                                                                                                                 | <b>7c(4)</b> | 0       |
|          | (5) Other (specify below) .....                                                                                                                                                                                                            | <b>7c(5)</b> | 13958   |
|          | ▶ DR ANNUAL ADJUSTMENTS                                                                                                                                                                                                                    |              |         |
|          | (6) Total additions.....                                                                                                                                                                                                                   | <b>7c(6)</b> | 75540   |
| <b>d</b> | Total of balance and additions (add lines <b>7b</b> and <b>7c(6)</b> ) .....                                                                                                                                                               | <b>7d</b>    | 1800293 |
| <b>e</b> | Deductions:                                                                                                                                                                                                                                |              |         |
|          | (1) Disbursed from fund to pay benefits or purchase annuities during year .....                                                                                                                                                            | <b>7e(1)</b> | 26614   |
|          | (2) Administration charge made by carrier .....                                                                                                                                                                                            | <b>7e(2)</b> | 18002   |
|          | (3) Transferred to separate account.....                                                                                                                                                                                                   | <b>7e(3)</b> | 0       |
|          | (4) Other (specify below) .....                                                                                                                                                                                                            | <b>7e(4)</b> | 0       |
|          | ▶                                                                                                                                                                                                                                          |              |         |
|          | (5) Total deductions.....                                                                                                                                                                                                                  | <b>7e(5)</b> | 44616   |
| <b>f</b> | Balance at the end of the current year (subtract line <b>7e(5)</b> from line <b>7d</b> ) .....                                                                                                                                             | <b>7f</b>    | 1755677 |

**Part III Welfare Benefit Contract Information**

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

**8** Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)     
 **b** ☐ Dental     
 **c** ☐ Vision     
 **d** ☐ Life insurance  
**e** ☐ Temporary disability (accident and sickness)     
 **f** ☐ Long-term disability     
 **g** ☐ Supplemental unemployment     
 **h** ☐ Prescription drug  
**i** ☐ Stop loss (large deductible)     
 **j** ☐ HMO contract     
 **k** ☐ PPO contract     
 **l** ☐ Indemnity contract  
**m** ☐ Other (specify) ▶

**9** Experience-rated contracts:

|                                                                                                                                                    |                 |  |   |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|--|---|
| <b>a</b> Premiums: (1) Amount received .....                                                                                                       | <b>9a(1)</b>    |  |   |
| (2) Increase (decrease) in amount due but unpaid .....                                                                                             | <b>9a(2)</b>    |  |   |
| (3) Increase (decrease) in unearned premium reserve .....                                                                                          | <b>9a(3)</b>    |  |   |
| (4) Earned ((1) + (2) - (3)) .....                                                                                                                 | <b>9a(4)</b>    |  | 0 |
| <b>b</b> Benefit charges (1) Claims paid .....                                                                                                     | <b>9b(1)</b>    |  |   |
| (2) Increase (decrease) in claim reserves .....                                                                                                    | <b>9b(2)</b>    |  |   |
| (3) Incurred claims (add (1) and (2)) .....                                                                                                        | <b>9b(3)</b>    |  | 0 |
| (4) Claims charged .....                                                                                                                           | <b>9b(4)</b>    |  |   |
| <b>c</b> Remainder of premium: (1) Retention charges (on an accrual basis) --                                                                      |                 |  |   |
| (A) Commissions .....                                                                                                                              | <b>9c(1)(A)</b> |  |   |
| (B) Administrative service or other fees .....                                                                                                     | <b>9c(1)(B)</b> |  |   |
| (C) Other specific acquisition costs .....                                                                                                         | <b>9c(1)(C)</b> |  |   |
| (D) Other expenses .....                                                                                                                           | <b>9c(1)(D)</b> |  |   |
| (E) Taxes .....                                                                                                                                    | <b>9c(1)(E)</b> |  |   |
| (F) Charges for risks or other contingencies .....                                                                                                 | <b>9c(1)(F)</b> |  |   |
| (G) Other retention charges .....                                                                                                                  | <b>9c(1)(G)</b> |  |   |
| (H) Total retention .....                                                                                                                          | <b>9c(1)(H)</b> |  | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.) ..... | <b>9c(2)</b>    |  |   |
| <b>d</b> Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement .....                                | <b>9d(1)</b>    |  |   |
| (2) Claim reserves .....                                                                                                                           | <b>9d(2)</b>    |  |   |
| (3) Other reserves .....                                                                                                                           | <b>9d(3)</b>    |  |   |
| <b>e</b> Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) .....                                           | <b>9e</b>       |  |   |

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

**11** Did the insurance company fail to provide any information necessary to complete Schedule A? ..... ☐ Yes ☒ No

**12** If the answer to line 11 is "Yes," specify the information not provided. ▶

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                              |                                                             |
|----------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018   |                                                             |
| <b>A</b> Name of plan<br>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST                 | <b>B</b> Three-digit plan number (PN) ▶ 001                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>LOCKHEED MARTIN CORPORATION | <b>D</b> Employer Identification Number (EIN)<br>22-3546821 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                         |
|-------------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>ATHENE ANNUITY AND LIFE COMPANY |
|-------------------------------------------------------------------------|

| (b) EIN    | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year |            |
|------------|---------------|---------------------------------------|-----------------------------------------------------------------------------|-------------------------|------------|
|            |               |                                       |                                                                             | (f) From                | (g) To     |
| 42-0175020 | 61689         | 5012                                  | 8779                                                                        | 12/13/2018              | 12/31/2018 |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
|                                             |                                      |

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
|--------------------------------------------------------------------------------------------------------------|

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> Name and address of the agent, broker, or other person to whom commissions or fees were paid |
|---------------------------------------------------------------------------------------------------------|

| (b) Amount of sales and base commissions paid | Fees and other commissions paid |             | (e) Organization code |
|-----------------------------------------------|---------------------------------|-------------|-----------------------|
|                                               | (c) Amount                      | (d) Purpose |                       |
|                                               |                                 |             |                       |

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> Name and address of the agent, broker, or other person to whom commissions or fees were paid |
|---------------------------------------------------------------------------------------------------------|

| (b) Amount of sales and base commissions paid | Fees and other commissions paid |             | (e) Organization code |
|-----------------------------------------------|---------------------------------|-------------|-----------------------|
|                                               | (c) Amount                      | (d) Purpose |                       |
|                                               |                                 |             |                       |

---

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

**Part II Investment and Annuity Contract Information**

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

**4** Current value of plan's interest under this contract in the general account at year end ..... **4** 810262952**5** Current value of plan's interest under this contract in separate accounts at year end ..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier ..... **6b****c** Premiums due but unpaid at the end of the year ..... **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. .... **6d**  
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee  
(3) ☐ guaranteed investment (4) ☒ other ▶ GROUP ANNUITY CONTRACT**b** Balance at the end of the previous year ..... **7b** 0**c** Additions: (1) Contributions deposited during the year ..... **7c(1)** 806760000  
(2) Dividends and credits ..... **7c(2)** 0  
(3) Interest credited during the year ..... **7c(3)** 1608071  
(4) Transferred from separate account ..... **7c(4)** 0  
(5) Other (specify below) ..... **7c(5)** 2027975

▶ CHANGE IN INTEREST RATE, EXPERIENCE GAIN/LOSS

(6) Total additions ..... **7c(6)** 810396046**d** Total of balance and additions (add lines **7b** and **7c(6)**) ..... **7d** 810396046**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year ..... **7e(1)** 0  
(2) Administration charge made by carrier ..... **7e(2)** 0  
(3) Transferred to separate account ..... **7e(3)** 0  
(4) Other (specify below) ..... **7e(4)** 133094

▶ OTHER

(5) Total deductions ..... **7e(5)** 133094**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) ..... **7f** 810262952

**Part III Welfare Benefit Contract Information**

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

**8** Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)     
 **b** ☐ Dental     
 **c** ☐ Vision     
 **d** ☐ Life insurance  
**e** ☐ Temporary disability (accident and sickness)     
 **f** ☐ Long-term disability     
 **g** ☐ Supplemental unemployment     
 **h** ☐ Prescription drug  
**i** ☐ Stop loss (large deductible)     
 **j** ☐ HMO contract     
 **k** ☐ PPO contract     
 **l** ☐ Indemnity contract  
**m** ☐ Other (specify) ▶

**9** Experience-rated contracts:

|                                                                                                                                                    |                 |  |   |
|----------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|--|---|
| <b>a</b> Premiums: (1) Amount received .....                                                                                                       | <b>9a(1)</b>    |  |   |
| (2) Increase (decrease) in amount due but unpaid .....                                                                                             | <b>9a(2)</b>    |  |   |
| (3) Increase (decrease) in unearned premium reserve .....                                                                                          | <b>9a(3)</b>    |  |   |
| (4) Earned ((1) + (2) - (3)) .....                                                                                                                 | <b>9a(4)</b>    |  | 0 |
| <b>b</b> Benefit charges (1) Claims paid .....                                                                                                     | <b>9b(1)</b>    |  |   |
| (2) Increase (decrease) in claim reserves .....                                                                                                    | <b>9b(2)</b>    |  |   |
| (3) Incurred claims (add (1) and (2)) .....                                                                                                        | <b>9b(3)</b>    |  | 0 |
| (4) Claims charged .....                                                                                                                           | <b>9b(4)</b>    |  |   |
| <b>c</b> Remainder of premium: (1) Retention charges (on an accrual basis) --                                                                      |                 |  |   |
| (A) Commissions .....                                                                                                                              | <b>9c(1)(A)</b> |  |   |
| (B) Administrative service or other fees .....                                                                                                     | <b>9c(1)(B)</b> |  |   |
| (C) Other specific acquisition costs .....                                                                                                         | <b>9c(1)(C)</b> |  |   |
| (D) Other expenses .....                                                                                                                           | <b>9c(1)(D)</b> |  |   |
| (E) Taxes .....                                                                                                                                    | <b>9c(1)(E)</b> |  |   |
| (F) Charges for risks or other contingencies .....                                                                                                 | <b>9c(1)(F)</b> |  |   |
| (G) Other retention charges .....                                                                                                                  | <b>9c(1)(G)</b> |  |   |
| (H) Total retention .....                                                                                                                          | <b>9c(1)(H)</b> |  | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.) ..... | <b>9c(2)</b>    |  |   |
| <b>d</b> Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement .....                                | <b>9d(1)</b>    |  |   |
| (2) Claim reserves .....                                                                                                                           | <b>9d(2)</b>    |  |   |
| (3) Other reserves .....                                                                                                                           | <b>9d(3)</b>    |  |   |
| <b>e</b> Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) .....                                           | <b>9e</b>       |  |   |

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

**11** Did the insurance company fail to provide any information necessary to complete Schedule A? ..... ☐ Yes ☒ No

**12** If the answer to line 11 is "Yes," specify the information not provided. ▶

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>2018</b>                                    |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |

For calendar plan year 2018 or fiscal plan year beginning **01/01/2018** and ending **12/31/2018**

|                                                                                                     |                                                                    |            |
|-----------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><b>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</b>                 | <b>B</b> Three-digit plan number (PN) <b>►</b>                     | <b>001</b> |
|                                                                                                     |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>LOCKHEED MARTIN CORPORATION</b> | <b>D</b> Employer Identification Number (EIN)<br><b>22-3546821</b> |            |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

**1 Information on Persons Receiving Only Eligible Indirect Compensation**

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

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

|                                                                                                                   |                                              |
|-------------------------------------------------------------------------------------------------------------------|----------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |                                              |
| <b>ACADIAN ASSET</b>                                                                                              | <b>260 FRANKLIN ST.<br/>BOSTON, MA 02110</b> |

|                                                                                                                   |  |
|-------------------------------------------------------------------------------------------------------------------|--|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| <b>ALPHADYNE ASSET MANAGEMENT LLC</b>                                                                             |  |
| <b>57-1220818</b>                                                                                                 |  |

|                                                                                                                   |  |
|-------------------------------------------------------------------------------------------------------------------|--|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| <b>ANGELO GORDON &amp; CO. L.P.</b>                                                                               |  |
| <b>13-3478879</b>                                                                                                 |  |

|                                                                                                                   |                                                                    |
|-------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |                                                                    |
| <b>BERYL CAPITAL MANAGEMENT</b>                                                                                   | <b>1611 S. CATALINA AVE, SUITE 309<br/>REDONDO BEACH, CA 90277</b> |



---

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

---

ADVENT INTERNATIONAL

80-0831029

---

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

---

BARING PRIVATE EQUITY ASIA

SUITE 3801, TWO INT'L FINANCE CTR 8 FINANCE STREET  
CENTRAL, HONG KONG 999077 HK

---

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

---

BAIN CAPTIAL

200 CLARENDON STREET  
BOSTON, MA 02116

---

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

---

ALPINVEST SECONDARIES V GP, LLC

299 PARK AVE  
35TH FLOOR  
NEW YORK, NY 10171

---

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

---

BEECKEN PETTY O'KEEFE & CO.

131 SOUTH DEARBORN  
SUITE 2800  
CHICAGO, IL 60603

---

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

---

BENSON ELLIOT SERVICES LIMITED

50 HANS CRESCENT  
LONDON, UNITED KINGDOM SW1X 0NA GB

---

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

---

BLACK DIAMOND CAPITAL MANAGEMENT

30-0846580

---

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

---

BESSEMER VENTURE PARTNERS

525 BRANNAN ST.  
SUITE 100  
SAN FRANCISCO, CA 94107

---

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

---

BOGLE INVESTMENT MANAGEMENT

04-3479127

---

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

---

BOYU CAPITAL

98-1294730

---

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

---

STONE POINT

20-2508799

---

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

---

CAPEVIEW CAPITAL LLP

TWO LONDON BRIDGE  
LONDON, UNITED KINGDOM SE19RA GB

---

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

---

CARRHAE CAPITAL LLP

39 ST JAMES'S STREET  
LONDON, UNITED KINGDOM SW1A1JD GB

---

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

---

CASPIAN CAPITAL LP

SUMMIT PLACE 2ND FLOOR 1601 LOWER WATER STREET  
HALIFAX, NOVA SCOTIA B3J3P6 CA

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

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BLACKROCK

13-3806691

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

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CAYMUS CAPITAL PARTNERS

76-0678126

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

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CERBERUS CAPITAL MANAGEMENT LP

875 THIRD AVENUE  
NEW YORK, NY 10022

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

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CLERESTORY CAPITAL PARTNERS

30-0441881

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

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COLUMBIA MANAGEMENT

41-1533211

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

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BLACKSTONE

26-1699805

---

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

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CROW HOLDINGS CAPITAL REAL ESTATE

3819 MAPLE AVENUE  
DALLAS, TX 75219

---

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

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CYGNUS ASSET MANAGEMENT

SUERO DE QUINONES 34-36-30  
MADRID, SPAIN 28002 ES

---

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

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CENDANA CAPITAL

TWP EMBARCADERO CENTER  
22ND FLOOR  
SAN FRANCISCO, CA 94111

---

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

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FARALLON CAPITAL MANAGEMENT

94-3106323

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

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CFP 80 HAMMERSMITH RD  
LONDON, UNITED KINGDON W14 8UD US

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

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FIRSTMARK CAPITAL 100 5TH AVENUE  
THIRD FLOOR  
NEW YORK, NY 10011

---

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

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BLS CAPITAL EGEBAEKVEJ 98  
NAERUM, DENMARK DK-2850 DK

---

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

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GLENDON CAPITAL MANAGEMENT LP 1620 26TH STREET  
SUITE 2000N  
SANTA MONICA, CA 90404

---

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

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GLAZER CAPITAL, LLC.

13-4032491

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

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GREENFIELD PARTNERS, LLC 2 POST ROAD WEST  
WESTPORT, CT 06880

---

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

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HARRISON STREET REAL ESTATE CAPITAL

30-0754121

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

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CALVALRY ASSET MANAGEMENT THREE EMBARACADERO CTR  
SUITE 210  
SAN FRANCISCO, CA 94111

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

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BROOKFIELD ASSET MANAGEMENT

250 VERSEY STREET  
15TH FLOOR  
NEW YORK, NY 10281

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

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CIM GROUP

4700 WILSHIRE BOULEVARD  
LOS ANGELES, CA 90010

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

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CLEARLAKE CAPITAL GROUP

82-3099208

---

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

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DEEP BASIN CAPITAL

6 SUBURBAN AVE  
STAMFORD, CT 06901

---

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

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LANDMARK PARTNERS

10 MILL POND LANE  
SIMSBURY, CT 06070-2429

---

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

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KEYSTONE CAPITAL ADVISORS

P.O. BOX 309 UGLAND HOUSE SOUTH GEORGE ST  
GRAND CAYMAN, CAYMAN ISLANDS KY1-1104 KY

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

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GREEN COURT CAPITAL

98-1393110

---

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

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DRUM CAPITAL

20-4497486

---

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

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MARLIN EQUITY PARTNERS

338 PIER AVENUE  
HERMOSA BEACH, CA 90254

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

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GSO CAPITAL

01-0899018

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

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MONARCH ALTERNATIVE CAPITAL

98-0486728

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

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GUERNSEY LP

EAST WING TRAFALGAR COURT  
LES BANQUES, ST PETER PORT GY1 3PP GY

---

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

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NIPUN CAPITAL, LP

950 TOWER LANE  
SUITE 1725  
FOSTER CITY, CA 94404

---

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

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NOMURA ASSET MANAGEMENT USA INC

13-2866631

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

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RJO

208 SOUTH LASALLE, SUITE 900  
CHICAGO, IL 60604

---

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

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OLYMPUS CAPITAL

98-0177038

---

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

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PALOMAR VENTURES

27702 CROWN VALLEY PARKWAY  
SUITE D4-239  
LADERA, CA 92694

---

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

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HARVEST CAPITAL

600 MONTGOMERY ST  
SUITE 1700  
SAN FRANCISCO, CA 94111

---

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

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INVESCO ADVISORS

58-1707262

---

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

---

TJRK

6TH FLOOR 1 BARTHOLOMEW LANE  
LONDON, UNITED KINGDOM EC2N 2AX GB

---

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

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PLATINUM EQUITY LLC

20-0080603

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

---

PRIMAVERA CAPITAL

98-1500530

---

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

---

FORMULA GROWTH

1010 SHERBROOKE ST., WEST, SUITE 2300  
MONTREAL, QUEBEC H3A 2R7 CA

---

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

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HENDERSON GLOBAL INVESTORS

06-1217855

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

ISLET MANAGEMENT LM

590 MADISON AVE.  
27TH FLOOR  
NEW YORK, NY 10020**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

INVESCO TRUST

46-3793325

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

SANTE VENTURES

401 CONGRESS AVENUE  
SUITE 2950  
AUSTIN, TX 78701**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SCALE VENTURE PARTNERS

950 TOWER LANE  
SUITE 700  
FOSTER CITY, CA 94404**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

IPI DATA CENTER PARTNERS 1-A

394 PACIFIC AVE., SUITE 200  
SAN FRANCISCO, CA 94111**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SHERIDAN PRODUCTION COMPANY, LLC

87-0799683

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

SHOREVIEW INDUSTRIES

80-0931900

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

SYCAMORE PARTNERS

9 WEST 57TH STREET  
31ST FLOOR  
NEW YORK, NY 10019



---

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

HARBOUR SQUARE

700 CANAL STREET  
STAMFORD, CT 06902

---

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

CEM BENCHMARKING INC

372 BAY STREET SUITE 1000  
TORONTO, ONTARIO M5H 2W9 CA

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

JANUS HENDERSON INVESTORS

75-3019302

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

JP MORGAN INVESTMENTS

13-3200244

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

TENGRAM CAPITAL PARTNERS

80-0685625

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

KKR

9 WEST 57TH STREET  
NEW YORK, NY 10019

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

THE ENERGY MINERALS GROUP

2000 MCKINNEY AVE  
SUITE 1250  
DALLAS, TX 75201

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

DAG VENTURES, LLC

45-2256948

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

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WARBURG PINCUS LLC

450 LEXINGTON AVENUE  
NEW YORK, NY 10017

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

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WAYZATA INVESTMENT PARTNERS LLC

701 EAST LAKE STREET  
SUITE 300  
WAYZATA, MN 55391

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

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WESTLAND CAPITAL PARTNERS

3907 PARK DR  
SUITE 235  
EL DORADO HILLS, CA 95762

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

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WESTFIELD CAPITAL

1 FINANCIAL CENTER  
BOSTON, MA 02111

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

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WHITE DEER MANAGEMENT

700 LOUISIANA STREET  
SUITE 4770  
HOUSTON, TX 77002

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

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WILLOWRIDGE PARTNERS, INC

122 EAST 42ND ST  
37 FLOOR  
NEW YORK, NY 10017

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

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MASSAR CAPITAL MANAGEMENT

152 WEST 57TH ST  
8TH FLOOR  
NEW YORK, NY 10019

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

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TREND CAPITAL MANAGEMENT LP

98-0600310

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

WARATAH CAPITAL ADVISORS LTD

1133 YONGE ST., 5TH FLOOR  
TORONTO, ONTARIO M5C 2V6 CA**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FRANCISCO PARTNERS

ONE LETTERMAN DRIVE  
BUILDING C, SUITE 410  
SAN FRANCISCO, CA 94129**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LMR

P.O. BOX 309 UGLAND HOUSE  
GRAND CAYMAN, CAYMAN ISLANDS KY1-1104 KY**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GAMMAQ

16909 VIA DE SANTA FE, SUITE A-200  
RANCHO SANTA FE, CA 92067**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

NATIONAL CAPITAL PROPERTIES

1001 G. ST, NW SUITE 900  
WASHINGTON, DC 20001**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ORIBMED ADVISORS

601 LEXINGTON AVE., 54TH FLOOR  
NEW YORK, NY 10022**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LINDENGROVE CAPITAL LLP

3 ST JAMES SQUARE  
LONDON, UNITED KINGDOM SW1Y 4JU GB**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MBK MANAGEMENT INC

98-1161360

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

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NORTHLIGHT INVESTMENT SERVICES

33 GLASSHOUSE STREET  
LONDON, UNITED KINGDOM W1B 5DG GB

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

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MARTIN FUND MANAGEMENT

434 WEST 33RD ST  
PENTHOUSE FLOOR  
NEW YORK, NY 10001

---

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

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RAYS CAPITAL PARTNERS LIMITED

18/F CLUB LUSTANO BUILDING 16 ICE HOUSE STREET  
CENTRAL, HONG KONG 999003 HK

---

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

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NCH CAPITAL INC.

20-8960097

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

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RED CLIFF

UNITES 805-807, 8/F., ALEXANDRE HOUSE 18 CHARTER RD  
CENTRAL, HONG KONG 999003 HK

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

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SCOPIA

30-0711986

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

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OASIS

208 SOUTH LASALLE ST  
SUITE 900  
CHICAGO, IL 60604

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

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VALHALLA

20-5697512

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

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COLUMN PARK ASSET MANAGEMENT

3 COLUMBUS CIRCLE  
17TH FLOOR  
NEW YORK, NY 10019

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

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PATRIA - BRAZILLAN EQUITY PARTNER

98-0674948

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

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PPC - PRITZKER PRIVATE CAPITAL

111 S. WACKER DR  
SUITE 4050  
CHICAGO, IL 60606

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---

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

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PRENTICE CAPITAL MANAGEMENT

100 WEST PUTNAM AVE.  
GREENWICH, CT 06830

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

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RED POINT

3000 SAND HILL RD  
BUILDING 2, SUITE 900  
CHICAGO, IL 90425

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

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RENAISSANCE TECHNOLOGIES

600 ROUTE 25A  
EAST SETAUKET, NY 11733

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

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ROCKPOINT GROUP

3953 MAPLE AVE.  
SUITE 300  
DALLAS, TX 75219

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

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RRJ CAPITAL

98-1241196

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

TAILWATER CAPITAL

2021 MCKINNEY AVE  
SUITE 1250  
DALLAS, TX 75201

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

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

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

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

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

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

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

LOCKHEED MARTIN CORPORATION LMIMCO

52-1893632

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99 16 29 10 14         | EMPLOYER                                                                                          | 30780307                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 14059                                                                                                                                                                           | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

CONDUENT (XEROX)

16-0468020

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13 15 17 29            | CONTRACT ADMINISTRATOR                                                                            | 9721725                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

THE NORTHERN TRUST COMPANY

36-3608252

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68 24 21            | INV MANMT/TRUSTEE                                                                                 | 5772183                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

SELECT EQUITY GROUP

46-3465710

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52                  | INVESTMENT MANAGEMENT                                                                             | 4150928                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

WCM INVESTMENT MANAGEMENT

95-3046237

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 28                  | INVESTMENT MANAGEMENT                                                                             | 3901478                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

ARTISAN PARTNERS LTD PARTNERSHIP

30-0551775

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51 68               | INVESTMENT MANAGEMENT                                                                             | 3195007                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |



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

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

TRINITY STREET

02-1004823

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 2763450                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

DISCIPLINED GROWTH INVESTMENTS

41-1901233

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 2595961                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

VAN BERKOM AND ASSOCIATES INC

1130 SHERBROOKE WEST SUITE 1005  
MONTREAL, QUEBEC H3A2M8 CA

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 72                  | INVESTMENT MANAGEMENT                                                                             | 2418967                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 2391312                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

ROBECO INVESTMENT MANAGEMENT

13-3959209

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52                  | INVESTMENT MANAGEMENT                                                                             | 2317697                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

NORTHERN TRUST COMPANY

36-1561860

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 2137184                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

OAKTREE CAPITAL MANAGEMENT

26-0189082

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52                  | INVESTMENT MANAGEMENT                                                                             | 1864370                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

COMGEST

46 ST STEPHENS GREEN  
DUBLIN, IRELAND DUBLIN 2 IE

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 1765597                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

STATE STREET BANK & TRUST COMPANY

04-1867445

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 18 28                  | CONT ADMIN / INV MGMT                                                                             | 1737769                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

AXIOM INTERNATIONAL INVESTORS LLC

13-4021938

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 1707363                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

VULCAN VALUE PARTNERS LLC

39-2051712

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGER                                                                                | 1699229                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

MORGAN STANLEY INVESTMENT MGMT INC

13-3040307

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52 68               | INVESTMENT MANAGEMENT                                                                             | 1690678                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

ARISTOTLE

1100 SANTA MONICA, SUITE 1700  
LOS ANGELES, CA 90025

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 1675503                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

FISHER INVESTMENTS INC

94-3029777

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51 68 71            | INVESTMENT MANAGEMENT                                                                             | 1644477                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

HEDGESERV

05-4766021

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13 64 65               | CONTRACT ADMINISTRATOR                                                                            | 1340308                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 251851                                                                                                                                                                          | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

TCW

95-3703295

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | INVESTMENT MANAGEMENT                                                                                    | 1566407                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

COLUMBIA MANAGEMENT INVT ADVISERS

13-3180631

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 27                         | INVESTMENT MANAGEMENT                                                                                    | 1545442                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

MORGAN STANLEY DEAN WITTER

1585 BROADWAY  
NEW YORK, NY 10036

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 1306621                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

ARROWSTREET CAPITAL

04-3472863

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 1305758                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

GREEN HILL

38-3661703

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 16 17                         | CONSULTING                                                                                               | 1246141                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

LAZARD ASSET MANAGEMENT

98-0702839

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 68                         | INVESTMENT MANAGEMENT                                                                                    | 1187370                                                                       | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

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

CORECOMMODITY MANAGEMENT LLC

65-1211841

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 1186383                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

POLARIS CAPITAL MANAGEMENT

74-3243565

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 52                            | INVESTMENT MANAGEMENT                                                                                    | 1170493                                                                       | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

JENNISON ASSOCIATES LLC

52-2069785

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 27                         | INVESTMENT MANAGEMENT                                                                                    | 1114846                                                                       | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                 |



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

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

FRANK RUSSEL TRUST CO

91-1116938

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 1101225                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WELLINGTON MANAGEMENT COMPANY LLP

30-0835489

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 1083823                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

PRUDENTIAL

06-1050034

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11                     | ACTUARY                                                                                           | 1072955                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

NUEBERGER & BERMAN

13-5521910

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 1007161                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

DEANS KNIGHT INVESTMENT MANAGEMENT

200 BAY STREET SOUTH TOWER, 2ND FLOOR  
TORONTO, ONTARIO M5J 2W7 CA

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 931893                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

SPRUCEGROVE INVESTMENT MANAGEMENT

11-6453953

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 895643                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

AON CONSULTING

22-2221888

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 16                  | ACTUARY / CONSULTING                                                                              | 747822                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WILLIAM BLAIR & CO

36-2214610

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51 68 28               | INVESTMENT MANAGEMENT                                                                             | 660324                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

NISA INVESTMENT ADVISORS LLC

48-1140940

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 630422                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

BLOOMBERG FINANCE LP

06-1818168

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 28                  | INVESTMENT MANAGEMENT                                                                             | 630284                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

TALARA CAPITAL

32-1081669

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68 71               | INVESTMENT MANAGEMENT                                                                             | 598198                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

TOBAM

WEST PIER BUSINESS CAMPUS BLOCK 3 2ND FLOOR DUN LAOGHAIRE  
DUBLIN, IRELAND A96 P300 IR

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 528296                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

IRIDIAN ASSET MANAGEMENT

06-1439577

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 51 68 56                      | INVESTMENT MANAGEMENT                                                                                    | 455777                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

MITCHELL & TITUS LLP

13-2781641

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 10                            | AUDITOR                                                                                                  | 447513                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

VAN ECK ASSOCIATES

13-3210061

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 420173                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

EPOCH INVESTMENT PARTNERS, INC

20-1003862

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 418260                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ALBOURNE AMERICA LLC

91-2164625

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 28 70               | INVESTMENT ADVI / MGMT                                                                            | 400000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ADVENT SOFTWARE INC

94-2901952

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52                  | INVESTMENT MANAGEMENT                                                                             | 383385                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

PWP CAPITAL

20-5466924

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 381718                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

BARRA

94-2993326

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | OTHER FEE                                                                                         | 365000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

RECURRENT

82-1320743

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 362245                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

EAGLE CAPITAL MANAGEMENT

22-3361201

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 352334                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

IMAGINE

13-3719181

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 49 99               | OTHER FEES                                                                                        | 329736                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

FAMA INVESTMENTOS

RUA SAMUEL MORSE 74-CJ  
SAN PAULO, SAN PAULO 04576-060 BR

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 327799                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |



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

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

PINEBRIDGE

06-1078320

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 300261                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

BCA 1002 SHERBROOKE ST W SUITE 1600  
MONTREAL, QUEBEC H3A 3L6 CA

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 277500                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

CHAMBERS QDRO CONSULTING SERVICES

46-1178156

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 17 29                         | CONSULTANT                                                                                               | 257519                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

CAUSEWAY CAPITAL MANAGEMENT LLC

95-4861680

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 249458                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

RBC VOYAGEUR ASSET MANAGEMENT

41-1460668

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 244067                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

ALLIANZ GLOBAL INVESTORS

01-0645160

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 234710                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

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

CBRE GROUP INC

400 S HOPE ST  
25TH FLOOR  
LOS ANGELES, CA 90071

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 231987                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

HEXAVEST INC

1250 RENE LEVESQUE BLVD.WEST SUITE 4200  
MONTREAL, QUEBEC H3B4W8 CA

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAEMENT                                                                              | 231448                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

THOMAS REUTER FINANCIAL

20-4530702

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 226295                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

CAMBRIDGE ASSOCIATES LLC

04-3515240

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 16 28 70               | CONSULTANT                                                                                        | 225000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

VOYA FINANCIAL

04-3516284

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13                     | CONTRACT ADMINISTRATOR                                                                            | 223065                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MACKAY SHIELDS

1345 AVE OF THE AMERICAS  
NEW YORK, NY 10105

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | INVESTMENT MANAGEMENT                                                                             | 214606                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

QUANTUM ADVISORS PRIVATE LIMITED

503 REGENT CHAMBERS 5TH FLOOR NARIMAN POINT  
MUMBAI, MAHARASHTRA 40002-1 IN

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 183505                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

KARTICK

8202 CATBIRD CIRCLE, UNIT 202  
LORTON, VA 20598

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 167100                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LP ANALYST

38-3853186

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | OTHER FEE                                                                                         | 157875                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

WELLS CAPITAL MANAGEMENT

12-1000248

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 145715                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

ADVENT CAPITAL MANAGEMENT LLC

13-4168910

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 52                  | INVESTMENT MANAGEMENT                                                                             | 126317                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

TPH ASSET MANAGEMENT

32-0193581

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 109264                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

T. ROWE PRICE ASSOCIATES, INC

52-1714114

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51 68            | INVESTMENT MANAGEMENT                                                                             | 105069                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

TRADINGSCREEN INC

13-4066624

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 28                  | INVESTMENT RESEARCH                                                                               | 71300                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

S&P GLOBAL

13-4155501

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | OTHER FEES                                                                                        | 68250                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

ABEL NOSER

81-2351633

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 19                  | INVESTMENT MANAGEMENT                                                                             | 63000                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

CHARTWELL

02-6009593

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | INVESTMENT MANAGEMENT                                                                             | 62935                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

ABERDEEN ASSET MANAGEMENT INC

51-0368279

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 54355                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |



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

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

HOTCHKIS AND WILEY CAPITAL MGMT LLC

95-4871957

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 52931                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

CBIZ BENEFITS & INSURANCE SERVICES

31-1582098

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 16 49                  | CONSULTING / FORM 5500                                                                            | 43181                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NAVATAR

48-1253980

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | OTHER FEES                                                                                        | 37848                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

LONDON STOCK EXCHANGE

91-5566788

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | OTHER FEES                                                                                        | 37606                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PREQIN

98-0623545

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 30200                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AQR CAPITAL

13-3987414

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 30014                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

HIGH FREQUENCY ECONOMICS

13-3456844

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 16 17                         | CONSULTING                                                                                               | 27500                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

CREDITSIGHTS

13-4137154

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 27                            | INVESTMENT RESEARCH                                                                                      | 25250                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

CLEARY GOTTLIEB STEEN & HAMILTON

13-5599083

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 19181                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

JOHN HANCOCK MUTUAL LIFE INSURANCE

04-1414660

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28                            | INVESTMENT MANAGEMENT                                                                                    | 18002                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

KIRKLAND & ELLIS LLP

36-1326630

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 29                            | LEGAL                                                                                                    | 17524                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

TRIDENT II LP

98-0208723

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 68                         | INVESTMENT MANAGEMENT                                                                                    | 12891                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                 |

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

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

EUREKAHEDGE

98-1109487

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INVESTMENT MANAGEMENT                                                                             | 8500                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SIMPSON THACHER & BARTLE

13-5395280

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99 17                  | CONSULTING                                                                                        | 7464                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

CME GROUP INDEX SERVICES, LLC

36-4340266

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 72                  | INVESTMENT RESEARCH FEE                                                                           | 7100                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

PENSION BENEFIT INFO

82-2042787

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 16 17               | ADMIN FEE                                                                                         | 6802                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WILLKIE FARR & GALLAGHER

13-5536844

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | LEGAL                                                                                             | 6611                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

**Part I Service Provider Information (continued)**

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

| (a) Enter service provider name as it appears on line 2                       | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation                                                                                                                          |
|-------------------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| LOCKHEED MARTIN CORPORATION LMIMCO                                            | 56                                      | 1410                                                                                                                                                               |
| (d) Enter name and EIN (address) of source of indirect compensation           |                                         | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
| PRIMAVERA 190 ELGIN AVE<br>GEORGETOWN, CAYMAN ISLANDS KY1-9025<br>KY          |                                         | MEALS AND TRANSPORTATION                                                                                                                                           |
| (a) Enter service provider name as it appears on line 2                       | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation                                                                                                                          |
| HEDGSERV                                                                      | 64                                      | 119387                                                                                                                                                             |
| (d) Enter name and EIN (address) of source of indirect compensation           |                                         | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
| ACADIAN ASSET MANAGEMENT 260 FRANKLIN ST<br>BOSTON, MA 02110                  |                                         | RECORD KEEPING FEES                                                                                                                                                |
| (a) Enter service provider name as it appears on line 2                       | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation                                                                                                                          |
| HEDGSERV                                                                      | 64                                      | 108000                                                                                                                                                             |
| (d) Enter name and EIN (address) of source of indirect compensation           |                                         | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
| ALPHADYNE ASSET MANAGEMENT 17 STAE ST<br>NEW YORK, NY 10004<br><br>38-4003899 |                                         | RECORD KEEPING FEES                                                                                                                                                |

**Part I Service Provider Information (continued)**

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

| (a) Enter service provider name as it appears on line 2                 | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|-------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| HEDGSERV                                                                | 64                                                                                                                                                                 | 24000                                     |
| (d) Enter name and EIN (address) of source of indirect compensation     | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| MONARCH ALTERNATIVE CAPITAL LP<br>535 MADISON AVE<br>NEW YORK, NY 10022 | RECORD KEEPING FEES                                                                                                                                                |                                           |
| (a) Enter service provider name as it appears on line 2                 | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                         |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation     | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                         |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2                 | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                         |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation     | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                         |                                                                                                                                                                    |                                           |



**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

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

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

|                                                                                                            |                                                                    |            |
|------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u>                        | <b>B</b> Three-digit plan number (PN) <b>►</b>                     | <u>001</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>LOCKHEED MARTIN CORPORATION</u> | <b>D</b> Employer Identification Number (EIN)<br><u>22-3546821</u> |            |

|               |                                                                                                                                                                                  |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                            |                               |                                                                                                                       |
|--------------------------------------------------------------------------------------------|-------------------------------|-----------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMM PEN TR FD SPECIAL SITN PPTY FD</u>  |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK NA</u>            |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>13-3980309-001</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>11529480</u>   |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE GOVT SHORT TM INV FD</u>   |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-068</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>-129001330</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>FRONTIER MARKETS EQUITY FUND</u>         |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>RUSSELL INVESTMENTS TRUST COMPANY</u> |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>26-6608333-001</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>67329839</u>   |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE EAFE INDEX FUND NL</u>     |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-024</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8887182</u>    |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 1000 VL ID NL</u>  |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-098</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>381702426</u>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 1000 ID FD NL</u>  |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-095</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1137765801</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 2000 VL ID NL</u>  |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-119</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4718529</u>    |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 2000 ID FD NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                            |
|--------------------------------|------------------------|------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-096 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 314251 |
|--------------------------------|------------------------|------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE ALL COUNTRY WORLD NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-134 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 75464065 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE S&P 500 ID FD NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                       |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-003 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 2000 GR ID NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-120 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10812894 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CLERESTORY SMALL CAP REAL ESTATE FD

**b** Name of sponsor of entity listed in (a): LGT CAPITAL PARTNERS (USA) INC.

|                                |                        |                                                                                                             |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 30-0441881-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6420366 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE CANADA INDEX FD NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-102 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 120905051 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE EMERGING MKT ID FD NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-101 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 158990934 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE RUSSELL 1000 GR ID FD

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-099 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 161689221 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

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

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

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

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

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

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

| <b>Part II</b>                                                                             |                      | <b>Information on Participating Plans (to be completed by DFEs)</b><br>(Complete as many entries as needed to report all participating plans) |                                |
|--------------------------------------------------------------------------------------------|----------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|
| LOCKHEED MARTIN CORPORATION SALARIED EMPLOYEE RETIREMENT PROGRAM                           |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-001 |
| LOCKHEED MARTIN GLOBAL TELECOMMUNICATIONS RETIREMENT PLAN                                  |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | COMSAT CORPORATION                                                                                                                            | <b>c</b> EIN-PN 52-2256227-001 |
| LOCKHEED MARTIN RETIREMENT PLAN FOR CERTAIN HOURLY EMPLOYEES                               |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-002 |
| LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR EMPLOYEES IN THE BARGAINING UNIT                |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-006 |
| LOCKHEED MARTIN ENGINEERING AND SCIENCES RETIREMENT PLAN                                   |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-016 |
| LOCKHEED MARTIN CORPORATION LIBRASCOPE BARGAINING UNIT RETIREMENT PLAN                     |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-030 |
| LOCKHEED MARTIN TACTICAL DEFENSE SYSTEMS RETIREMENT PLAN FOR BARGAINING UNIT EMPLOYEES     |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-037 |
| LOCKHEED MARTIN MISSILES AND FIRE CONTROL DALLAS HOURLY RETIREMENT PLAN                    |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-039 |
| LOCKHEED MARTIN CERTAIN HERITAGE INACTIVE PLANS                                            |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-042 |
| LOCKHEED MARTIN TACTICAL DEFENSE SYSTEMS RETIREMENT PLAN II FOR BARGAINING UNIT EMPLOYEES  |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-043 |
| LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR MICHoud HOURLY EMPLOYEES IN THE BARGAINING UNIT |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-057 |
| LOCKHEED MARTIN AEROSPACE PENSION PLAN FOR OCALA HOURLY EMPLOYEES IN THE BARGAINING UNIT   |                      |                                                                                                                                               |                                |
| <b>a</b>                                                                                   | Plan name            |                                                                                                                                               |                                |
| <b>b</b>                                                                                   | Name of plan sponsor | LOCKHEED MARTIN CORPORATION                                                                                                                   | <b>c</b> EIN-PN 52-1893632-060 |

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

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

LOCKHEED MARTIN CORPORATION PENSION PLAN FOR EMPLOYEES IN PARTICIPATING BARGAINING UNITS

**a** Plan name**b** Name of plan sponsor  
LOCKHEED MARTIN CORPORATION**c** EIN-PN 52-1893632-067**a** Plan name  
RETIREMENT PLAN FOR CERTAIN REPRESENTED EMPLOYEES OF SIKORSKY AIRCRAFT CORPORATION, A LOCKHEED MARTIN COMPANY**b** Name of plan sponsor  
LOCKHEED MARTIN CORPORATION**c** EIN-PN 52-1893632-068**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

|                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                            |                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE G<br/>(Form 5500)<br/><br/>Department of Treasury<br/>Internal Revenue Service<br/><br/><br/>Department of Labor<br/>Employee Benefits Security Administration</div> | <div>Financial Transaction Schedules</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection.</div> |
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|                                                                                                   |                                                                  |
|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018        |                                                                  |
| <div>A Name of plan<br/>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</div>                 | <div>B Three-digit plan number (PN) ► 001</div>                  |
| <div>C Plan sponsor's name as shown on line 2a of Form 5500<br/>LOCKHEED MARTIN CORPORATION</div> | <div>D Employer Identification Number (EIN)<br/>22-3546821</div> |

|        |                                                                                                                                                                                                                                                                                                                                                                      |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I | <b>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</b><br>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions. |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                          |                                     |                                                                                                                                                                                                                      |
|--------------------------|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> |                                     |                                                                                                                                                                                                                      |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
|                             |                                       |              |                                   |                |              |

|                          |                                     |                                                                                                                                                                                                                      |
|--------------------------|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> |                                     |                                                                                                                                                                                                                      |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
|                             |                                       |              |                                   |                |              |

|                          |                                     |                                                                                                                                                                                                                      |
|--------------------------|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> |                                     |                                                                                                                                                                                                                      |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
|                             |                                       |              |                                   |                |              |

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

  

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

  

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

  

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

  

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |



**Part II Schedule of Leases in Default or Classified as Uncollectible**

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

  

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

  

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

  

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

  

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

  

| (a)                      | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                                        |                  |                       |
|--------------------------|-------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |
| (e) Original cost        |                               | (f) Current value at time of lease                                                    | (g) Gross rental receipts during the plan year                                                                                                                                         | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|                          |                               |                                                                                       |                                                                                                                                                                                        |                                        |                  |                       |

**Part III Nonexempt Transactions**

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
| LOCKHEED MARTIN CORPORATION           | EMPLOYER, PLAN SPONSOR/ADMIN                                          | INCORRECT TRUST CHARGING OF TRAVEL EXPENSES                                                                        |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       | 69763                                                                                                              |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
| LOCKHEED MARTIN CORPORATION           | EMPLOYER, PLAN SPONSOR/ADMIN                                          | INCORRECT TRUST CHARGING OF FICA TAXES FOR NONQUALIFIED PENSION PLANS                                              |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       | 753368                                                                                                             |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |

  

|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
|---------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------|-----------------------------------|---------------------------------------------------|
| <b>(a)</b> Identity of party involved | <b>(b)</b> Relationship to plan, employer, or other party-in-interest | <b>(c)</b> Description of transaction including maturity date, rate of interest, collateral, par or maturity value |                          | <b>(d)</b> Purchase price         |                                                   |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |
| <b>(e)</b> Selling price              | <b>(f)</b> Lease rental                                               | <b>(g)</b> Transaction expenses                                                                                    | <b>(h)</b> Cost of asset | <b>(i)</b> Current value of asset | <b>(j)</b> Net gain (or loss) on each transaction |
|                                       |                                                                       |                                                                                                                    |                          |                                   |                                                   |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              |                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110                             |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>2018</b>                                   |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>This Form is Open to Public Inspection</b> |

|                                                                                                          |                                                                    |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning <b>01/01/2018</b> and ending <b>12/31/2018</b> |                                                                    |
| <b>A</b> Name of plan<br><b>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</b>                      | <b>B</b> Three-digit plan number (PN) <b>►</b> <b>001</b>          |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>LOCKHEED MARTIN CORPORATION</b>      | <b>D</b> Employer Identification Number (EIN)<br><b>22-3546821</b> |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

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

| Assets                                                                                            |                 | (a) Beginning of Year | (b) End of Year |
|---------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                     | <b>1a</b>       | 187767003             | 235484815       |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                            | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                        | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                             | <b>1b(3)</b>    | 4098523509            | 589661908       |
| <b>c</b> General investments:                                                                     |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    | 1998492998            | 1566895671      |
| <b>(2)</b> U.S. Government securities .....                                                       | <b>1c(2)</b>    | 4594934555            | 3948036090      |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(3)(A)</b> | 407270342             | 321735193       |
| <b>(B)</b> All other.....                                                                         | <b>1c(3)(B)</b> | 4613001269            | 4788722545      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(4)(A)</b> | 104387023             | 118380220       |
| <b>(B)</b> Common.....                                                                            | <b>1c(4)(B)</b> | 10051671299           | 9100548841      |
| <b>(5)</b> Partnership/joint venture interests .....                                              | <b>1c(5)</b>    | 5961639159            | 6429848502      |
| <b>(6)</b> Real estate (other than employer real property).....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans.....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 2829752529            | 2011108343      |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   | 9345821               | 6420366         |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   | 1744097860            | 1481280970      |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   | 1724753               | 812018629       |
| <b>(15)</b> Other .....                                                                           | <b>1c(15)</b>   | 2209494641            | 2553973072      |

**1d** Employer-related investments:

|                                                                      |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 38812102761           | 33964115165     |

**Liabilities**

|                                                                           |           |            |           |
|---------------------------------------------------------------------------|-----------|------------|-----------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |            |           |
| <b>h</b> Operating payables .....                                         | <b>1h</b> |            |           |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |            |           |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 4623130282 | 973364452 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 4623130282 | 973364452 |

**Net Assets**

|                                                           |           |             |             |
|-----------------------------------------------------------|-----------|-------------|-------------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 34188972479 | 32990750713 |
|-----------------------------------------------------------|-----------|-------------|-------------|

**Part II Income and Expense Statement**

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

**Income**

|                                                                                                            |                 | (a) Amount   | (b) Total   |
|------------------------------------------------------------------------------------------------------------|-----------------|--------------|-------------|
| <b>a Contributions:</b>                                                                                    |                 |              |             |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> |              |             |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |              |             |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |              |             |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |              |             |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |              | 0           |
| <b>b Earnings on investments:</b>                                                                          |                 |              |             |
| (1) Interest:                                                                                              |                 |              |             |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 15837497     |             |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 62996007     |             |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 185394915    |             |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |              |             |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |              |             |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 138428529    |             |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |              | 402656948   |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> | 5107569      |             |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 258849931    |             |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 40459044     |             |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |              | 304416544   |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |              |             |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 149416124261 |             |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 149475281821 |             |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |              | -59157560   |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |              |             |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | -1618267086  |             |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |              | -1618267086 |

|                                                                                                |        | (a) Amount | (b) Total   |
|------------------------------------------------------------------------------------------------|--------|------------|-------------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | -199759655  |
| (7) Net investment gain (loss) from pooled separate accounts .....                             | 2b(7)  |            |             |
| (8) Net investment gain (loss) from master trust investment accounts .....                     | 2b(8)  |            |             |
| (9) Net investment gain (loss) from 103-12 investment entities .....                           | 2b(9)  |            | -1103782    |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)..... | 2b(10) |            | -186600231  |
| c Other income.....                                                                            | 2c     |            | -291075112  |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | -1648889934 |

**Expenses**

|                                                                                      |       |           |           |
|--------------------------------------------------------------------------------------|-------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |       |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) |           |           |
| (2) To insurance carriers for the provision of benefits .....                        | 2e(2) |           |           |
| (3) Other .....                                                                      | 2e(3) |           |           |
| (4) Total benefit payments. Add lines 2e(1) through (3).....                         | 2e(4) |           | 0         |
| f Corrective distributions (see instructions) .....                                  | 2f    |           |           |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g    |           |           |
| h Interest expense.....                                                              | 2h    |           | -174025   |
| i Administrative expenses: (1) Professional fees.....                                | 2i(1) | 7528613   |           |
| (2) Contract administrator fees.....                                                 | 2i(2) | 43738717  |           |
| (3) Investment advisory and management fees.....                                     | 2i(3) | 64366485  |           |
| (4) Other .....                                                                      | 2i(4) | 148942333 |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                  | 2i(5) |           | 264576148 |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |           | 264402123 |

**Net Income and Reconciliation**

|                                                          |       |  |             |
|----------------------------------------------------------|-------|--|-------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | -1913292057 |
| l Transfers of assets:                                   |       |  |             |
| (1) To this plan.....                                    | 2l(1) |  | 5054130786  |
| (2) From this plan.....                                  | 2l(2) |  | 4339060495  |

**Part III Accountant's Opinion**

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

**Part IV Compliance Questions**

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

During the plan year:

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

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

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     |    |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               |           | Yes | No | Amount |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|----|--------|
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                          | <b>4c</b> |     | X  |        |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....                                | <b>4d</b> | X   |    | 823131 |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | <b>4e</b> |     |    |        |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       | <b>4f</b> |     |    |        |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                                     | <b>4g</b> |     |    |        |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                           | <b>4h</b> |     |    |        |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | <b>4i</b> | X   |    |        |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.) ..... | <b>4j</b> | X   |    |        |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           | <b>4k</b> |     |    |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             | <b>4l</b> |     |    |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  | <b>4m</b> |     |    |        |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                      | <b>4n</b> |     |    |        |

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

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

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

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

# Lockheed Martin Master Retirement Trust

EIN: 22-3546821 / PN: 001

Plan Year: 2018

**Schedule H, line 4j – Schedule of Reportable Transactions**

# Northern Trust

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5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part A  
Single Transactions in Excess of 5%

| Security description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

◆ 5% Report - Part A

Single Transactions in Excess of 5%

| Security description / Asset ID | Shares/PAR | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Argentine peso - ARS</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 ARS / USD EX.RATE 39.38 WITH BARCLAYS BANK PLC | 10,228,361.540  | 3 Oct 18  |                   |                   |              | 0.00              | 259,734.93  | 287,717.62                        | 27,982.69     |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / ARS EX.RATE 0.0266667 WITH BARCLAYS BANK | -9,740,059.880  | 3 Oct 18  |                   |                   |              | 0.00              | -259,734.93 | -260,429.41                       | -694.48       |
| FX DEAL TRANSACTED ON 04 OCT 2018 ARS / USD EX.RATE 38.5277 WITH BARCLAYS BANK   | 9,740,059.880   | 4 Oct 18  |                   |                   |              | 0.00              | 252,806.68  | 252,806.68                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 ARS / USD EX.RATE 19.8616 WITH BARCLAYS BANK   | 2,381,280.000   | 8 Feb 18  |                   |                   |              | 0.00              | 119,893.66  | 119,893.66                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / ARS EX.RATE 0.0280819 WITH BARCLAYS BANK | -10,228,361.540 | 8 Nov 18  |                   |                   |              | 0.00              | -287,232.04 | -287,232.04                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / ARS EX.RATE 0.0516262 WITH BARCLAYS BANK | -2,700,000.000  | 12 Jan 18 |                   |                   |              | 0.00              | -139,390.81 | -133,448.66                       | 5,942.15      |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / ARS EX.RATE 0.0402847 WITH BARCLAYS BANK | -1,280,000.000  | 14 May 18 |                   |                   |              | 0.00              | -51,564.46  | -51,564.46                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 ARS / USD EX.RATE 20.2501 WITH BARCLAYS BANK   | 2,700,000.000   | 19 Mar 18 |                   |                   |              | 0.00              | 133,332.67  | 133,332.67                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 ARS / USD EX.RATE 20.8 WITH BARCLAYS BANK PLC  | 640,000.000     | 26 Apr 18 |                   |                   |              | 0.00              | 30,769.23   | 25,605.12                         | -5,164.11     |
| FX DEAL TRANSACTED ON 26 APR 2018 ARS / USD EX.RATE 20.85 WITH BARCLAYS BANK PLC | 640,000.000     | 26 Apr 18 |                   |                   |              | 0.00              | 30,695.44   | 25,605.12                         | -5,090.32     |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / ARS EX.RATE 0.050813 WITH BARCLAYS BANK  | -2,381,280.000  | 31 Jan 18 |                   |                   |              | 0.00              | -121,000.00 | -119,213.02                       | 1,786.98      |
| <b>Australian dollar - AUD</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / AUD EX.RATE 0.71195 WITH BARCLAYS BANK   | -804,937.530    | 10 Sep 18 |                   |                   |              | 0.00              | -573,075.27 | -573,075.27                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 APR 2018 AUD / USD EX.RATE 1.285347 WITH BARCLAYS BANK  | 11,676,393.540  | 16 Apr 18 |                   |                   |              | 0.00              | 9,084,234.17  | 9,074,309.80                      | -9,924.37     |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / AUD EX.RATE 0.7769 WITH BARCLAYS BANK    | -11,676,393.540 | 16 Apr 18 |                   |                   |              | 0.00              | -9,071,390.14 | -9,074,309.80                     | -2,919.66     |
| FX DEAL TRANSACTED ON 30 MAY 2018 AUD / USD EX.RATE 1.3193091 WITH BARCLAYS BANK | 1,000,000.000   | 30 May 18 |                   |                   |              | 0.00              | 757,972.50    | 736,750.01                        | -21,222.49    |
| <b>Brazilian real - BRL</b>                                                      |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH BARCLAYS BANK | -9,576,000.000  | 28 Feb 18 |                   |                   |              | 0.00              | -2,951,092.48 | -2,940,986.78                     | 10,105.70     |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.192 WITH BARCLAYS BANK PLC | 9,576,000.000   | 30 Jan 18 |                   |                   |              | 0.00              | 3,000,000.00  | 2,940,986.78                      | -59,013.22    |
| <b>British pound sterling - GBP</b>                                              |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.701587 WITH BARCLAYS BANK  | 54,281.630      | 1 Feb 18  |                   |                   |              | 0.00              | 77,369.78     | 77,369.78                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.701587 WITH BARCLAYS BANK  | 219,803.080     | 1 Feb 18  |                   |                   |              | 0.00              | 313,294.12    | 313,294.12                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.4124 WITH BARCLAYS BANK    | -562,733.870    | 2 Feb 18  |                   |                   |              | 0.00              | -794,805.32   | -794,805.32                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.28576 WITH BARCLAYS BANK   | -132,516.530    | 4 Sep 18  |                   |                   |              | 0.00              | -170,384.45   | -170,384.45                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.28576 WITH BARCLAYS BANK   | -134,578.810    | 4 Sep 18  |                   |                   |              | 0.00              | -173,036.05   | -173,036.05                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7150314 WITH BARCLAYS BANK | 52,911.750      | 5 Apr 18  |                   |                   |              | 0.00              | 73,999.20     | 73,999.20                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7150314 WITH BARCLAYS BANK | 40,522.620     | 5 Apr 18  |                   |                   |              | 0.00              | 56,672.50     | 56,672.50                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 GBP / USD EX.RATE 0.7213862 WITH BARCLAYS BANK | 202,057.790    | 7 Feb 18  |                   |                   |              | 0.00              | 280,096.55    | 280,096.55                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / GBP EX.RATE 1.3324 WITH BARCLAYS BANK    | -247,177.110   | 9 Jul 18  |                   |                   |              | 0.00              | -329,338.78   | -329,338.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 GBP / USD EX.RATE 0.7304602 WITH BARCLAYS BANK | 55,097.590     | 12 Jan 18 |                   |                   |              | 0.00              | 75,428.60     | 75,428.60                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.369 WITH BARCLAYS BANK PLC | -62,496.570    | 12 Jan 18 |                   |                   |              | 0.00              | -85,557.80    | -85,557.80                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 GBP / USD EX.RATE 0.7967178 WITH BARCLAYS BANK | 1,000,000.000  | 14 Dec 18 |                   |                   |              | 0.00              | 1,255,149.50  | 1,263,100.09                      | 7,950.59      |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / GBP EX.RATE 1.2610791 WITH BARCLAYS BANK | -1,000,000.000 | 14 Dec 18 |                   |                   |              | 0.00              | -1,261,079.10 | -1,278,382.16                     | -17,303.06    |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / GBP EX.RATE 1.3276 WITH BARCLAYS BANK    | -249,032.990   | 14 Jun 18 |                   |                   |              | 0.00              | -330,616.20   | -330,616.20                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 GBP / USD EX.RATE 0.7602116 WITH BARCLAYS BANK | 258,173.170    | 15 Oct 18 |                   |                   |              | 0.00              | 339,607.00    | 339,607.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / GBP EX.RATE 1.31345 WITH BARCLAYS BANK   | -1,012,857.350 | 18 Sep 18 |                   |                   |              | 0.00              | -1,330,337.49 | -1,330,337.49                     | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / GBP EX.RATE 1.41359 WITH BARCLAYS BANK   | -591,477.690   | 19 Apr 18 |                   |                   |              | 0.00              | -836,106.95   | -836,106.95                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 GBP / USD EX.RATE 0.7604828 WITH BARCLAYS BANK | 281,589.500    | 19 Sep 18 |                   |                   |              | 0.00              | 370,277.27    | 370,277.27                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39874 WITH BARCLAYS BANK   | -953,624.470   | 20 Feb 18 |                   |                   |              | 0.00              | -1,333,872.69 | -1,333,872.69                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.755068 WITH BARCLAYS BANK  | 144,888.370    | 20 Sep 18 |                   |                   |              | 0.00              | 191,887.84    | 191,887.84                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7783236 WITH BARCLAYS BANK | 2,000,000.000  | 21 Aug 18 |                   |                   |              | 0.00              | 2,569,625.20  | 2,630,600.09                      | 60,974.89     |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / GBP EX.RATE 1.27782 WITH BARCLAYS BANK   | -349,706.200   | 21 Nov 18 |                   |                   |              | 0.00              | -446,861.58   | -446,861.58                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | -49,680.160    | 24 May 18 |                   |                   |              | 0.00              | -66,540.61    | -66,540.61                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | -15,380.270    | 24 May 18 |                   |                   |              | 0.00              | -20,600.03    | -20,600.03                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | -20,679.460    | 24 May 18 |                   |                   |              | 0.00              | -27,697.66    | -27,697.66                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3124363 WITH BARCLAYS BANK | -1,000,000.000 | 26 Jul 18 |                   |                   |              | 0.00              | -1,312,436.30 | -1,299,400.11                     | 13,036.19     |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7270189 WITH BARCLAYS BANK | 824,945.950    | 30 Apr 18 |                   |                   |              | 0.00              | 1,134,696.66  | 1,134,696.66                      | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.37565 WITH BARCLAYS BANK   | -1,624,219.120 | 30 Apr 18 |                   |                   |              | 0.00              | -2,234,357.03 | -2,234,357.03                     | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7838067 WITH BARCLAYS BANK | 31,000.000     | 30 Nov 18 |                   |                   |              | 0.00              | 39,550.57     | 39,552.90                         | 2.33          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.2809559 WITH BARCLAYS BANK | -31,000.000    | 30 Nov 18 |                   |                   |              | 0.00              | -39,709.63    | -39,564.96                        | 144.67        |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / CAD EX.RATE 0.6677975 WITH BARCLAYS BANK | -2,994,919.800 | 5 Oct 18  |                   |                   |              | 0.00              | -2,315,371.15 | -2,227,782.80                     | 87,588.35     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV 2018 CAD / USD EX.RATE 1.3154 WITH BARCLAYS BANK    | 206,101.950    | 8 Nov 18  |                   |                   |              | 0.00              | 156,683.86    | 156,683.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.3416179 WITH BARCLAYS BANK | 288,447.850    | 11 Dec 18 |                   |                   |              | 0.00              | 215,000.00    | 215,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7654125 WITH BARCLAYS BANK | -1,231,033.800 | 11 Sep 18 |                   |                   |              | 0.00              | -942,248.71   | -942,248.71                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 CAD / EUR EX.RATE 1.5103828 WITH BARCLAYS BANK | 3,020,765.600  | 14 Dec 18 |                   |                   |              | 0.00              | 2,262,009.05  | 2,247,008.29                      | -15,000.76    |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / CAD EX.RATE 0.6581027 WITH BARCLAYS BANK | -3,039,039.200 | 14 Dec 18 |                   |                   |              | 0.00              | -2,288,078.72 | -2,229,093.42                     | 58,985.30     |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.3008 WITH BARCLAYS BANK    | 21,460,275.200 | 15 Mar 18 |                   |                   |              | 0.00              | 16,497,751.54 | 16,497,751.54                     | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.26657 WITH BARCLAYS BANK   | 725,733.520    | 19 Apr 18 |                   |                   |              | 0.00              | 572,991.24    | 572,991.24                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 CAD / USD EX.RATE 1.33089 WITH BARCLAYS BANK   | 1,697,921.600  | 20 Jun 18 |                   |                   |              | 0.00              | 1,275,779.07  | 1,276,153.03                      | 373.96        |
| FX DEAL TRANSACTED ON 20 SEP 2018 CAD / USD EX.RATE 1.2899793 WITH BARCLAYS BANK | 443,842.010    | 20 Sep 18 |                   |                   |              | 0.00              | 344,069.09    | 344,069.09                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 CAD / USD EX.RATE 1.27001 WITH BARCLAYS BANK   | 211,206.760    | 22 Feb 18 |                   |                   |              | 0.00              | 166,303.23    | 166,303.23                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 CAD / USD EX.RATE 1.2817574 WITH BARCLAYS BANK | 216,165.880    | 22 May 18 |                   |                   |              | 0.00              | 168,648.05    | 168,648.05                        | 0.00          |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8764895 WITH BARCLAYS BANK | 476,329.280    | 1 Nov 18  |                   |                   |              | 0.00              | 543,451.22    | 543,451.22                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8767539 WITH BARCLAYS BANK | 74,088.600      | 1 Nov 18 |                   |                   |              | 0.00              | 84,503.30      | 84,503.30                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.24731 WITH BARCLAYS BANK   | -134,880.810    | 2 Feb 18 |                   |                   |              | 0.00              | -168,238.18    | -168,238.18                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8610619 WITH BARCLAYS BANK | 5,000,000.000   | 3 Aug 18 |                   |                   |              | 0.00              | 5,806,783.50   | 5,828,750.38                      | 21,966.88     |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / EUR EX.RATE 1.15236 WITH BARCLAYS BANK   | -453,608.640    | 3 Oct 18 |                   |                   |              | 0.00              | -522,720.45    | -522,720.45                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8767741 WITH BARCLAYS BANK | 2,000,000.000   | 4 Dec 18 |                   |                   |              | 0.00              | 2,281,089.40   | 2,276,500.05                      | -4,589.35     |
| FX DEAL TRANSACTED ON 04 SEP 2018 EUR / USD EX.RATE 0.8635579 WITH BARCLAYS BANK | 414,287.350     | 4 Sep 18 |                   |                   |              | 0.00              | 479,744.75     | 479,744.75                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / CAD EX.RATE 0.6677975 WITH BARCLAYS BANK | 2,000,000.000   | 5 Oct 18 |                   |                   |              | 0.00              | 2,315,371.15   | 2,272,700.16                      | -42,670.99    |
| FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8603927 WITH BARCLAYS BANK | 323,868.770     | 5 Sep 18 |                   |                   |              | 0.00              | 376,419.72     | 376,419.72                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.16225 WITH BARCLAYS BANK   | -401,148.690    | 5 Sep 18 |                   |                   |              | 0.00              | -466,235.06    | -466,235.06                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8791209 WITH BARCLAYS BANK | 35,486.580      | 6 Dec 18 |                   |                   |              | 0.00              | 40,365.98      | 40,365.98                         | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8106355 WITH BARCLAYS BANK | 3,000,000.000   | 6 Feb 18 |                   |                   |              | 0.00              | 3,700,800.00   | 3,674,550.01                      | -26,249.99    |
| FX DEAL TRANSACTED ON 06 SEP 2018 EUR / USD EX.RATE 0.8604371 WITH BARCLAYS BANK | 10,000,000.000  | 6 Sep 18 |                   |                   |              | 0.00              | 11,622,000.00  | 11,583,500.42                     | -38,499.58    |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.1629217 WITH BARCLAYS BANK | -10,000,000.000 | 6 Sep 18 |                   |                   |              | 0.00              | -11,629,217.00 | -11,699,501.12                    | -70,284.12    |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.2 WITH BARCLAYS BANK PLC   | -10,000,000.000 | 6 Sep 18  |                   |                   |              | 0.00              | -12,000,000.00 | -11,583,500.42                    | 416,499.58    |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / EUR EX.RATE 1.1607872 WITH BARCLAYS BANK | -5,000,000.000  | 7 Aug 18  |                   |                   |              | 0.00              | -5,803,936.00  | -5,828,750.38                     | -24,814.38    |
| FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8776164 WITH BARCLAYS BANK | 75,886.200      | 7 Dec 18  |                   |                   |              | 0.00              | 86,468.53      | 86,468.53                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8722959 WITH BARCLAYS BANK | 36,974.540      | 7 Nov 18  |                   |                   |              | 0.00              | 42,387.61      | 42,387.61                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8776112 WITH BARCLAYS BANK | 481,156.930     | 8 Nov 18  |                   |                   |              | 0.00              | 548,257.54     | 548,257.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8776112 WITH BARCLAYS BANK | 125,419.070     | 8 Nov 18  |                   |                   |              | 0.00              | 142,909.61     | 142,909.61                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.19186 WITH BARCLAYS BANK   | -189,720.460    | 9 Jan 18  |                   |                   |              | 0.00              | -226,120.23    | -226,120.23                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.13985 WITH BARCLAYS BANK   | -220,803.330    | 10 Aug 18 |                   |                   |              | 0.00              | -251,682.68    | -251,682.68                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / EUR EX.RATE 1.14081 WITH BARCLAYS BANK   | -2,874,927.210  | 10 Dec 18 |                   |                   |              | 0.00              | -3,279,745.71  | -3,279,745.71                     | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / EUR EX.RATE 1.17361 WITH BARCLAYS BANK   | -223,861.510    | 10 Jul 18 |                   |                   |              | 0.00              | -262,726.11    | -262,726.11                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / EUR EX.RATE 1.1512 WITH BARCLAYS BANK    | -3,028,102.830  | 10 Oct 18 |                   |                   |              | 0.00              | -3,485,951.98  | -3,485,951.98                     | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.12625 WITH BARCLAYS BANK   | -62,742.860     | 13 Nov 18 |                   |                   |              | 0.00              | -70,664.15     | -70,664.15                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8800248 WITH BARCLAYS BANK | 5,000,000.000   | 14 Aug 18 |                   |                   |              | 0.00              | 5,681,658.00   | 5,813,250.49                      | 131,592.49    |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 CAD / EUR EX.RATE 1.5103828 WITH BARCLAYS BANK | -2,000,000.000   | 14 Dec 18 |                   |                   |              | 0.00              | -2,262,009.05   | -2,272,700.16                     | -10,691.11    |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / CAD EX.RATE 0.6581027 WITH BARCLAYS BANK | 2,000,000.000    | 14 Dec 18 |                   |                   |              | 0.00              | 2,288,078.72    | 2,301,218.71                      | 13,139.99     |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / PLN EX.RATE 0.232648 WITH BARCLAYS BANK  | 2,894,454.000    | 14 Dec 18 |                   |                   |              | 0.00              | 3,270,334.47    | 3,289,113.03                      | 18,778.56     |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / USD EX.RATE 0.8845644 WITH BARCLAYS BANK | 101,652.970      | 14 Dec 18 |                   |                   |              | 0.00              | 114,918.68      | 114,918.68                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PLN / EUR EX.RATE 4.321763 WITH BARCLAYS BANK  | -2,894,454.000   | 14 Dec 18 |                   |                   |              | 0.00              | -3,314,835.46   | -3,330,385.86                     | -15,550.40    |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8087997 WITH BARCLAYS BANK | 97,978,660.180   | 14 Mar 18 |                   |                   |              | 0.00              | 121,140,815.45  | 121,140,815.45                    | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 EUR / USD EX.RATE 0.8808408 WITH BARCLAYS BANK | 5,000,000.000    | 15 Aug 18 |                   |                   |              | 0.00              | 5,676,394.50    | 5,813,250.49                      | 136,855.99    |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8567402 WITH BARCLAYS BANK | 100,204,731.230  | 15 Jun 18 |                   |                   |              | 0.00              | 116,960,465.36  | 116,277,570.50                    | -682,894.86   |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.16 WITH BARCLAYS BANK PLC  | -100,000,000.000 | 15 Jun 18 |                   |                   |              | 0.00              | -116,000,000.00 | -115,640,010.80                   | 359,989.20    |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / EUR EX.RATE 1.2 WITH BARCLAYS BANK PLC   | -10,000,000.000  | 16 Aug 18 |                   |                   |              | 0.00              | -12,000,000.00  | -12,000,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8067011 WITH BARCLAYS BANK | 93,230,025.610   | 16 Mar 18 |                   |                   |              | 0.00              | 115,569,478.04  | 109,046,500.85                    | -6,522,977.19 |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2322705 WITH BARCLAYS BANK | -93,230,025.610  | 16 Mar 18 |                   |                   |              | 0.00              | -114,884,610.27 | -114,407,226.55                   | 477,383.72    |
| FX DEAL TRANSACTED ON 17 JUL 2018 EUR / USD EX.RATE 0.857758 WITH BARCLAYS BANK  | 4,769,252.040    | 17 Jul 18 |                   |                   |              | 0.00              | 5,560,137.11    | 5,560,137.11                      | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1798 WITH BARCLAYS BANK    | -227,671.540   | 17 May 18 |                   |                   |              | 0.00              | -268,606.88   | -268,606.88                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16894 WITH BARCLAYS BANK   | -288,050.340   | 17 Sep 18 |                   |                   |              | 0.00              | -336,713.56   | -336,713.56                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16894 WITH BARCLAYS BANK   | -86,880.520    | 17 Sep 18 |                   |                   |              | 0.00              | -101,558.12   | -101,558.12                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.1647 WITH BARCLAYS BANK    | -147,878.330   | 19 Jul 18 |                   |                   |              | 0.00              | -172,233.89   | -172,233.89                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.8666412 WITH BARCLAYS BANK | 410,820.390    | 21 Aug 18 |                   |                   |              | 0.00              | 474,037.43    | 474,037.43                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 EUR / USD EX.RATE 0.8777319 WITH BARCLAYS BANK | 290,777.470    | 21 Nov 18 |                   |                   |              | 0.00              | 331,282.77    | 331,282.77                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8514696 WITH BARCLAYS BANK | 590,253.420    | 21 Sep 18 |                   |                   |              | 0.00              | 693,217.23    | 693,217.23                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8606261 WITH BARCLAYS BANK | 5,000,000.000  | 22 Aug 18 |                   |                   |              | 0.00              | 5,809,724.00  | 5,849,750.56                      | 40,026.56     |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.1600759 WITH BARCLAYS BANK | -5,000,000.000 | 22 Aug 18 |                   |                   |              | 0.00              | -5,800,379.50 | -5,813,250.49                     | -12,870.99    |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.1601241 WITH BARCLAYS BANK | -5,000,000.000 | 22 Aug 18 |                   |                   |              | 0.00              | -5,800,620.50 | -5,813,250.49                     | -12,629.99    |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8171003 WITH BARCLAYS BANK | 137,052.380    | 24 Apr 18 |                   |                   |              | 0.00              | 167,730.18    | 167,730.18                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / EUR EX.RATE 1.1451405 WITH BARCLAYS BANK | -2,000,000.000 | 24 Oct 18 |                   |                   |              | 0.00              | -2,290,281.00 | -2,272,700.16                     | 17,580.84     |
| FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.8498126 WITH BARCLAYS BANK | 63,353.320     | 25 Sep 18 |                   |                   |              | 0.00              | 74,549.75     | 74,549.75                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.16621 WITH BARCLAYS BANK   | -34,082.830     | 26 Jul 18 |                   |                   |              | 0.00              | -39,747.74    | -39,747.74                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8562868 WITH BARCLAYS BANK | 5,000,000.000   | 30 May 18 |                   |                   |              | 0.00              | 5,839,165.00  | 5,782,000.54                      | -57,164.46    |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1652873 WITH BARCLAYS BANK | -5,000,000.000  | 30 May 18 |                   |                   |              | 0.00              | -5,826,436.50 | -5,782,000.54                     | 44,435.96     |
| FX DEAL TRANSACTED ON 31 MAY 2018 EUR / USD EX.RATE 0.8555286 WITH BARCLAYS BANK | 5,000,000.000   | 31 May 18 |                   |                   |              | 0.00              | 5,844,340.00  | 5,782,000.54                      | -62,339.46    |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 HKD / USD EX.RATE 7.8384 WITH BARCLAYS BANK    | 204,558.900     | 1 Nov 18  |                   |                   |              | 0.00              | 26,097.02     | 26,097.02                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.83951 WITH BARCLAYS BANK   | 545,746.650     | 19 Oct 18 |                   |                   |              | 0.00              | 69,614.89     | 69,614.89                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277629 WITH BARCLAYS BANK | -510,238.790    | 20 Dec 18 |                   |                   |              | 0.00              | -65,189.57    | -65,174.17                        | 15.40         |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277629 WITH BARCLAYS BANK | -7,130,167.360  | 20 Dec 18 |                   |                   |              | 0.00              | -910,970.66   | -910,755.39                       | 215.27        |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / HKD EX.RATE 0.1280262 WITH BARCLAYS BANK | -634,160.470    | 21 Sep 18 |                   |                   |              | 0.00              | -81,189.17    | -81,189.17                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 HKD / USD EX.RATE 7.84438 WITH BARCLAYS BANK   | 1,810,819.770   | 25 May 18 |                   |                   |              | 0.00              | 230,842.94    | 230,842.94                        | 0.00          |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX.RATE 109.61912 WITH BARCLAYS BANK | 124,263,806.000 | 1 May 18  |                   |                   |              | 0.00              | 1,133,596.09  | 1,137,374.09                      | 3,778.00      |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.8819 WITH BARCLAYS BANK  | 8,755,108.000    | 1 Nov 18  |                   |                   |              | 0.00              | 77,559.89     | 77,341.94                         | -217.95       |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0088011 WITH BARCLAYS BANK | -56,626,541.000  | 2 Oct 18  |                   |                   |              | 0.00              | -498,374.36   | -498,012.76                       | 361.60        |
| FX DEAL TRANSACTED ON 04 DEC 2018 JPY / USD EX.RATE 113.09347 WITH BARCLAYS BANK | 31,256,026.000   | 4 Dec 18  |                   |                   |              | 0.00              | 276,373.39    | 278,177.52                        | 1,804.13      |
| FX DEAL TRANSACTED ON 05 APR 2018 JPY / USD EX.RATE 107.1331 WITH BARCLAYS BANK  | 4,911,456.000    | 5 Apr 18  |                   |                   |              | 0.00              | 45,844.43     | 45,884.31                         | 39.88         |
| FX DEAL TRANSACTED ON 06 NOV 2018 JPY / USD EX.RATE 113.117 WITH BARCLAYS BANK   | 4,822,558.000    | 6 Nov 18  |                   |                   |              | 0.00              | 42,633.36     | 42,377.49                         | -255.87       |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091521 WITH BARCLAYS BANK | -7,413,276.000   | 7 May 18  |                   |                   |              | 0.00              | -67,847.32    | -67,583.88                        | 263.44        |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / JPY EX.RATE 0.008939 WITH BARCLAYS BANK  | -3,566,385.000   | 10 Jan 18 |                   |                   |              | 0.00              | -31,879.75    | -32,272.06                        | -392.31       |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.163 WITH BARCLAYS BANK   | 17,356,069.000   | 12 Jan 18 |                   |                   |              | 0.00              | 156,131.71    | 156,131.71                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0089958 WITH BARCLAYS BANK | -19,657,883.000  | 12 Jan 18 |                   |                   |              | 0.00              | -176,838.36   | -176,838.36                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.29 WITH BARCLAYS BANK    | 7,174,377.000    | 12 Oct 18 |                   |                   |              | 0.00              | 63,891.50     | 63,934.21                         | 42.71         |
| FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.29 WITH BARCLAYS BANK    | 92,341,361.000   | 12 Oct 18 |                   |                   |              | 0.00              | 822,347.15    | 822,896.77                        | 549.62        |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / JPY EX.RATE 0.0090597 WITH BARCLAYS BANK | -551,892,350.000 | 12 Sep 18 |                   |                   |              | 0.00              | -5,000,000.00 | -4,900,482.60                     | 99,517.40     |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / JPY EX.RATE 0.009009 WITH BARCLAYS BANK  | -1,096,572.000   | 14 Aug 18 |                   |                   |              | 0.00              | -9,879.03     | -9,901.77                         | -22.74        |

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

| Security Description / Asset ID                                                  | Shares/PAR          | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                     |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                     |           |                   |                   |              |                   |                 |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                     |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 112.67401 WITH BARCLAYS BANK | 229,686,680.000     | 14 Dec 18 |                   |                   |              | 0.00              | 2,038,506.31    | 2,106,589.01                      | 68,082.70     |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088049 WITH BARCLAYS BANK | -229,686,680.000    | 14 Dec 18 |                   |                   |              | 0.00              | -2,022,379.36   | -2,039,483.93                     | -17,104.57    |
| FX DEAL TRANSACTED ON 14 JUN 2018 JPY / USD EX.RATE 109.8135 WITH BARCLAYS BANK  | 2,868,822,321.000   | 14 Jun 18 |                   |                   |              | 0.00              | 26,124,495.81   | 25,834,772.58                     | -289,723.23   |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH BARCLAYS BANK | -2,850,000,000.000  | 14 Jun 18 |                   |                   |              | 0.00              | -25,829,255.03  | -25,944,469.73                    | -115,214.70   |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.435 WITH BARCLAYS BANK   | 2,850,000,000.000   | 16 Mar 18 |                   |                   |              | 0.00              | 27,030,872.10   | 25,944,469.73                     | -1,086,402.37 |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.4807 WITH BARCLAYS BANK  | 12,408,164,871.000  | 16 Mar 18 |                   |                   |              | 0.00              | 117,634,457.02  | 113,244,180.62                    | -4,390,276.40 |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094246 WITH BARCLAYS BANK | -701,188,847.000    | 16 Mar 18 |                   |                   |              | 0.00              | -6,608,443.02   | -6,594,769.31                     | 13,673.71     |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094303 WITH BARCLAYS BANK | -12,408,164,871.000 | 16 Mar 18 |                   |                   |              | 0.00              | -117,013,230.50 | -116,700,351.48                   | 312,879.02    |
| FX DEAL TRANSACTED ON 18 SEP 2018 JPY / USD EX.RATE 111.9125 WITH BARCLAYS BANK  | 65,600,920.000      | 18 Sep 18 |                   |                   |              | 0.00              | 586,180.45      | 583,404.51                        | -2,775.94     |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089814 WITH BARCLAYS BANK | -334,023,240.000    | 19 Dec 18 |                   |                   |              | 0.00              | -3,000,000.00   | -3,063,519.78                     | -63,519.78    |
| FX DEAL TRANSACTED ON 20 AUG 2018 JPY / USD EX.RATE 110.63155 WITH BARCLAYS BANK | 10,938,684.000      | 20 Aug 18 |                   |                   |              | 0.00              | 98,874.91       | 99,028.46                         | 153.55        |
| FX DEAL TRANSACTED ON 20 NOV 2018 JPY / USD EX.RATE 112.16012 WITH BARCLAYS BANK | 224,320,240.000     | 20 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00    | 1,991,833.07                      | -8,166.93     |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / JPY EX.RATE 0.008952 WITH BARCLAYS BANK  | -223,413,640.000    | 23 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00   | -1,983,782.99                     | 16,217.01     |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 JPY / USD EX.RATE 108.823 WITH BARCLAYS BANK   | 25,362,212.000   | 24 Apr 18 |                   |                   |              | 0.00              | 233,059.30    | 231,904.28                        | -1,155.02     |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091883 WITH BARCLAYS BANK | -2,907,103.000   | 24 Apr 18 |                   |                   |              | 0.00              | -26,711.42    | -26,581.66                        | 129.76        |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.602 WITH BARCLAYS BANK   | 76,007,041.000   | 24 Jan 18 |                   |                   |              | 0.00              | 693,482.24    | 699,977.35                        | 6,495.11      |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / JPY EX.RATE 0.0089862 WITH BARCLAYS BANK | -556,408,000.000 | 26 Oct 18 |                   |                   |              | 0.00              | -5,000,000.00 | -4,940,578.94                     | 59,421.06     |
| FX DEAL TRANSACTED ON 27 JUN 2018 JPY / USD EX.RATE 109.833 WITH BARCLAYS BANK   | 18,457,151.000   | 27 Jun 18 |                   |                   |              | 0.00              | 168,047.41    | 166,633.42                        | -1,413.99     |
| FX DEAL TRANSACTED ON 27 JUN 2018 JPY / USD EX.RATE 109.833 WITH BARCLAYS BANK   | 524,847.000      | 27 Jun 18 |                   |                   |              | 0.00              | 4,778.59      | 4,738.38                          | -40.21        |
| FX DEAL TRANSACTED ON 30 OCT 2018 JPY / USD EX.RATE 112.7164 WITH BARCLAYS BANK  | 10,148,606.000   | 30 Oct 18 |                   |                   |              | 0.00              | 90,036.64     | 89,977.89                         | -58.75        |
| <b>Mexican peso - MXN</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MXN EX.RATE 0.0517004 WITH BARCLAYS BANK | -19,342,200.000  | 4 Oct 18  |                   |                   |              | 0.00              | -1,000,000.00 | -960,268.09                       | 39,731.91     |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0485266 WITH BARCLAYS BANK | -20,607,270.000  | 7 Jun 18  |                   |                   |              | 0.00              | -1,000,000.00 | -1,001,057.54                     | -1,057.54     |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0485798 WITH BARCLAYS BANK | -20,584,700.000  | 7 Jun 18  |                   |                   |              | 0.00              | -1,000,000.00 | -999,961.14                       | 38.86         |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0487075 WITH BARCLAYS BANK | -20,530,700.000  | 7 Jun 18  |                   |                   |              | 0.00              | -1,000,000.00 | -997,337.93                       | 2,662.07      |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / MXN EX.RATE 0.0485772 WITH BARCLAYS BANK | -10,292,885.000  | 12 Jun 18 |                   |                   |              | 0.00              | -500,000.00   | -500,006.56                       | -6.56         |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.29798 WITH BARCLAYS BANK  | 19,297,980.000   | 12 Sep 18 |                   |                   |              | 0.00              | 1,000,000.00   | 958,072.73                        | -41,927.27    |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.37815 WITH BARCLAYS BANK  | 19,378,150.000   | 12 Sep 18 |                   |                   |              | 0.00              | 1,000,000.00   | 962,052.87                        | -37,947.13    |
| FX DEAL TRANSACTED ON 13 JUN 2018 MXN / USD EX.RATE 20.68285 WITH BARCLAYS BANK  | 20,682,850.000   | 13 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00   | 1,004,729.06                      | 4,729.06      |
| FX DEAL TRANSACTED ON 21 AUG 2018 MXN / USD EX.RATE 18.888107 WITH BARCLAYS BANK | 94,440,535.000   | 21 Aug 18 |                   |                   |              | 0.00              | 5,000,000.00   | 5,031,354.42                      | 31,354.42     |
| FX DEAL TRANSACTED ON 21 NOV 2018 MXN / USD EX.RATE 20.351613 WITH BARCLAYS BANK | 20,351,613.000   | 21 Nov 18 |                   |                   |              | 0.00              | 1,000,000.00   | 1,010,381.68                      | 10,381.68     |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MXN EX.RATE 0.0500651 WITH BARCLAYS BANK | -496,625,000.000 | 23 Jan 18 |                   |                   |              | 0.00              | -24,863,572.64 | -25,209,826.60                    | -346,253.96   |
| FX DEAL TRANSACTED ON 27 JUL 2018 MXN / USD EX.RATE 18.688143 WITH BARCLAYS BANK | 38,166,415.000   | 27 Jul 18 |                   |                   |              | 0.00              | 2,042,279.70   | 1,993,893.68                      | -48,386.02    |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / MXN EX.RATE 0.0537872 WITH BARCLAYS BANK | -38,166,415.000  | 27 Jul 18 |                   |                   |              | 0.00              | -2,052,862.82  | -2,057,277.96                     | -4,415.14     |
| FX DEAL TRANSACTED ON 29 AUG 2018 MXN / USD EX.RATE 19.1157 WITH BARCLAYS BANK   | 18,104,310.000   | 29 Aug 18 |                   |                   |              | 0.00              | 947,091.13     | 945,807.18                        | -1,283.95     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / MXN EX.RATE 0.0521507 WITH BARCLAYS BANK | -18,104,310.000  | 29 Aug 18 |                   |                   |              | 0.00              | -944,151.70    | -964,513.81                       | -20,362.11    |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / MXN EX.RATE 0.0512821 WITH BARCLAYS BANK | -390,000,000.000 | 29 Jun 18 |                   |                   |              | 0.00              | -20,000,000.00 | -20,000,000.00                    | 0.00          |
| <b>New Israeli shekel - ILS</b>                                                  |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 ILS / USD EX.RATE 3.45275 WITH BARCLAYS BANK   | 3,465,314.000    | 16 Mar 18 |                   |                   |              | 0.00              | 1,003,638.84   | 995,851.43                        | -7,787.41     |

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| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Israeli shekel - ILS</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 16 MAR 2018 USD / ILS EX.RATE 0.2910539 WITH BARCLAYS BANK | -3,465,314.000  | 16 Mar 18 |                   |                   |              | 0.00              | -1,008,593.07 | -951,852.44                       | 56,740.63     |
| <b>Polish zloty - PLN</b>                                                       |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 14 DEC 2018 EUR / PLN EX.RATE 0.232648 WITH BARCLAYS BANK  | -12,441,347.410 | 14 Dec 18 |                   |                   |              | 0.00              | -3,270,334.47 | -3,299,654.53                     | -29,320.06    |
| FX DEAL TRANACTED ON 14 DEC 2018 PLN / EUR EX.RATE 4.321763 WITH BARCLAYS BANK  | 12,509,144.200  | 14 Dec 18 |                   |                   |              | 0.00              | 3,314,835.46  | 3,335,815.38                      | 20,979.92     |
| <b>Russian ruble - RUB</b>                                                      |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 14 DEC 2018 RUB / USD EX.RATE 67.507 WITH BARCLAYS BANK    | 68,728,280.000  | 14 Dec 18 |                   |                   |              | 0.00              | 1,018,091.16  | 980,344.85                        | -37,746.31    |
| FX DEAL TRANACTED ON 14 DEC 2018 USD / RUB EX.RATE 0.0149653 WITH BARCLAYS BANK | -68,728,280.000 | 14 Dec 18 |                   |                   |              | 0.00              | -1,028,536.97 | -1,025,948.35                     | 2,588.62      |
| FX DEAL TRANACTED ON 27 DEC 2018 RUB / USD EX.RATE 69.35 WITH BARCLAYS BANK PLC | 68,728,280.000  | 27 Dec 18 |                   |                   |              | 0.00              | 991,035.04    | 991,035.04                        | 0.00          |
| <b>South African rand - ZAR</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 07 JUN 2018 USD / ZAR EX.RATE 0.0766335 WITH BARCLAYS BANK | -13,049,117.000 | 7 Jun 18  |                   |                   |              | 0.00              | -1,000,000.00 | -946,960.60                       | 53,039.40     |
| FX DEAL TRANACTED ON 12 DEC 2018 USD / ZAR EX.RATE 0.069665 WITH BARCLAYS BANK  | -14,354,420.000 | 12 Dec 18 |                   |                   |              | 0.00              | -1,000,000.00 | -988,684.69                       | 11,315.31     |
| FX DEAL TRANACTED ON 19 DEC 2018 ZAR / USD EX.RATE 14.28607 WITH BARCLAYS BANK  | 28,572,140.000  | 19 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00  | 1,967,953.94                      | -32,046.06    |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / ZAR EX.RATE 0.0704828 WITH BARCLAYS BANK | -400,000.000    | 20 Dec 18 |                   |                   |              | 0.00              | -28,193.12    | -28,193.12                        | 0.00          |
| FX DEAL TRANACTED ON 27 AUG 2018 ZAR / USD EX.RATE 13.269702 WITH BARCLAYS BANK | 13,765,122.000  | 27 Aug 18 |                   |                   |              | 0.00              | 1,037,334.67  | 937,598.77                        | -99,735.90    |

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| Security Description / Asset ID                                                 | Shares/PAR          | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                     |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                     |           |                   |                   |              |                   |                |                                   |               |
| <b>South African rand - ZAR</b>                                                 |                     |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 27 JUL 2018 USD / ZAR EX.RATE 0.0756647 WITH BARCLAYS BANK | -13,765,122.000     | 27 Jul 18 |                   |                   |              | 0.00              | -1,041,534.03  | -1,046,578.37                     | -5,044.34     |
| <b>South Korean won - KRW</b>                                                   |                     |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 09 NOV 2018 USD / KRW EX.RATE 0.0008883 WITH BARCLAYS BANK | -10,206,990,000.000 | 9 Nov 18  |                   |                   |              | 0.00              | -9,067,238.16  | -9,001,666.81                     | 65,571.35     |
| FX DEAL TRANACTED ON 24 OCT 2018 KRW / USD EX.RATE 1134.11 WITH BARCLAYS BANK   | 10,206,990,000.000  | 24 Oct 18 |                   |                   |              | 0.00              | 9,000,000.00   | 9,001,666.81                      | 1,666.81      |
| <b>Swedish krona - SEK</b>                                                      |                     |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 09 NOV 2018 SEK / USD EX.RATE 9.081 WITH BARCLAYS BANK PLC | 1,172,243.010       | 9 Nov 18  |                   |                   |              | 0.00              | 129,087.44     | 129,087.44                        | 0.00          |
| FX DEAL TRANACTED ON 14 MAR 2018 SEK / USD EX.RATE 8.1935 WITH BARCLAYS BANK    | 256,669,678.310     | 14 Mar 18 |                   |                   |              | 0.00              | 31,326,011.88  | 31,326,011.88                     | 0.00          |
| FX DEAL TRANACTED ON 14 MAR 2018 USD / SEK EX.RATE 0.122086 WITH BARCLAYS BANK  | -218,380,300.000    | 14 Mar 18 |                   |                   |              | 0.00              | -26,661,168.73 | -26,612,433.66                    | 48,735.07     |
| <b>Swiss franc - CHF</b>                                                        |                     |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 10 DEC 2018 USD / CHF EX.RATE 1.0104582 WITH BARCLAYS BANK | -1,426,650.340      | 10 Dec 18 |                   |                   |              | 0.00              | -1,441,570.60  | -1,441,570.60                     | 0.00          |
| FX DEAL TRANACTED ON 10 JAN 2018 USD / CHF EX.RATE 1.0221813 WITH BARCLAYS BANK | -751,256.670        | 10 Jan 18 |                   |                   |              | 0.00              | -767,920.55    | -767,920.55                       | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 USD / CHF EX.RATE 1.0024987 WITH BARCLAYS BANK | -48,941.000         | 14 Dec 18 |                   |                   |              | 0.00              | -49,063.29     | -49,293.45                        | -230.16       |
| FX DEAL TRANACTED ON 14 SEP 2018 USD / CHF EX.RATE 1.0341048 WITH BARCLAYS BANK | -164,050.980        | 14 Sep 18 |                   |                   |              | 0.00              | -169,645.90    | -169,645.90                       | 0.00          |
| FX DEAL TRANACTED ON 18 JUL 2018 CHF / USD EX.RATE 0.99888 WITH BARCLAYS BANK   | 1,091,426.580       | 18 Jul 18 |                   |                   |              | 0.00              | 1,092,650.35   | 1,092,650.35                      | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 CHF / USD EX.RATE 0.9927 WITH BARCLAYS BANK    | 115,475.610    | 22 May 18 |                   |                   |              | 0.00              | 116,324.78    | 116,324.78                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CHF / USD EX.RATE 0.99734 WITH BARCLAYS BANK   | 198,237.500    | 28 Jun 18 |                   |                   |              | 0.00              | 198,766.22    | 198,766.22                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.99201 WITH BARCLAYS BANK   | 237,770.040    | 29 Jun 18 |                   |                   |              | 0.00              | 239,685.12    | 239,685.12                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / CHF EX.RATE 1.0449321 WITH BARCLAYS BANK | -468,370.720   | 29 Mar 18 |                   |                   |              | 0.00              | -489,415.59   | -489,415.59                       | 0.00          |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.701587 WITH BARCLAYS BANK  | -77,369.780    | 1 Feb 18  |                   |                   |              | 0.00              | -77,369.78    | -77,369.78                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.701587 WITH BARCLAYS BANK  | -313,294.120   | 1 Feb 18  |                   |                   |              | 0.00              | -313,294.12   | -313,294.12                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX.RATE 109.61912 WITH BARCLAYS BANK | -1,133,596.090 | 1 May 18  |                   |                   |              | 0.00              | -1,133,596.09 | -1,133,596.09                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8764895 WITH BARCLAYS BANK | -543,451.220   | 1 Nov 18  |                   |                   |              | 0.00              | -543,451.22   | -543,451.22                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8767539 WITH BARCLAYS BANK | -84,503.300    | 1 Nov 18  |                   |                   |              | 0.00              | -84,503.30    | -84,503.30                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 HKD / USD EX.RATE 7.8384 WITH BARCLAYS BANK    | -26,097.020    | 1 Nov 18  |                   |                   |              | 0.00              | -26,097.02    | -26,097.02                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.8819 WITH BARCLAYS BANK  | -77,559.890    | 1 Nov 18  |                   |                   |              | 0.00              | -77,559.89    | -77,559.89                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.24731 WITH BARCLAYS BANK   | 168,238.180    | 2 Feb 18  |                   |                   |              | 0.00              | 168,238.18    | 168,238.18                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.4124 WITH BARCLAYS BANK    | 794,805.320    | 2 Feb 18 |                   |                   |              | 0.00              | 794,805.32    | 794,805.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0088011 WITH BARCLAYS BANK | 498,374.360    | 2 Oct 18 |                   |                   |              | 0.00              | 498,374.36    | 498,374.36                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8610619 WITH BARCLAYS BANK | -5,806,783.500 | 3 Aug 18 |                   |                   |              | 0.00              | -5,806,783.50 | -5,806,783.50                     | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 ARS / USD EX.RATE 39.38 WITH BARCLAYS BANK PLC | -259,734.930   | 3 Oct 18 |                   |                   |              | 0.00              | -259,734.93   | -259,734.93                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / ARS EX.RATE 0.0266667 WITH BARCLAYS BANK | 259,734.930    | 3 Oct 18 |                   |                   |              | 0.00              | 259,734.93    | 259,734.93                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / EUR EX.RATE 1.15236 WITH BARCLAYS BANK   | 522,720.450    | 3 Oct 18 |                   |                   |              | 0.00              | 522,720.45    | 522,720.45                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8767741 WITH BARCLAYS BANK | -2,281,089.400 | 4 Dec 18 |                   |                   |              | 0.00              | -2,281,089.40 | -2,281,089.40                     | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 JPY / USD EX.RATE 113.09347 WITH BARCLAYS BANK | -276,373.390   | 4 Dec 18 |                   |                   |              | 0.00              | -276,373.39   | -276,373.39                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 ARS / USD EX.RATE 38.5277 WITH BARCLAYS BANK   | -252,806.680   | 4 Oct 18 |                   |                   |              | 0.00              | -252,806.68   | -252,806.68                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MXN EX.RATE 0.0517004 WITH BARCLAYS BANK | 1,000,000.000  | 4 Oct 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 EUR / USD EX.RATE 0.8635579 WITH BARCLAYS BANK | -479,744.750   | 4 Sep 18 |                   |                   |              | 0.00              | -479,744.75   | -479,744.75                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.28576 WITH BARCLAYS BANK   | 173,036.050    | 4 Sep 18 |                   |                   |              | 0.00              | 173,036.05    | 173,036.05                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.28576 WITH BARCLAYS BANK   | 170,384.450    | 4 Sep 18 |                   |                   |              | 0.00              | 170,384.45    | 170,384.45                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7150314 WITH BARCLAYS BANK | -56,672.500     | 5 Apr 18 |                   |                   |              | 0.00              | -56,672.50     | -56,672.50                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7150314 WITH BARCLAYS BANK | -73,999.200     | 5 Apr 18 |                   |                   |              | 0.00              | -73,999.20     | -73,999.20                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 JPY / USD EX.RATE 107.1331 WITH BARCLAYS BANK  | -45,844.430     | 5 Apr 18 |                   |                   |              | 0.00              | -45,844.43     | -45,844.43                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8603927 WITH BARCLAYS BANK | -376,419.720    | 5 Sep 18 |                   |                   |              | 0.00              | -376,419.72    | -376,419.72                       | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.16225 WITH BARCLAYS BANK   | 466,235.060     | 5 Sep 18 |                   |                   |              | 0.00              | 466,235.06     | 466,235.06                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8791209 WITH BARCLAYS BANK | -40,365.980     | 6 Dec 18 |                   |                   |              | 0.00              | -40,365.98     | -40,365.98                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8106355 WITH BARCLAYS BANK | -3,700,800.000  | 6 Feb 18 |                   |                   |              | 0.00              | -3,700,800.00  | -3,700,800.00                     | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 JPY / USD EX.RATE 113.117 WITH BARCLAYS BANK   | -42,633.360     | 6 Nov 18 |                   |                   |              | 0.00              | -42,633.36     | -42,633.36                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 EUR / USD EX.RATE 0.8604371 WITH BARCLAYS BANK | -11,622,000.000 | 6 Sep 18 |                   |                   |              | 0.00              | -11,622,000.00 | -11,622,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.1629217 WITH BARCLAYS BANK | 11,629,217.000  | 6 Sep 18 |                   |                   |              | 0.00              | 11,629,217.00  | 11,629,217.00                     | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.2 WITH BARCLAYS BANK PLC   | 12,000,000.000  | 6 Sep 18 |                   |                   |              | 0.00              | 12,000,000.00  | 12,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / EUR EX.RATE 1.1607872 WITH BARCLAYS BANK | 5,803,936.000   | 7 Aug 18 |                   |                   |              | 0.00              | 5,803,936.00   | 5,803,936.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8776164 WITH BARCLAYS BANK | -86,468.530     | 7 Dec 18 |                   |                   |              | 0.00              | -86,468.53     | -86,468.53                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 GBP / USD EX.RATE 0.7213862 WITH BARCLAYS BANK | -280,096.550  | 7 Feb 18 |                   |                   |              | 0.00              | -280,096.55  | -280,096.55                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0485266 WITH BARCLAYS BANK | 1,000,000.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0485798 WITH BARCLAYS BANK | 1,000,000.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / MXN EX.RATE 0.0487075 WITH BARCLAYS BANK | 1,000,000.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / ZAR EX.RATE 0.0766335 WITH BARCLAYS BANK | 1,000,000.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091521 WITH BARCLAYS BANK | 67,847.320    | 7 May 18 |                   |                   |              | 0.00              | 67,847.32    | 67,847.32                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8722959 WITH BARCLAYS BANK | -42,387.610   | 7 Nov 18 |                   |                   |              | 0.00              | -42,387.61   | -42,387.61                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 ARS / USD EX.RATE 19.8616 WITH BARCLAYS BANK   | -119,893.660  | 8 Feb 18 |                   |                   |              | 0.00              | -119,893.66  | -119,893.66                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 CAD / USD EX.RATE 1.3154 WITH BARCLAYS BANK    | -156,683.860  | 8 Nov 18 |                   |                   |              | 0.00              | -156,683.86  | -156,683.86                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8776112 WITH BARCLAYS BANK | -548,257.540  | 8 Nov 18 |                   |                   |              | 0.00              | -548,257.54  | -548,257.54                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8776112 WITH BARCLAYS BANK | -142,909.610  | 8 Nov 18 |                   |                   |              | 0.00              | -142,909.61  | -142,909.61                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / ARS EX.RATE 0.0280819 WITH BARCLAYS BANK | 287,232.040   | 8 Nov 18 |                   |                   |              | 0.00              | 287,232.04   | 287,232.04                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.19186 WITH BARCLAYS BANK   | 226,120.230   | 9 Jan 18 |                   |                   |              | 0.00              | 226,120.23   | 226,120.23                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / GBP EX.RATE 1.3324 WITH BARCLAYS BANK    | 329,338.780   | 9 Jul 18  |                   |                   |              | 0.00              | 329,338.78   | 329,338.78                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 SEK / USD EX.RATE 9.081 WITH BARCLAYS BANK PLC | -129,087.440  | 9 Nov 18  |                   |                   |              | 0.00              | -129,087.44  | -129,087.44                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / KRW EX.RATE 0.0008883 WITH BARCLAYS BANK | 9,067,238.160 | 9 Nov 18  |                   |                   |              | 0.00              | 9,067,238.16 | 9,067,238.16                      | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.13985 WITH BARCLAYS BANK   | 251,682.680   | 10 Aug 18 |                   |                   |              | 0.00              | 251,682.68   | 251,682.68                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / CHF EX.RATE 1.0104582 WITH BARCLAYS BANK | 1,441,570.600 | 10 Dec 18 |                   |                   |              | 0.00              | 1,441,570.60 | 1,441,570.60                      | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / EUR EX.RATE 1.14081 WITH BARCLAYS BANK   | 3,279,745.710 | 10 Dec 18 |                   |                   |              | 0.00              | 3,279,745.71 | 3,279,745.71                      | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / CHF EX.RATE 1.0221813 WITH BARCLAYS BANK | 767,920.550   | 10 Jan 18 |                   |                   |              | 0.00              | 767,920.55   | 767,920.55                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / JPY EX.RATE 0.008939 WITH BARCLAYS BANK  | 31,879.750    | 10 Jan 18 |                   |                   |              | 0.00              | 31,879.75    | 31,879.75                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / EUR EX.RATE 1.17361 WITH BARCLAYS BANK   | 262,726.110   | 10 Jul 18 |                   |                   |              | 0.00              | 262,726.11   | 262,726.11                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / EUR EX.RATE 1.1512 WITH BARCLAYS BANK    | 3,485,951.980 | 10 Oct 18 |                   |                   |              | 0.00              | 3,485,951.98 | 3,485,951.98                      | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / AUD EX.RATE 0.71195 WITH BARCLAYS BANK   | 573,075.270   | 10 Sep 18 |                   |                   |              | 0.00              | 573,075.27   | 573,075.27                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.3416179 WITH BARCLAYS BANK | -215,000.000  | 11 Dec 18 |                   |                   |              | 0.00              | -215,000.00  | -215,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7654125 WITH BARCLAYS BANK | 942,248.710   | 11 Sep 18 |                   |                   |              | 0.00              | 942,248.71   | 942,248.71                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / ZAR EX.RATE 0.069665 WITH BARCLAYS BANK  | 1,000,000.000  | 12 Dec 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 GBP / USD EX.RATE 0.7304602 WITH BARCLAYS BANK | -75,428.600    | 12 Jan 18 |                   |                   |              | 0.00              | -75,428.60    | -75,428.60                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.163 WITH BARCLAYS BANK   | -156,131.710   | 12 Jan 18 |                   |                   |              | 0.00              | -156,131.71   | -156,131.71                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / ARS EX.RATE 0.0516262 WITH BARCLAYS BANK | 139,390.810    | 12 Jan 18 |                   |                   |              | 0.00              | 139,390.81    | 139,390.81                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.369 WITH BARCLAYS BANK PLC | 85,557.800     | 12 Jan 18 |                   |                   |              | 0.00              | 85,557.80     | 85,557.80                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0089958 WITH BARCLAYS BANK | 176,838.360    | 12 Jan 18 |                   |                   |              | 0.00              | 176,838.36    | 176,838.36                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / MXN EX.RATE 0.0485772 WITH BARCLAYS BANK | 500,000.000    | 12 Jun 18 |                   |                   |              | 0.00              | 500,000.00    | 500,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.29 WITH BARCLAYS BANK    | -63,891.500    | 12 Oct 18 |                   |                   |              | 0.00              | -63,891.50    | -63,891.50                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.29 WITH BARCLAYS BANK    | -822,347.150   | 12 Oct 18 |                   |                   |              | 0.00              | -822,347.15   | -822,347.15                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.29798 WITH BARCLAYS BANK  | -1,000,000.000 | 12 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.37815 WITH BARCLAYS BANK  | -1,000,000.000 | 12 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / JPY EX.RATE 0.0090597 WITH BARCLAYS BANK | 5,000,000.000  | 12 Sep 18 |                   |                   |              | 0.00              | 5,000,000.00  | 5,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 MXN / USD EX.RATE 20.68285 WITH BARCLAYS BANK  | -1,000,000.000 | 13 Jun 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.12625 WITH BARCLAYS BANK   | 70,664.150      | 13 Nov 18 |                   |                   |              | 0.00              | 70,664.15      | 70,664.15                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8800248 WITH BARCLAYS BANK | -5,681,658.000  | 14 Aug 18 |                   |                   |              | 0.00              | -5,681,658.00  | -5,681,658.00                     | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / JPY EX.RATE 0.009009 WITH BARCLAYS BANK  | 9,879.030       | 14 Aug 18 |                   |                   |              | 0.00              | 9,879.03       | 9,879.03                          | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / USD EX.RATE 0.8845644 WITH BARCLAYS BANK | -114,918.680    | 14 Dec 18 |                   |                   |              | 0.00              | -114,918.68    | -114,918.68                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 GBP / USD EX.RATE 0.7967178 WITH BARCLAYS BANK | -1,255,149.500  | 14 Dec 18 |                   |                   |              | 0.00              | -1,255,149.50  | -1,255,149.50                     | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 112.67401 WITH BARCLAYS BANK | -2,038,506.310  | 14 Dec 18 |                   |                   |              | 0.00              | -2,038,506.31  | -2,038,506.31                     | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 RUB / USD EX.RATE 67.507 WITH BARCLAYS BANK    | -1,018,091.160  | 14 Dec 18 |                   |                   |              | 0.00              | -1,018,091.16  | -1,018,091.16                     | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / CHF EX.RATE 1.0024987 WITH BARCLAYS BANK | 49,063.290      | 14 Dec 18 |                   |                   |              | 0.00              | 49,063.29      | 49,063.29                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / GBP EX.RATE 1.2610791 WITH BARCLAYS BANK | 1,261,079.100   | 14 Dec 18 |                   |                   |              | 0.00              | 1,261,079.10   | 1,261,079.10                      | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088049 WITH BARCLAYS BANK | 2,022,379.360   | 14 Dec 18 |                   |                   |              | 0.00              | 2,022,379.36   | 2,022,379.36                      | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / RUB EX.RATE 0.0149653 WITH BARCLAYS BANK | 1,028,536.970   | 14 Dec 18 |                   |                   |              | 0.00              | 1,028,536.97   | 1,028,536.97                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 JPY / USD EX.RATE 109.8135 WITH BARCLAYS BANK  | -26,124,495.810 | 14 Jun 18 |                   |                   |              | 0.00              | -26,124,495.81 | -26,124,495.81                    | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / GBP EX.RATE 1.3276 WITH BARCLAYS BANK    | 330,616.200     | 14 Jun 18 |                   |                   |              | 0.00              | 330,616.20     | 330,616.20                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH BARCLAYS BANK | 25,829,255.030   | 14 Jun 18 |                   |                   |              | 0.00              | 25,829,255.03   | 25,829,255.03                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8087997 WITH BARCLAYS BANK | -121,140,815.450 | 14 Mar 18 |                   |                   |              | 0.00              | -121,140,815.45 | -121,140,815.45                   | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 SEK / USD EX.RATE 8.1935 WITH BARCLAYS BANK    | -31,326,011.880  | 14 Mar 18 |                   |                   |              | 0.00              | -31,326,011.88  | -31,326,011.88                    | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / SEK EX.RATE 0.122086 WITH BARCLAYS BANK  | 26,661,168.730   | 14 Mar 18 |                   |                   |              | 0.00              | 26,661,168.73   | 26,661,168.73                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / ARS EX.RATE 0.0402847 WITH BARCLAYS BANK | 51,564.460       | 14 May 18 |                   |                   |              | 0.00              | 51,564.46       | 51,564.46                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / CHF EX.RATE 1.0341048 WITH BARCLAYS BANK | 169,645.900      | 14 Sep 18 |                   |                   |              | 0.00              | 169,645.90      | 169,645.90                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 EUR / USD EX.RATE 0.8808408 WITH BARCLAYS BANK | -5,676,394.500   | 15 Aug 18 |                   |                   |              | 0.00              | -5,676,394.50   | -5,676,394.50                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8567402 WITH BARCLAYS BANK | -116,960,465.360 | 15 Jun 18 |                   |                   |              | 0.00              | -116,960,465.36 | -116,960,465.36                   | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.16 WITH BARCLAYS BANK PLC  | 116,000,000.000  | 15 Jun 18 |                   |                   |              | 0.00              | 116,000,000.00  | 116,000,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.3008 WITH BARCLAYS BANK    | -16,497,751.540  | 15 Mar 18 |                   |                   |              | 0.00              | -16,497,751.54  | -16,497,751.54                    | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 GBP / USD EX.RATE 0.7602116 WITH BARCLAYS BANK | -339,607.000     | 15 Oct 18 |                   |                   |              | 0.00              | -339,607.00     | -339,607.00                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 AUD / USD EX.RATE 1.285347 WITH BARCLAYS BANK  | -9,084,234.170   | 16 Apr 18 |                   |                   |              | 0.00              | -9,084,234.17   | -9,084,234.17                     | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / AUD EX.RATE 0.7769 WITH BARCLAYS BANK    | 9,071,390.140    | 16 Apr 18 |                   |                   |              | 0.00              | 9,071,390.14    | 9,071,390.14                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / EUR EX.RATE 1.2 WITH BARCLAYS BANK PLC   | 12,000,000.000   | 16 Aug 18 |                   |                   |              | 0.00              | 12,000,000.00   | 12,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8067011 WITH BARCLAYS BANK | -115,569,478.040 | 16 Mar 18 |                   |                   |              | 0.00              | -115,569,478.04 | -115,569,478.04                   | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 ILS / USD EX.RATE 3.45275 WITH BARCLAYS BANK   | -1,003,638.840   | 16 Mar 18 |                   |                   |              | 0.00              | -1,003,638.84   | -1,003,638.84                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.435 WITH BARCLAYS BANK   | -27,030,872.100  | 16 Mar 18 |                   |                   |              | 0.00              | -27,030,872.10  | -27,030,872.10                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.4807 WITH BARCLAYS BANK  | -117,634,457.020 | 16 Mar 18 |                   |                   |              | 0.00              | -117,634,457.02 | -117,634,457.02                   | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2322705 WITH BARCLAYS BANK | 114,884,610.270  | 16 Mar 18 |                   |                   |              | 0.00              | 114,884,610.27  | 114,884,610.27                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / ILS EX.RATE 0.2910539 WITH BARCLAYS BANK | 1,008,593.070    | 16 Mar 18 |                   |                   |              | 0.00              | 1,008,593.07    | 1,008,593.07                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094246 WITH BARCLAYS BANK | 6,608,443.020    | 16 Mar 18 |                   |                   |              | 0.00              | 6,608,443.02    | 6,608,443.02                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094303 WITH BARCLAYS BANK | 117,013,230.500  | 16 Mar 18 |                   |                   |              | 0.00              | 117,013,230.50  | 117,013,230.50                    | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 EUR / USD EX.RATE 0.857758 WITH BARCLAYS BANK  | -5,560,137.110   | 17 Jul 18 |                   |                   |              | 0.00              | -5,560,137.11   | -5,560,137.11                     | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1798 WITH BARCLAYS BANK    | 268,606.880      | 17 May 18 |                   |                   |              | 0.00              | 268,606.88      | 268,606.88                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16894 WITH BARCLAYS BANK   | 336,713.560      | 17 Sep 18 |                   |                   |              | 0.00              | 336,713.56      | 336,713.56                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16894 WITH BARCLAYS BANK   | 101,558.120      | 17 Sep 18 |                   |                   |              | 0.00              | 101,558.12      | 101,558.12                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 CHF / USD EX.RATE 0.99888 WITH BARCLAYS BANK   | -1,092,650.350 | 18 Jul 18 |                   |                   |              | 0.00              | -1,092,650.35 | -1,092,650.35                     | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 JPY / USD EX.RATE 111.9125 WITH BARCLAYS BANK  | -586,180.450   | 18 Sep 18 |                   |                   |              | 0.00              | -586,180.45   | -586,180.45                       | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / GBP EX.RATE 1.31345 WITH BARCLAYS BANK   | 1,330,337.490  | 18 Sep 18 |                   |                   |              | 0.00              | 1,330,337.49  | 1,330,337.49                      | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.26657 WITH BARCLAYS BANK   | -572,991.240   | 19 Apr 18 |                   |                   |              | 0.00              | -572,991.24   | -572,991.24                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / GBP EX.RATE 1.41359 WITH BARCLAYS BANK   | 836,106.950    | 19 Apr 18 |                   |                   |              | 0.00              | 836,106.95    | 836,106.95                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089814 WITH BARCLAYS BANK | 3,000,000.000  | 19 Dec 18 |                   |                   |              | 0.00              | 3,000,000.00  | 3,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 ZAR / USD EX.RATE 14.28607 WITH BARCLAYS BANK  | -2,000,000.000 | 19 Dec 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.1647 WITH BARCLAYS BANK    | 172,233.890    | 19 Jul 18 |                   |                   |              | 0.00              | 172,233.89    | 172,233.89                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 ARS / USD EX.RATE 20.2501 WITH BARCLAYS BANK   | -133,332.670   | 19 Mar 18 |                   |                   |              | 0.00              | -133,332.67   | -133,332.67                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.83951 WITH BARCLAYS BANK   | -69,614.890    | 19 Oct 18 |                   |                   |              | 0.00              | -69,614.89    | -69,614.89                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 GBP / USD EX.RATE 0.7604828 WITH BARCLAYS BANK | -370,277.270   | 19 Sep 18 |                   |                   |              | 0.00              | -370,277.27   | -370,277.27                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 JPY / USD EX.RATE 110.63155 WITH BARCLAYS BANK | -98,874.910    | 20 Aug 18 |                   |                   |              | 0.00              | -98,874.91    | -98,874.91                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277629 WITH BARCLAYS BANK | 65,189.570     | 20 Dec 18 |                   |                   |              | 0.00              | 65,189.57     | 65,189.57                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277629 WITH BARCLAYS BANK | 910,970.660    | 20 Dec 18 |                   |                   |              | 0.00              | 910,970.66    | 910,970.66                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / ZAR EX.RATE 0.0704828 WITH BARCLAYS BANK | 28,193.120     | 20 Dec 18 |                   |                   |              | 0.00              | 28,193.12     | 28,193.12                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39874 WITH BARCLAYS BANK   | 1,333,872.690  | 20 Feb 18 |                   |                   |              | 0.00              | 1,333,872.69  | 1,333,872.69                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 CAD / USD EX.RATE 1.33089 WITH BARCLAYS BANK   | -1,275,779.070 | 20 Jun 18 |                   |                   |              | 0.00              | -1,275,779.07 | -1,275,779.07                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 JPY / USD EX.RATE 112.16012 WITH BARCLAYS BANK | -2,000,000.000 | 20 Nov 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 CAD / USD EX.RATE 1.2899793 WITH BARCLAYS BANK | -344,069.090   | 20 Sep 18 |                   |                   |              | 0.00              | -344,069.09   | -344,069.09                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.755068 WITH BARCLAYS BANK  | -191,887.840   | 20 Sep 18 |                   |                   |              | 0.00              | -191,887.84   | -191,887.84                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.8666412 WITH BARCLAYS BANK | -474,037.430   | 21 Aug 18 |                   |                   |              | 0.00              | -474,037.43   | -474,037.43                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7783236 WITH BARCLAYS BANK | -2,569,625.200 | 21 Aug 18 |                   |                   |              | 0.00              | -2,569,625.20 | -2,569,625.20                     | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 MXN / USD EX.RATE 18.888107 WITH BARCLAYS BANK | -5,000,000.000 | 21 Aug 18 |                   |                   |              | 0.00              | -5,000,000.00 | -5,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 EUR / USD EX.RATE 0.8777319 WITH BARCLAYS BANK | -331,282.770   | 21 Nov 18 |                   |                   |              | 0.00              | -331,282.77   | -331,282.77                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 MXN / USD EX.RATE 20.351613 WITH BARCLAYS BANK | -1,000,000.000 | 21 Nov 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / GBP EX.RATE 1.27782 WITH BARCLAYS BANK   | 446,861.580    | 21 Nov 18 |                   |                   |              | 0.00              | 446,861.58    | 446,861.58                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8514696 WITH BARCLAYS BANK | -693,217.230   | 21 Sep 18 |                   |                   |              | 0.00              | -693,217.23   | -693,217.23                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / HKD EX.RATE 0.1280262 WITH BARCLAYS BANK | 81,189.170     | 21 Sep 18 |                   |                   |              | 0.00              | 81,189.17     | 81,189.17                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8606261 WITH BARCLAYS BANK | -5,809,724.000 | 22 Aug 18 |                   |                   |              | 0.00              | -5,809,724.00 | -5,809,724.00                     | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.1600759 WITH BARCLAYS BANK | 5,800,379.500  | 22 Aug 18 |                   |                   |              | 0.00              | 5,800,379.50  | 5,800,379.50                      | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.1601241 WITH BARCLAYS BANK | 5,800,620.500  | 22 Aug 18 |                   |                   |              | 0.00              | 5,800,620.50  | 5,800,620.50                      | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 CAD / USD EX.RATE 1.27001 WITH BARCLAYS BANK   | -166,303.230   | 22 Feb 18 |                   |                   |              | 0.00              | -166,303.23   | -166,303.23                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 CAD / USD EX.RATE 1.2817574 WITH BARCLAYS BANK | -168,648.050   | 22 May 18 |                   |                   |              | 0.00              | -168,648.05   | -168,648.05                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 CHF / USD EX.RATE 0.9927 WITH BARCLAYS BANK    | -116,324.780   | 22 May 18 |                   |                   |              | 0.00              | -116,324.78   | -116,324.78                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MXN EX.RATE 0.0500651 WITH BARCLAYS BANK | 24,863,572.640 | 23 Jan 18 |                   |                   |              | 0.00              | 24,863,572.64 | 24,863,572.64                     | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / JPY EX.RATE 0.008952 WITH BARCLAYS BANK  | 2,000,000.000  | 23 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8171003 WITH BARCLAYS BANK | -167,730.180   | 24 Apr 18 |                   |                   |              | 0.00              | -167,730.18   | -167,730.18                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 JPY / USD EX.RATE 108.823 WITH BARCLAYS BANK   | -233,059.300   | 24 Apr 18 |                   |                   |              | 0.00              | -233,059.30   | -233,059.30                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091883 WITH BARCLAYS BANK | 26,711.420     | 24 Apr 18 |                   |                   |              | 0.00              | 26,711.42     | 26,711.42                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.602 WITH BARCLAYS BANK   | -693,482.240   | 24 Jan 18 |                   |                   |              | 0.00              | -693,482.24   | -693,482.24                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | 27,697.660     | 24 May 18 |                   |                   |              | 0.00              | 27,697.66     | 27,697.66                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | 66,540.610     | 24 May 18 |                   |                   |              | 0.00              | 66,540.61     | 66,540.61                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.33938 WITH BARCLAYS BANK   | 20,600.030     | 24 May 18 |                   |                   |              | 0.00              | 20,600.03     | 20,600.03                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 KRW / USD EX.RATE 1134.11 WITH BARCLAYS BANK   | -9,000,000.000 | 24 Oct 18 |                   |                   |              | 0.00              | -9,000,000.00 | -9,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / EUR EX.RATE 1.1451405 WITH BARCLAYS BANK | 2,290,281.000  | 24 Oct 18 |                   |                   |              | 0.00              | 2,290,281.00  | 2,290,281.00                      | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 HKD / USD EX.RATE 7.84438 WITH BARCLAYS BANK   | -230,842.940   | 25 May 18 |                   |                   |              | 0.00              | -230,842.94   | -230,842.94                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.8498126 WITH BARCLAYS BANK | -74,549.750    | 25 Sep 18 |                   |                   |              | 0.00              | -74,549.75    | -74,549.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 ARS / USD EX.RATE 20.8 WITH BARCLAYS BANK PLC  | -30,769.230    | 26 Apr 18 |                   |                   |              | 0.00              | -30,769.23    | -30,769.23                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 ARS / USD EX.RATE 20.85 WITH BARCLAYS BANK PLC | -30,695.440    | 26 Apr 18 |                   |                   |              | 0.00              | -30,695.44    | -30,695.44                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.16621 WITH BARCLAYS BANK   | 39,747.740     | 26 Jul 18 |                   |                   |              | 0.00              | 39,747.74     | 39,747.74                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3124363 WITH BARCLAYS BANK | 1,312,436.300  | 26 Jul 18 |                   |                   |              | 0.00              | 1,312,436.30  | 1,312,436.30                      | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / JPY EX.RATE 0.0089862 WITH BARCLAYS BANK | 5,000,000.000  | 26 Oct 18 |                   |                   |              | 0.00              | 5,000,000.00  | 5,000,000.00                      | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 ZAR / USD EX.RATE 13.269702 WITH BARCLAYS BANK | -1,037,334.670 | 27 Aug 18 |                   |                   |              | 0.00              | -1,037,334.67 | -1,037,334.67                     | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 RUB / USD EX.RATE 69.35 WITH BARCLAYS BANK PLC | -991,035.040   | 27 Dec 18 |                   |                   |              | 0.00              | -991,035.04   | -991,035.04                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 MXN / USD EX.RATE 18.688143 WITH BARCLAYS BANK | -2,042,279.700 | 27 Jul 18 |                   |                   |              | 0.00              | -2,042,279.70 | -2,042,279.70                     | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / MXN EX.RATE 0.0537872 WITH BARCLAYS BANK | 2,052,862.820  | 27 Jul 18 |                   |                   |              | 0.00              | 2,052,862.82  | 2,052,862.82                      | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / ZAR EX.RATE 0.0756647 WITH BARCLAYS BANK | 1,041,534.030  | 27 Jul 18 |                   |                   |              | 0.00              | 1,041,534.03  | 1,041,534.03                      | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 JPY / USD EX.RATE 109.833 WITH BARCLAYS BANK   | -168,047.410   | 27 Jun 18 |                   |                   |              | 0.00              | -168,047.41   | -168,047.41                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 JPY / USD EX.RATE 109.833 WITH BARCLAYS BANK   | -4,778.590     | 27 Jun 18 |                   |                   |              | 0.00              | -4,778.59     | -4,778.59                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH BARCLAYS BANK | 2,951,092.480  | 28 Feb 18 |                   |                   |              | 0.00              | 2,951,092.48  | 2,951,092.48                      | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CHF / USD EX.RATE 0.99734 WITH BARCLAYS BANK   | -198,766.220   | 28 Jun 18 |                   |                   |              | 0.00              | -198,766.22   | -198,766.22                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 MXN / USD EX.RATE 19.1157 WITH BARCLAYS BANK   | -947,091.130   | 29 Aug 18 |                   |                   |              | 0.00              | -947,091.13   | -947,091.13                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / MXN EX.RATE 0.0521507 WITH BARCLAYS BANK | 944,151.700    | 29 Aug 18 |                   |                   |              | 0.00              | 944,151.70    | 944,151.70                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.99201 WITH BARCLAYS BANK   | -239,685.120   | 29 Jun 18 |                   |                   |              | 0.00              | -239,685.12   | -239,685.12                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / MXN EX.RATE 0.0512821 WITH BARCLAYS BANK | 20,000,000.000 | 29 Jun 18 |                   |                   |              | 0.00              | 20,000,000.00 | 20,000,000.00                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss         |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|-----------------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                               |                |           |                   |                   |              |                   |               |                                   |                       |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |                       |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |                       |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / CHF EX.RATE 1.0449321 WITH BARCLAYS BANK | 489,415.590    | 29 Mar 18 |                   |                   |              | 0.00              | 489,415.59    | 489,415.59                        | 0.00                  |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7270189 WITH BARCLAYS BANK | -1,134,696.660 | 30 Apr 18 |                   |                   |              | 0.00              | -1,134,696.66 | -1,134,696.66                     | 0.00                  |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.37565 WITH BARCLAYS BANK   | 2,234,357.030  | 30 Apr 18 |                   |                   |              | 0.00              | 2,234,357.03  | 2,234,357.03                      | 0.00                  |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.192 WITH BARCLAYS BANK PLC | -3,000,000.000 | 30 Jan 18 |                   |                   |              | 0.00              | -3,000,000.00 | -3,000,000.00                     | 0.00                  |
| FX DEAL TRANSACTED ON 30 MAY 2018 AUD / USD EX.RATE 1.3193091 WITH BARCLAYS BANK | -757,972.500   | 30 May 18 |                   |                   |              | 0.00              | -757,972.50   | -757,972.50                       | 0.00                  |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8562868 WITH BARCLAYS BANK | -5,839,165.000 | 30 May 18 |                   |                   |              | 0.00              | -5,839,165.00 | -5,839,165.00                     | 0.00                  |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1652873 WITH BARCLAYS BANK | 5,826,436.500  | 30 May 18 |                   |                   |              | 0.00              | 5,826,436.50  | 5,826,436.50                      | 0.00                  |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7838067 WITH BARCLAYS BANK | -39,550.570    | 30 Nov 18 |                   |                   |              | 0.00              | -39,550.57    | -39,550.57                        | 0.00                  |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.2809559 WITH BARCLAYS BANK | 39,709.630     | 30 Nov 18 |                   |                   |              | 0.00              | 39,709.63     | 39,709.63                         | 0.00                  |
| FX DEAL TRANSACTED ON 30 OCT 2018 JPY / USD EX.RATE 112.7164 WITH BARCLAYS BANK  | -90,036.640    | 30 Oct 18 |                   |                   |              | 0.00              | -90,036.64    | -90,036.64                        | 0.00                  |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / ARS EX.RATE 0.050813 WITH BARCLAYS BANK  | 121,000.000    | 31 Jan 18 |                   |                   |              | 0.00              | 121,000.00    | 121,000.00                        | 0.00                  |
| FX DEAL TRANSACTED ON 31 MAY 2018 EUR / USD EX.RATE 0.8555286 WITH BARCLAYS BANK | -5,844,340.000 | 31 May 18 |                   |                   |              | 0.00              | -5,844,340.00 | -5,844,340.00                     | 0.00                  |
| <b>Total BARCLAYS BANK PLC WHOLESALE</b>                                         |                |           |                   |                   |              |                   | <b>0.00</b>   | <b>-11,524,551.97</b>             | <b>-11,524,551.97</b> |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Argentine peso - ARS</b>                                                      |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 ARS / USD EX.RATE 25.44 WITH CITIBANK N.A.     | 712,000.000    | 1 Jun 18 |                   |                   |              | 0.00              | 27,987.42   | 25,634.56                         | -2,352.86     |
| FX DEAL TRANSACTED ON 01 JUN 2018 ARS / USD EX.RATE 26.1 WITH CITIBANK N.A.      | 195,000.000    | 1 Jun 18 |                   |                   |              | 0.00              | 7,471.26    | 7,096.07                          | -375.19       |
| FX DEAL TRANSACTED ON 01 OCT 2018 ARS / USD EX.RATE 43.0 WITH CITIBANK N.A.      | 768,090.940    | 1 Oct 18 |                   |                   |              | 0.00              | 17,862.58   | 21,262.03                         | 3,399.45      |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / ARS EX.RATE 0.0245399 WITH CITIBANK N.A. | -727,900.140   | 1 Oct 18 |                   |                   |              | 0.00              | -17,862.58  | -19,718.28                        | -1,855.70     |
| FX DEAL TRANSACTED ON 02 FEB 2018 ARS / USD EX.RATE 19.53 WITH CITIBANK N.A.     | 3,930.000      | 2 Feb 18 |                   |                   |              | 0.00              | 201.23      | 197.41                            | -3.82         |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / ARS EX.RATE 0.0505817 WITH CITIBANK N.A. | -3,930.000     | 2 Feb 18 |                   |                   |              | 0.00              | -198.79     | -194.33                           | 4.46          |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.1772 WITH CITIBANK N.A.   | 3,930.000      | 3 Apr 18 |                   |                   |              | 0.00              | 194.77      | 194.77                            | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 ARS / USD EX.RATE 40.865 WITH CITIBANK N.A.    | 390,671.440    | 5 Oct 18 |                   |                   |              | 0.00              | 9,560.05    | 10,636.30                         | 1,076.25      |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / ARS EX.RATE 0.0261097 WITH CITIBANK N.A. | -366,149.920   | 5 Oct 18 |                   |                   |              | 0.00              | -9,560.05   | -9,796.65                         | -236.60       |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / ARS EX.RATE 0.0509492 WITH CITIBANK N.A. | -3,930.000     | 7 Feb 18 |                   |                   |              | 0.00              | -200.23     | -200.23                           | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 ARS / USD EX.RATE 27.74 WITH CITIBANK N.A.     | 205,000.000    | 8 Aug 18 |                   |                   |              | 0.00              | 7,390.05    | 6,996.59                          | -393.46       |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / ARS EX.RATE 0.0503484 WITH CITIBANK N.A. | -3,930,930.000 | 8 Feb 18 |                   |                   |              | 0.00              | -197,916.08 | -197,916.08                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 ARS / USD EX.RATE 28.11 WITH CITIBANK N.A.     | 490,000.000    | 9 Aug 18 |                   |                   |              | 0.00              | 17,431.52   | 16,723.55                         | -707.97       |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Argentine peso - ARS</b>                                                      |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 ARS / USD EX.RATE 37.2142 WITH CITIBANK N.A.   | 366,149.920    | 9 Oct 18  |                   |                   |              | 0.00              | 9,838.98   | 9,838.98                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 ARS / USD EX.RATE 37.3555 WITH CITIBANK N.A.   | 727,900.140    | 10 Oct 18 |                   |                   |              | 0.00              | 19,485.76  | 19,485.76                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / ARS EX.RATE 0.0535949 WITH CITIBANK N.A. | -53,880.000    | 11 Jan 18 |                   |                   |              | 0.00              | -2,887.69  | -2,887.69                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 ARS / USD EX.RATE 27.675 WITH CITIBANK N.A.    | 510,000.000    | 11 Jul 18 |                   |                   |              | 0.00              | 18,428.18  | 18,558.95                         | 130.77        |
| FX DEAL TRANSACTED ON 11 JUL 2018 ARS / USD EX.RATE 27.7775 WITH CITIBANK N.A.   | 510,000.000    | 11 Jul 18 |                   |                   |              | 0.00              | 18,360.18  | 18,558.95                         | 198.77        |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / ARS EX.RATE 0.0263726 WITH CITIBANK N.A. | -153,350.000   | 12 Sep 18 |                   |                   |              | 0.00              | -4,044.23  | -4,044.23                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / ARS EX.RATE 0.0332857 WITH CITIBANK N.A. | -915,000.000   | 13 Aug 18 |                   |                   |              | 0.00              | -30,456.45 | -30,456.45                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 ARS / USD EX.RATE 28.42 WITH CITIBANK N.A.     | 220,000.000    | 13 Jul 18 |                   |                   |              | 0.00              | 7,741.03   | 7,508.53                          | -232.50       |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / ARS EX.RATE 0.027836 WITH CITIBANK N.A.  | -768,090.940   | 13 Nov 18 |                   |                   |              | 0.00              | -21,380.58 | -21,380.58                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 ARS / USD EX.RATE 39.7862 WITH CITIBANK N.A.   | 3,930.000      | 14 Sep 18 |                   |                   |              | 0.00              | 98.78      | 98.78                             | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / ARS EX.RATE 0.0366327 WITH CITIBANK N.A. | -1,215,000.000 | 16 Jul 18 |                   |                   |              | 0.00              | -44,508.76 | -44,508.76                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 ARS / USD EX.RATE 29.95 WITH CITIBANK N.A.     | 3,930.000      | 17 Aug 18 |                   |                   |              | 0.00              | 131.22     | 128.81                            | -2.41         |
| FX DEAL TRANSACTED ON 17 AUG 2018 ARS / USD EX.RATE 30.67 WITH CITIBANK N.A.     | 153,350.000    | 17 Aug 18 |                   |                   |              | 0.00              | 5,000.00   | 3,964.58                          | -1,035.42     |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Argentine peso - ARS</b>                                                      |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / ARS EX.RATE 0.0327439 WITH CITIBANK N.A. | -3,930.000     | 17 Aug 18 |                   |                   |              | 0.00              | -128.68     | -99.30                            | 29.38         |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / ARS EX.RATE 0.0360037 WITH CITIBANK N.A. | -712,000.000   | 18 Jun 18 |                   |                   |              | 0.00              | -25,634.66  | -25,634.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / ARS EX.RATE 0.0251433 WITH CITIBANK N.A. | -9,740,060.000 | 18 Sep 18 |                   |                   |              | 0.00              | -244,896.80 | -244,896.80                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / ARS EX.RATE 0.0275756 WITH CITIBANK N.A. | -390,671.440   | 21 Nov 18 |                   |                   |              | 0.00              | -10,773.01  | -10,773.01                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 ARS / USD EX.RATE 31.14 WITH CITIBANK N.A.     | 9,740,060.000  | 22 Aug 18 |                   |                   |              | 0.00              | 312,782.92  | 247,052.89                        | -65,730.03    |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / ARS EX.RATE 0.0327439 WITH CITIBANK N.A. | -9,740,060.000 | 22 Aug 18 |                   |                   |              | 0.00              | -318,927.96 | -254,646.75                       | 64,281.21     |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / ARS EX.RATE 0.0330826 WITH CITIBANK N.A. | -3,930.000     | 23 Aug 18 |                   |                   |              | 0.00              | -130.01     | -130.01                           | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 ARS / USD EX.RATE 20.24 WITH CITIBANK N.A.     | 3,930.000      | 27 Feb 18 |                   |                   |              | 0.00              | 194.17      | 194.33                            | 0.16          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / ARS EX.RATE 0.0486145 WITH CITIBANK N.A. | -3,930.000     | 27 Feb 18 |                   |                   |              | 0.00              | -191.05     | -194.40                           | -3.35         |
| FX DEAL TRANSACTED ON 30 AUG 2018 ARS / USD EX.RATE 39.2151 WITH CITIBANK N.A.   | 9,740,060.000  | 30 Aug 18 |                   |                   |              | 0.00              | 248,375.24  | 248,375.24                        | 0.00          |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 AUD / USD EX.RATE 1.3900818 WITH CITIBANK N.A. | 525,000.000    | 1 Nov 18  |                   |                   |              | 0.00              | 377,675.60  | 377,675.60                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / AUD EX.RATE 0.7196501 WITH CITIBANK N.A. | -525,000.000   | 1 Nov 18  |                   |                   |              | 0.00              | -377,816.30 | -386,268.76                       | -8,452.46     |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / AUD EX.RATE 0.7506 WITH CITIBANK N.A.    | -102,033.840 | 2 May 18  |                   |                   |              | 0.00              | -76,586.60  | -76,586.60                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / AUD EX.RATE 0.75302 WITH CITIBANK N.A.   | -68,189.600  | 3 May 18  |                   |                   |              | 0.00              | -51,348.13  | -51,348.13                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / AUD EX.RATE 0.75313 WITH CITIBANK N.A.   | -72,781.030  | 4 May 18  |                   |                   |              | 0.00              | -54,813.58  | -54,813.58                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / AUD EX.RATE 0.75015 WITH CITIBANK N.A.   | -50,585.270  | 7 May 18  |                   |                   |              | 0.00              | -37,946.54  | -37,946.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 AUD / USD EX.RATE 1.3161012 WITH CITIBANK N.A. | 95,199.040   | 8 Jun 18  |                   |                   |              | 0.00              | 72,334.13   | 72,334.13                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / AUD EX.RATE 0.75982 WITH CITIBANK N.A.   | -69,709.450  | 8 Jun 18  |                   |                   |              | 0.00              | -52,966.63  | -52,966.63                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 AUD / USD EX.RATE 1.2826762 WITH CITIBANK N.A. | 213,372.550  | 9 Mar 18  |                   |                   |              | 0.00              | 166,349.51  | 166,349.51                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / AUD EX.RATE 0.7459 WITH CITIBANK N.A.    | -204,797.790 | 9 May 18  |                   |                   |              | 0.00              | -152,758.67 | -152,758.67                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / AUD EX.RATE 0.77645 WITH CITIBANK N.A.   | -100,937.920 | 10 Apr 18 |                   |                   |              | 0.00              | -78,373.25  | -78,373.25                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / AUD EX.RATE 0.7227 WITH CITIBANK N.A.    | -82,585.440  | 15 Aug 18 |                   |                   |              | 0.00              | -59,684.50  | -59,684.50                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / AUD EX.RATE 0.7281 WITH CITIBANK N.A.    | -74,911.410  | 17 Aug 18 |                   |                   |              | 0.00              | -54,543.00  | -54,543.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / AUD EX.RATE 0.7306701 WITH CITIBANK N.A. | -82,391.010  | 20 Aug 18 |                   |                   |              | 0.00              | -60,200.64  | -60,200.64                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / AUD EX.RATE 0.7357001 WITH CITIBANK N.A. | -39,211.090  | 21 Aug 18 |                   |                   |              | 0.00              | -28,847.60  | -28,847.60                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / AUD EX.RATE 0.75315 WITH CITIBANK N.A.   | -153,561.370   | 21 May 18 |                   |                   |              | 0.00              | -115,654.75   | -115,654.75                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / AUD EX.RATE 0.73573 WITH CITIBANK N.A.   | -54,628.270    | 22 Aug 18 |                   |                   |              | 0.00              | -40,191.66    | -40,191.66                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / AUD EX.RATE 0.73006 WITH CITIBANK N.A.   | -40,231.610    | 24 Aug 18 |                   |                   |              | 0.00              | -29,371.49    | -29,371.49                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / AUD EX.RATE 0.75599 WITH CITIBANK N.A.   | -156,005.400   | 25 May 18 |                   |                   |              | 0.00              | -117,938.52   | -117,938.52                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / AUD EX.RATE 0.73214 WITH CITIBANK N.A.   | -206,177.480   | 27 Aug 18 |                   |                   |              | 0.00              | -150,950.78   | -150,950.78                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.7219 WITH CITIBANK N.A.    | -35.250        | 27 Sep 18 |                   |                   |              | 0.00              | -25.45        | -25.45                            | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / AUD EX.RATE 0.73458 WITH CITIBANK N.A.   | -92,904.790    | 28 Aug 18 |                   |                   |              | 0.00              | -68,246.00    | -68,246.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / AUD EX.RATE 0.75507 WITH CITIBANK N.A.   | -28,632.090    | 28 May 18 |                   |                   |              | 0.00              | -21,619.23    | -21,619.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / AUD EX.RATE 0.7212553 WITH CITIBANK N.A. | -806,688.710   | 28 Sep 18 |                   |                   |              | 0.00              | -581,828.51   | -581,828.51                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / AUD EX.RATE 0.72909 WITH CITIBANK N.A.   | -120,218.980   | 29 Aug 18 |                   |                   |              | 0.00              | -87,650.46    | -87,650.46                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 AUD / USD EX.RATE 1.2344429 WITH CITIBANK N.A. | 6,008,000.000  | 29 Jan 18 |                   |                   |              | 0.00              | 4,866,972.66  | 4,821,720.73                      | -45,251.93    |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / AUD EX.RATE 0.81 WITH CITIBANK N.A.      | -6,008,000.000 | 29 Jan 18 |                   |                   |              | 0.00              | -4,866,480.00 | -4,654,097.45                     | 212,382.55    |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.72144 WITH CITIBANK N.A.   | -2,310,186.850 | 31 Aug 18 |                   |                   |              | 0.00              | -1,666,661.20 | -1,666,661.20                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.2348881 WITH CITIBANK N.A. | 63,688,900.220  | 31 Jan 18 |                   |                   |              | 0.00              | 51,574,634.51 | 51,113,530.35                     | -461,104.16   |
| <b>Brazilian real - BRL</b>                                                      |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.853 WITH CITIBANK N.A.     | 1,949,611.520   | 18 Jul 18 |                   |                   |              | 0.00              | 505,998.32    | 521,042.70                        | 15,044.38     |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2586185 WITH CITIBANK N.A. | -1,949,611.520  | 18 Jul 18 |                   |                   |              | 0.00              | -504,205.53   | -470,154.10                       | 34,051.43     |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2666453 WITH CITIBANK N.A. | -36,400,000.000 | 18 May 18 |                   |                   |              | 0.00              | -9,705,890.20 | -9,818,201.44                     | -112,311.24   |
| FX DEAL TRANSACTED ON 19 SEP 2018 BRL / USD EX.RATE 4.139 WITH CITIBANK N.A.     | 1,084,418.000   | 19 Sep 18 |                   |                   |              | 0.00              | 262,000.00    | 269,199.91                        | 7,199.91      |
| FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.897 WITH CITIBANK N.A.     | 3,781,000.000   | 27 Nov 18 |                   |                   |              | 0.00              | 970,233.51    | 987,618.85                        | 17,385.34     |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561344 WITH CITIBANK N.A. | -3,781,000.000  | 27 Nov 18 |                   |                   |              | 0.00              | -968,444.24   | -975,490.20                       | -7,045.96     |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A. | -1,084,418.000  | 28 Sep 18 |                   |                   |              | 0.00              | -270,840.43   | -270,840.43                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 BRL / USD EX.RATE 3.6985 WITH CITIBANK N.A.    | 3,781,000.000   | 29 Oct 18 |                   |                   |              | 0.00              | 1,022,306.34  | 1,017,902.81                      | -4,403.53     |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2696799 WITH CITIBANK N.A. | -3,781,000.000  | 29 Oct 18 |                   |                   |              | 0.00              | -1,019,659.66 | -987,618.85                       | 32,040.81     |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2631579 WITH CITIBANK N.A. | -1,884,800.000  | 30 Oct 18 |                   |                   |              | 0.00              | -496,000.00   | -496,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2701316 WITH CITIBANK N.A. | -1,896,200.000  | 30 Oct 18 |                   |                   |              | 0.00              | -512,223.45   | -512,223.45                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1353 WITH CITIBANK N.A.    | 1,949,611.520   | 31 Aug 18 |                   |                   |              | 0.00              | 471,455.88     | 471,455.88                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 BRL / USD EX.RATE 3.8748 WITH CITIBANK N.A.    | 3,781,000.000   | 31 Dec 18 |                   |                   |              | 0.00              | 975,792.30     | 975,490.20                        | -302.10       |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / BRL EX.RATE 0.2663187 WITH CITIBANK N.A. | -1,949,611.520  | 31 Jul 18 |                   |                   |              | 0.00              | -519,217.96    | -519,217.96                       | 0.00          |
| <b>British pound sterling - GBP</b>                                              |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A. | 3,330,000.000   | 1 Aug 18  |                   |                   |              | 0.00              | 4,372,315.97   | 4,372,315.97                      | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A. | 228,000.000     | 1 Aug 18  |                   |                   |              | 0.00              | 299,365.78     | 299,365.78                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3123201 WITH CITIBANK N.A. | -137,193.550    | 1 Aug 18  |                   |                   |              | 0.00              | -180,041.84    | -180,041.84                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A. | -228,000.000    | 1 Aug 18  |                   |                   |              | 0.00              | -299,758.65    | -293,755.23                       | 6,003.42      |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A. | -3,330,000.000  | 1 Aug 18  |                   |                   |              | 0.00              | -4,378,053.90  | -4,290,372.40                     | 87,681.50     |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.4261801 WITH CITIBANK N.A. | -1,257.780      | 1 Feb 18  |                   |                   |              | 0.00              | -1,793.82      | -1,776.49                         | 17.33         |
| FX DEAL TRANSACTED ON 01 JUN 2018 GBP / USD EX.RATE 0.749378 WITH CITIBANK N.A.  | 3,782.700       | 1 Jun 18  |                   |                   |              | 0.00              | 5,047.79       | 5,043.29                          | -4.50         |
| FX DEAL TRANSACTED ON 01 MAR 2018 GBP / USD EX.RATE 0.725821 WITH CITIBANK N.A.  | 183,599.150     | 1 Mar 18  |                   |                   |              | 0.00              | 252,953.73     | 252,834.42                        | -119.31       |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / GBP EX.RATE 1.368345 WITH CITIBANK N.A.  | -44,757,243.240 | 1 May 18  |                   |                   |              | 0.00              | -61,243,350.00 | -58,869,203.99                    | 2,374,146.01  |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7736153 WITH CITIBANK N.A. | 426,000.000    | 1 Nov 18 |                   |                   |              | 0.00              | 550,661.27    | 550,661.27                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.2943592 WITH CITIBANK N.A. | -426,000.000   | 1 Nov 18 |                   |                   |              | 0.00              | -551,397.02   | -542,553.66                       | 8,843.36      |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.4151501 WITH CITIBANK N.A. | -59,116.590    | 2 Feb 18 |                   |                   |              | 0.00              | -83,658.84    | -82,875.55                        | 783.29        |
| FX DEAL TRANSACTED ON 02 JAN 2018 GBP / USD EX.RATE 0.7356186 WITH CITIBANK N.A. | 409,979.580    | 2 Jan 18 |                   |                   |              | 0.00              | 557,326.24    | 557,326.24                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594001 WITH CITIBANK N.A. | -21,338.710    | 2 Jan 18 |                   |                   |              | 0.00              | -29,007.84    | -28,835.00                        | 172.84        |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125401 WITH CITIBANK N.A. | -38,040.560    | 2 Jul 18 |                   |                   |              | 0.00              | -49,929.76    | -49,929.76                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37633 WITH CITIBANK N.A.   | -389,080.260   | 2 Mar 18 |                   |                   |              | 0.00              | -535,502.83   | -535,502.83                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130378 WITH CITIBANK N.A. | 127,000.000    | 3 Apr 18 |                   |                   |              | 0.00              | 178,111.18    | 178,111.18                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130785 WITH CITIBANK N.A. | 3,444,000.000  | 3 Apr 18 |                   |                   |              | 0.00              | 4,829,762.97  | 4,829,762.97                      | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041039 WITH CITIBANK N.A. | -3,444,000.000 | 3 Apr 18 |                   |                   |              | 0.00              | -4,835,733.83 | -4,683,496.16                     | 152,237.67    |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041834 WITH CITIBANK N.A. | -127,000.000   | 3 Apr 18 |                   |                   |              | 0.00              | -178,331.29   | -172,707.32                       | 5,623.97      |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866301 WITH CITIBANK N.A. | 4,006,000.000  | 3 Dec 18 |                   |                   |              | 0.00              | 5,092,609.87  | 5,092,609.87                      | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866362 WITH CITIBANK N.A. | 431,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | 547,902.54    | 547,902.54                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2743919 WITH CITIBANK N.A. | -431,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | -549,262.91    | -549,157.64                       | 105.27        |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2744035 WITH CITIBANK N.A. | -4,006,000.000  | 3 Dec 18 |                   |                   |              | 0.00              | -5,105,260.42  | -5,104,235.47                     | 1,024.95      |
| FX DEAL TRANSACTED ON 03 OCT 2018 GBP / USD EX.RATE 0.7704338 WITH CITIBANK N.A. | 4,949.180       | 3 Oct 18 |                   |                   |              | 0.00              | 6,423.89       | 6,448.04                          | 24.15         |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7104846 WITH CITIBANK N.A. | 421,920.690     | 4 Apr 18 |                   |                   |              | 0.00              | 593,849.15     | 593,849.15                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.3544 WITH CITIBANK N.A.    | -837,904.300    | 4 May 18 |                   |                   |              | 0.00              | -1,134,857.58  | -1,132,720.99                     | 2,136.59      |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.32659 WITH CITIBANK N.A.   | -80,297.690     | 6 Jul 18 |                   |                   |              | 0.00              | -106,522.11    | -106,522.11                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / GBP EX.RATE 1.3895501 WITH CITIBANK N.A. | -38,360.180     | 6 Mar 18 |                   |                   |              | 0.00              | -53,303.39     | -53,299.56                        | 3.83          |
| FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7731799 WITH CITIBANK N.A. | 8,104.520       | 7 Aug 18 |                   |                   |              | 0.00              | 10,482.06      | 10,482.06                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.2933601 WITH CITIBANK N.A. | -41,186.940     | 7 Aug 18 |                   |                   |              | 0.00              | -53,269.54     | -53,059.08                        | 210.46        |
| FX DEAL TRANSACTED ON 07 JUN 2018 GBP / USD EX.RATE 0.7447347 WITH CITIBANK N.A. | 166,459.060     | 7 Jun 18 |                   |                   |              | 0.00              | 223,514.57     | 223,514.57                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / GBP EX.RATE 1.365199 WITH CITIBANK N.A.  | -29,858,980.270 | 7 May 18 |                   |                   |              | 0.00              | -40,763,450.00 | -39,273,518.05                    | 1,489,931.95  |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / GBP EX.RATE 1.28888 WITH CITIBANK N.A.   | -328,369.820    | 8 Aug 18 |                   |                   |              | 0.00              | -423,229.29    | -423,229.29                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / GBP EX.RATE 1.28888 WITH CITIBANK N.A.   | -453,872.440    | 8 Aug 18 |                   |                   |              | 0.00              | -584,987.11    | -584,065.79                       | 921.32        |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 GBP / USD EX.RATE 0.7173806 WITH CITIBANK N.A. | 648,638.720  | 8 Feb 18 |                   |                   |              | 0.00              | 904,176.43  | 895,575.60                        | -8,600.83     |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / GBP EX.RATE 1.35534 WITH CITIBANK N.A.   | -244,003.210 | 8 May 18 |                   |                   |              | 0.00              | -330,707.31 | -330,707.31                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7646721 WITH CITIBANK N.A. | 225,567.230  | 8 Oct 18 |                   |                   |              | 0.00              | 294,985.55  | 294,985.55                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7669523 WITH CITIBANK N.A. | 55,000.000   | 8 Oct 18 |                   |                   |              | 0.00              | 71,712.42   | 71,876.76                         | 164.34        |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3059908 WITH CITIBANK N.A. | -55,000.000  | 8 Oct 18 |                   |                   |              | 0.00              | -71,829.49  | -71,519.25                        | 310.24        |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3077501 WITH CITIBANK N.A. | -300,009.230 | 8 Oct 18 |                   |                   |              | 0.00              | -392,337.07 | -392,742.13                       | -405.06       |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.4134002 WITH CITIBANK N.A. | -475,127.960 | 9 Apr 18 |                   |                   |              | 0.00              | -671,545.86 | -671,545.86                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7784524 WITH CITIBANK N.A. | 53,557.850   | 9 Aug 18 |                   |                   |              | 0.00              | 68,800.41   | 68,800.41                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / GBP EX.RATE 1.2846 WITH CITIBANK N.A.    | -38,751.940  | 9 Aug 18 |                   |                   |              | 0.00              | -49,780.74  | -49,780.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 GBP / USD EX.RATE 0.7235366 WITH CITIBANK N.A. | 538,956.670  | 9 Feb 18 |                   |                   |              | 0.00              | 744,892.01  | 744,218.34                        | -673.67       |
| FX DEAL TRANSACTED ON 09 JAN 2018 GBP / USD EX.RATE 0.739732 WITH CITIBANK N.A.  | 188,000.000  | 9 Jan 18 |                   |                   |              | 0.00              | 254,146.11  | 254,146.11                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3528088 WITH CITIBANK N.A. | -188,000.000 | 9 Jan 18 |                   |                   |              | 0.00              | -254,328.05 | -267,646.21                       | -13,318.16    |
| FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.7218079 WITH CITIBANK N.A. | 12,210.190   | 9 Mar 18 |                   |                   |              | 0.00              | 16,916.12   | 16,969.72                         | 53.60         |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.311128 WITH CITIBANK N.A.  | -1,000,000.000 | 9 Nov 18  |                   |                   |              | 0.00              | -1,311,128.00 | -1,278,382.16                     | 32,745.84     |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / GBP EX.RATE 1.31421 WITH CITIBANK N.A.   | -59,465.850    | 9 Oct 18  |                   |                   |              | 0.00              | -78,150.61    | -78,491.95                        | -341.34       |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.41656 WITH CITIBANK N.A.   | -74,344.590    | 10 Apr 18 |                   |                   |              | 0.00              | -105,313.57   | -105,313.57                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.2622 WITH CITIBANK N.A.    | -1,237,382.570 | 10 Dec 18 |                   |                   |              | 0.00              | -1,561,824.28 | -1,561,824.28                     | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / GBP EX.RATE 1.34997 WITH CITIBANK N.A.   | -504,696.460   | 10 May 18 |                   |                   |              | 0.00              | -681,325.08   | -683,989.92                       | -2,664.84     |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673301 WITH CITIBANK N.A. | 248,302.460    | 10 Sep 18 |                   |                   |              | 0.00              | 323,592.73    | 323,592.73                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673301 WITH CITIBANK N.A. | 22,713.440     | 10 Sep 18 |                   |                   |              | 0.00              | 29,600.61     | 29,528.61                         | -72.00        |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / GBP EX.RATE 1.3543501 WITH CITIBANK N.A. | -122,697.130   | 11 May 18 |                   |                   |              | 0.00              | -166,174.86   | -166,806.76                       | -631.90       |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / GBP EX.RATE 1.3015 WITH CITIBANK N.A.    | -292.430       | 11 Sep 18 |                   |                   |              | 0.00              | -380.60       | -380.60                           | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 GBP / USD EX.RATE 0.7302468 WITH CITIBANK N.A. | 13,943,829.920 | 12 Jan 18 |                   |                   |              | 0.00              | 19,094,680.69 | 19,943,164.61                     | 848,483.92    |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.32144 WITH CITIBANK N.A.   | -79,480.570    | 12 Jul 18 |                   |                   |              | 0.00              | -105,028.80   | -104,922.31                       | 106.49        |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.32144 WITH CITIBANK N.A.   | -74,393.420    | 12 Jul 18 |                   |                   |              | 0.00              | -98,306.44    | -98,306.44                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 GBP / USD EX.RATE 0.7477977 WITH CITIBANK N.A. | 89,902.000     | 12 Jun 18 |                   |                   |              | 0.00              | 120,222.35    | 120,222.35                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / GBP EX.RATE 1.3066401 WITH CITIBANK N.A. | -48,140.720    | 12 Sep 18 |                   |                   |              | 0.00              | -62,902.59    | -63,040.28                        | -137.69       |
| FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7016017 WITH CITIBANK N.A. | 252,972.870    | 13 Apr 18 |                   |                   |              | 0.00              | 360,564.76    | 362,510.13                        | 1,945.37      |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7206064 WITH CITIBANK N.A. | 173,891.400    | 13 Feb 18 |                   |                   |              | 0.00              | 241,312.57    | 242,821.98                        | 1,509.41      |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / GBP EX.RATE 1.3214501 WITH CITIBANK N.A. | -50,205.700    | 13 Jul 18 |                   |                   |              | 0.00              | -66,344.32    | -66,419.64                        | -75.32        |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.7708733 WITH CITIBANK N.A. | 83,304.920     | 13 Nov 18 |                   |                   |              | 0.00              | 108,065.64    | 108,065.64                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / GBP EX.RATE 1.29723 WITH CITIBANK N.A.   | -43,951.850    | 13 Nov 18 |                   |                   |              | 0.00              | -57,015.66    | -57,152.79                        | -137.13       |
| FX DEAL TRANSACTED ON 14 AUG 2018 GBP / USD EX.RATE 0.7862438 WITH CITIBANK N.A. | 31,603.700     | 14 Aug 18 |                   |                   |              | 0.00              | 40,195.80     | 40,038.73                         | -157.07       |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / GBP EX.RATE 1.2718701 WITH CITIBANK N.A. | -38,215.680    | 14 Aug 18 |                   |                   |              | 0.00              | -48,605.38    | -48,605.38                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7146226 WITH CITIBANK N.A. | 359,567.840    | 14 Feb 18 |                   |                   |              | 0.00              | 503,157.66    | 505,480.50                        | 2,322.84      |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7685057 WITH CITIBANK N.A. | 127,000.000    | 14 Nov 18 |                   |                   |              | 0.00              | 165,255.78    | 165,144.46                        | -111.32       |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.3018532 WITH CITIBANK N.A. | -1,000,000.000 | 14 Nov 18 |                   |                   |              | 0.00              | -1,301,853.20 | -1,263,100.09                     | 38,753.11     |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.3077187 WITH CITIBANK N.A. | -127,000.000   | 14 Nov 18 |                   |                   |              | 0.00              | -166,080.27   | -162,088.72                       | 3,991.55      |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / GBP EX.RATE 1.3074401 WITH CITIBANK N.A. | -10,812.830    | 14 Sep 18 |                   |                   |              | 0.00              | -14,137.13    | -14,221.58                        | -84.45        |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7878668 WITH CITIBANK N.A. | 52,455.410      | 15 Aug 18 |                   |                   |              | 0.00              | 66,579.03      | 66,749.51                         | 170.48        |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7878668 WITH CITIBANK N.A. | 47,596.810      | 15 Aug 18 |                   |                   |              | 0.00              | 60,412.25      | 60,412.25                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7229712 WITH CITIBANK N.A. | 28,673,560.220  | 15 Jan 18 |                   |                   |              | 0.00              | 39,660,723.70  | 40,181,693.74                     | 520,970.04    |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7241497 WITH CITIBANK N.A. | 28,673,560.220  | 15 Jan 18 |                   |                   |              | 0.00              | 39,596,179.51  | 40,667,713.31                     | 1,071,533.80  |
| FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.7498107 WITH CITIBANK N.A. | 59,061,331.770  | 15 Jun 18 |                   |                   |              | 0.00              | 78,768,326.34  | 77,340,818.83                     | -1,427,507.51 |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / GBP EX.RATE 1.3285 WITH CITIBANK N.A.    | -59,544,800.000 | 15 Jun 18 |                   |                   |              | 0.00              | -79,105,266.80 | -78,420,506.01                    | 684,760.79    |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7818604 WITH CITIBANK N.A. | 1,000,000.000   | 15 Nov 18 |                   |                   |              | 0.00              | 1,279,000.70   | 1,263,100.09                      | -15,900.61    |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.2742308 WITH CITIBANK N.A. | -1,000,000.000  | 16 Aug 18 |                   |                   |              | 0.00              | -1,274,230.80  | -1,315,300.04                     | -41,069.24    |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7119464 WITH CITIBANK N.A. | 343,184.100     | 16 Feb 18 |                   |                   |              | 0.00              | 482,036.39     | 480,234.67                        | -1,801.72     |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248004 WITH CITIBANK N.A. | 76,304.030      | 16 Jan 18 |                   |                   |              | 0.00              | 105,275.91     | 105,275.91                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3796902 WITH CITIBANK N.A. | -3,619.910      | 16 Jan 18 |                   |                   |              | 0.00              | -4,994.35      | -5,007.78                         | -13.43        |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / GBP EX.RATE 1.3233601 WITH CITIBANK N.A. | -46,993.630     | 16 Jul 18 |                   |                   |              | 0.00              | -62,189.49     | -61,843.62                        | 345.87        |
| FX DEAL TRANSACTED ON 16 MAR 2018 GBP / USD EX.RATE 0.7174424 WITH CITIBANK N.A. | 21,459.700      | 16 Mar 18 |                   |                   |              | 0.00              | 29,911.39      | 30,109.04                         | 197.65        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7779351 WITH CITIBANK N.A. | 1,000,000.000 | 16 Nov 18 |                   |                   |              | 0.00              | 1,285,454.20 | 1,263,100.09                      | -22,354.11    |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7567311 WITH CITIBANK N.A. | 28,000.000    | 16 Oct 18 |                   |                   |              | 0.00              | 37,001.26    | 36,989.40                         | -11.86        |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7583283 WITH CITIBANK N.A. | 31,907.240    | 16 Oct 18 |                   |                   |              | 0.00              | 42,075.76    | 41,906.97                         | -168.79       |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / GBP EX.RATE 1.3231587 WITH CITIBANK N.A. | -28,000.000   | 16 Oct 18 |                   |                   |              | 0.00              | -37,048.44   | -36,409.80                        | 638.64        |
| FX DEAL TRANSACTED ON 17 DEC 2018 GBP / USD EX.RATE 0.7918784 WITH CITIBANK N.A. | 4,741.580     | 17 Dec 18 |                   |                   |              | 0.00              | 5,987.76     | 5,989.09                          | 1.33          |
| FX DEAL TRANSACTED ON 17 DEC 2018 GBP / USD EX.RATE 0.7918784 WITH CITIBANK N.A. | 83,434.950    | 17 Dec 18 |                   |                   |              | 0.00              | 105,363.32   | 105,363.32                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7202535 WITH CITIBANK N.A. | 43,618.040    | 18 Jan 18 |                   |                   |              | 0.00              | 60,559.29    | 60,559.29                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7202923 WITH CITIBANK N.A. | 374,000.000   | 18 Jan 18 |                   |                   |              | 0.00              | 519,233.66   | 519,233.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.3884001 WITH CITIBANK N.A. | -139,704.590  | 18 Jan 18 |                   |                   |              | 0.00              | -193,965.85  | -193,441.98                       | 523.87        |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.3889786 WITH CITIBANK N.A. | -374,000.000  | 18 Jan 18 |                   |                   |              | 0.00              | -519,478.00  | -532,445.13                       | -12,967.13    |
| FX DEAL TRANSACTED ON 18 OCT 2018 GBP / USD EX.RATE 0.7659666 WITH CITIBANK N.A. | 69,026.860    | 18 Oct 18 |                   |                   |              | 0.00              | 90,117.33    | 90,117.33                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / GBP EX.RATE 1.30554 WITH CITIBANK N.A.   | -38,421.230   | 18 Oct 18 |                   |                   |              | 0.00              | -50,160.45   | -50,160.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 GBP / USD EX.RATE 0.7142142 WITH CITIBANK N.A. | 139,964.890   | 19 Feb 18 |                   |                   |              | 0.00              | 195,970.44   | 196,020.83                        | 50.39         |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38621 WITH CITIBANK N.A.   | -1,088,391.720 | 19 Jan 18 |                   |                   |              | 0.00              | -1,508,739.49 | -1,508,739.49                     | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 GBP / USD EX.RATE 0.7122963 WITH CITIBANK N.A. | 236,525.570    | 19 Mar 18 |                   |                   |              | 0.00              | 332,060.61    | 331,455.11                        | -605.50       |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2866098 WITH CITIBANK N.A. | -1,000,000.000 | 19 Nov 18 |                   |                   |              | 0.00              | -1,286,609.80 | -1,263,100.09                     | 23,509.71     |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7654037 WITH CITIBANK N.A. | 19,722.000     | 19 Oct 18 |                   |                   |              | 0.00              | 25,766.79     | 25,584.37                         | -182.42       |
| FX DEAL TRANSACTED ON 20 APR 2018 GBP / USD EX.RATE 0.712611 WITH CITIBANK N.A.  | 116,948.100    | 20 Apr 18 |                   |                   |              | 0.00              | 164,112.10    | 163,130.92                        | -981.18       |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.787873 WITH CITIBANK N.A.  | 34,245.530     | 20 Dec 18 |                   |                   |              | 0.00              | 43,465.80     | 43,465.80                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.2692401 WITH CITIBANK N.A. | -58,766.620    | 20 Dec 18 |                   |                   |              | 0.00              | -74,588.94    | -74,480.82                        | 108.12        |
| FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7140001 WITH CITIBANK N.A. | 24,772.570     | 20 Mar 18 |                   |                   |              | 0.00              | 34,695.47     | 34,842.62                         | 147.15        |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27843 WITH CITIBANK N.A.   | -20,641.800    | 20 Nov 18 |                   |                   |              | 0.00              | -26,389.10    | -26,389.10                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7555438 WITH CITIBANK N.A. | 139,739.720    | 20 Sep 18 |                   |                   |              | 0.00              | 184,952.51    | 184,952.51                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 GBP / USD EX.RATE 0.7649119 WITH CITIBANK N.A. | 119,480.630    | 21 Sep 18 |                   |                   |              | 0.00              | 156,201.81    | 156,201.81                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41105 WITH CITIBANK N.A.   | -444,435.670   | 22 Mar 18 |                   |                   |              | 0.00              | -627,120.95   | -627,120.95                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41105 WITH CITIBANK N.A.   | -64,071.230    | 22 Mar 18 |                   |                   |              | 0.00              | -90,407.71    | -90,660.80                        | -253.09       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7447735 WITH CITIBANK N.A. | 210,086.470    | 22 May 18 |                   |                   |              | 0.00              | 282,081.00    | 280,286.87                        | -1,794.13     |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7447735 WITH CITIBANK N.A. | 151,676.420    | 22 May 18 |                   |                   |              | 0.00              | 203,654.41    | 203,654.41                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / GBP EX.RATE 1.2818 WITH CITIBANK N.A.    | -31,238.520    | 23 Aug 18 |                   |                   |              | 0.00              | -40,041.53    | -40,041.53                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153689 WITH CITIBANK N.A. | 313,466.760    | 24 Apr 18 |                   |                   |              | 0.00              | 438,188.91    | 438,188.91                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153689 WITH CITIBANK N.A. | 364,336.780    | 24 Apr 18 |                   |                   |              | 0.00              | 509,299.10    | 507,739.75                        | -1,559.35     |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / GBP EX.RATE 1.28479 WITH CITIBANK N.A.   | -198,709.210   | 24 Aug 18 |                   |                   |              | 0.00              | -255,299.61   | -255,299.61                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX.RATE 1.26861 WITH CITIBANK N.A.   | -23,327.970    | 24 Dec 18 |                   |                   |              | 0.00              | -29,594.10    | -29,473.73                        | 120.37        |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7752378 WITH CITIBANK N.A. | 32,000.000     | 24 Oct 18 |                   |                   |              | 0.00              | 41,277.65     | 41,318.40                         | 40.75         |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / GBP EX.RATE 1.2910854 WITH CITIBANK N.A. | -32,000.000    | 24 Oct 18 |                   |                   |              | 0.00              | -41,314.73    | -41,611.20                        | -296.47       |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7177308 WITH CITIBANK N.A. | 273,170.970    | 25 Apr 18 |                   |                   |              | 0.00              | 380,603.65    | 380,595.50                        | -8.15         |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7177308 WITH CITIBANK N.A. | 78,481.480     | 25 Apr 18 |                   |                   |              | 0.00              | 109,346.68    | 109,346.68                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 GBP / USD EX.RATE 0.7120942 WITH CITIBANK N.A. | 3,453,000.000  | 26 Feb 18 |                   |                   |              | 0.00              | 4,849,077.25  | 4,738,206.87                      | -110,870.38   |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / GBP EX.RATE 1.4064105 WITH CITIBANK N.A. | -3,453,000.000 | 26 Feb 18 |                   |                   |              | 0.00              | -4,856,335.46 | -4,849,738.85                     | 6,596.61      |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.313 WITH CITIBANK N.A.     | -80,319.340     | 26 Jul 18 |                   |                   |              | 0.00              | -105,459.29    | -105,427.17                       | 32.12         |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7234638 WITH CITIBANK N.A. | 3,444,000.000   | 27 Apr 18 |                   |                   |              | 0.00              | 4,760,431.80   | 4,683,496.16                      | -76,935.64    |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / GBP EX.RATE 1.384149 WITH CITIBANK N.A.  | -3,444,000.000  | 27 Apr 18 |                   |                   |              | 0.00              | -4,767,009.16  | -4,590,507.78                     | 176,501.38    |
| FX DEAL TRANSACTED ON 27 JUL 2018 GBP / USD EX.RATE 0.7625612 WITH CITIBANK N.A. | 475,294.620     | 27 Jul 18 |                   |                   |              | 0.00              | 623,287.11     | 623,287.11                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / GBP EX.RATE 1.3113702 WITH CITIBANK N.A. | -136,258.830    | 27 Jul 18 |                   |                   |              | 0.00              | -178,685.74    | -179,139.48                       | -453.74       |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.30982 WITH CITIBANK N.A.   | -74,399.840     | 27 Sep 18 |                   |                   |              | 0.00              | -97,450.40     | -97,450.40                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7098643 WITH CITIBANK N.A. | 34,882.630      | 28 Mar 18 |                   |                   |              | 0.00              | 49,139.86      | 49,139.86                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH CITIBANK N.A. | 239,086.580     | 28 Mar 18 |                   |                   |              | 0.00              | 336,657.81     | 336,657.81                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH CITIBANK N.A. | 90,091.080      | 28 Mar 18 |                   |                   |              | 0.00              | 126,857.25     | 126,605.00                        | -252.25       |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30407 WITH CITIBANK N.A.   | -1,580,624.710  | 28 Sep 18 |                   |                   |              | 0.00              | -2,061,245.27  | -2,061,245.27                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30407 WITH CITIBANK N.A.   | -230,672.920    | 28 Sep 18 |                   |                   |              | 0.00              | -300,813.63    | -300,889.76                       | -76.13        |
| FX DEAL TRANSACTED ON 29 JUN 2018 GBP / USD EX.RATE 0.7548195 WITH CITIBANK N.A. | 119,231,523.500 | 29 Jun 18 |                   |                   |              | 0.00              | 157,960,306.96 | 156,825,228.06                    | -1,135,078.90 |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3184501 WITH CITIBANK N.A. | -47,648.770     | 29 Jun 18 |                   |                   |              | 0.00              | -62,822.52     | -62,541.40                        | 281.12        |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7801427 WITH CITIBANK N.A. | 33,000.000     | 29 Oct 18 |                   |                   |              | 0.00              | 42,299.95      | 42,259.80                         | -40.15        |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.2826909 WITH CITIBANK N.A. | -33,000.000    | 29 Oct 18 |                   |                   |              | 0.00              | -42,328.80     | -42,911.55                        | -582.75       |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / GBP EX.RATE 1.29938 WITH CITIBANK N.A.   | -126,743.420   | 30 Aug 18 |                   |                   |              | 0.00              | -164,687.87    | -164,687.87                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7075938 WITH CITIBANK N.A. | 17,353.240     | 30 Jan 18 |                   |                   |              | 0.00              | 24,524.29      | 24,677.18                         | 152.89        |
| FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.7532162 WITH CITIBANK N.A. | 16,561.230     | 30 May 18 |                   |                   |              | 0.00              | 21,987.35      | 22,037.20                         | 49.85         |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3276401 WITH CITIBANK N.A. | -13,357.850    | 30 May 18 |                   |                   |              | 0.00              | -17,734.42     | -17,734.42                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3276401 WITH CITIBANK N.A. | -65,997.920    | 30 May 18 |                   |                   |              | 0.00              | -87,621.48     | -87,820.13                        | -198.65       |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.703175 WITH CITIBANK N.A.  | 94,435,436.070 | 31 Jan 18 |                   |                   |              | 0.00              | 134,298,616.78 | 134,443,015.52                    | 144,398.74    |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7058209 WITH CITIBANK N.A. | 1,591,917.070  | 31 Jan 18 |                   |                   |              | 0.00              | 2,255,412.19   | 2,266,332.85                      | 10,920.66     |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / GBP EX.RATE 1.3292101 WITH CITIBANK N.A. | -143,349.720   | 31 May 18 |                   |                   |              | 0.00              | -190,541.88    | -191,070.85                       | -528.97       |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 CAD / USD EX.RATE 1.30283 WITH CITIBANK N.A.   | 593,000.000    | 1 Aug 18  |                   |                   |              | 0.00              | 455,162.99     | 455,162.99                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / CAD EX.RATE 0.7679745 WITH CITIBANK N.A. | -593,000.000   | 1 Aug 18  |                   |                   |              | 0.00              | -455,408.87    | -453,571.98                       | 1,836.89      |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.7772713 WITH CITIBANK N.A. | -60,253,282.800 | 1 May 18 |                   |                   |              | 0.00              | -46,833,150.00 | -46,379,003.81                    | 454,146.19    |
| FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.306354 WITH CITIBANK N.A.  | 1,306,354.000   | 1 Nov 18 |                   |                   |              | 0.00              | 1,000,000.00   | 958,192.68                        | -41,807.32    |
| FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.30797 WITH CITIBANK N.A.   | 583,000.000     | 1 Nov 18 |                   |                   |              | 0.00              | 445,728.88     | 445,728.88                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7649574 WITH CITIBANK N.A. | -583,000.000    | 1 Nov 18 |                   |                   |              | 0.00              | -445,970.14    | -441,951.26                       | 4,018.88      |
| FX DEAL TRANSACTED ON 03 DEC 2018 CAD / USD EX.RATE 1.31713 WITH CITIBANK N.A.   | 583,000.000     | 3 Dec 18 |                   |                   |              | 0.00              | 442,629.05     | 442,629.05                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CAD EX.RATE 0.7600652 WITH CITIBANK N.A. | -583,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | -443,118.01    | -426,951.56                       | 16,166.45     |
| FX DEAL TRANSACTED ON 05 SEP 2018 CAD / USD EX.RATE 1.317576 WITH CITIBANK N.A.  | 87,629.500      | 5 Sep 18 |                   |                   |              | 0.00              | 66,508.12      | 66,508.12                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.7589695 WITH CITIBANK N.A. | -56,624.350     | 5 Sep 18 |                   |                   |              | 0.00              | -42,976.15     | -42,976.15                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 CAD / USD EX.RATE 1.337912 WITH CITIBANK N.A.  | 517.590         | 6 Dec 18 |                   |                   |              | 0.00              | 386.86         | 386.86                            | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.29766 WITH CITIBANK N.A.   | 100,976.760     | 7 Jun 18 |                   |                   |              | 0.00              | 77,814.50      | 77,814.50                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CAD EX.RATE 0.7706179 WITH CITIBANK N.A. | -59,405.280     | 7 Jun 18 |                   |                   |              | 0.00              | -45,778.77     | -45,778.77                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / CAD EX.RATE 0.7795593 WITH CITIBANK N.A. | -39,986,757.610 | 7 May 18 |                   |                   |              | 0.00              | -31,172,050.00 | -30,779,169.16                    | 392,880.84    |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.281589 WITH CITIBANK N.A.  | 354,285.680     | 9 Mar 18 |                   |                   |              | 0.00              | 276,442.51     | 276,442.51                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.281589 WITH CITIBANK N.A.  | 354,285.680      | 9 Mar 18  |                   |                   |              | 0.00              | 276,442.51     | 276,442.51                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.2839 WITH CITIBANK N.A.    | 105,014,961.770  | 9 Mar 18  |                   |                   |              | 0.00              | 81,793,723.63  | 81,793,723.63                     | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.7789557 WITH CITIBANK N.A. | -116,953,142.680 | 9 Mar 18  |                   |                   |              | 0.00              | -91,101,320.86 | -89,372,720.98                    | 1,728,599.88  |
| FX DEAL TRANSACTED ON 10 DEC 2018 CAD / USD EX.RATE 1.340048 WITH CITIBANK N.A.  | 151,265.740      | 10 Dec 18 |                   |                   |              | 0.00              | 112,880.84     | 112,762.86                        | -117.98       |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.2536 WITH CITIBANK N.A.    | 80,729.620       | 11 Jan 18 |                   |                   |              | 0.00              | 64,398.23      | 64,398.23                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / CAD EX.RATE 0.7977383 WITH CITIBANK N.A. | -71,398.630      | 11 Jan 18 |                   |                   |              | 0.00              | -56,957.42     | -56,957.42                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25 WITH CITIBANK N.A.      | 19,816,375.830   | 12 Jan 18 |                   |                   |              | 0.00              | 15,853,100.66  | 16,125,951.77                     | 272,851.11    |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.2975516 WITH CITIBANK N.A. | 1,236,644.000    | 14 Jun 18 |                   |                   |              | 0.00              | 953,059.59     | 931,769.14                        | -21,290.45    |
| FX DEAL TRANSACTED ON 14 MAR 2018 CAD / USD EX.RATE 1.295196 WITH CITIBANK N.A.  | 164,112.730      | 14 Mar 18 |                   |                   |              | 0.00              | 126,708.80     | 126,708.80                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.239979 WITH CITIBANK N.A.  | 41,105,142.680   | 15 Jan 18 |                   |                   |              | 0.00              | 33,149,870.02  | 31,411,541.10                     | -1,738,328.92 |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.240581 WITH CITIBANK N.A.  | 41,105,142.680   | 15 Jan 18 |                   |                   |              | 0.00              | 33,133,783.83  | 33,348,322.80                     | 214,538.97    |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.300611 WITH CITIBANK N.A.  | 4,652,000.000    | 15 Mar 18 |                   |                   |              | 0.00              | 3,576,780.45   | 3,554,944.22                      | -21,836.23    |
| FX DEAL TRANSACTED ON 17 OCT 2018 CAD / USD EX.RATE 1.301968 WITH CITIBANK N.A.  | 81,792.930       | 17 Oct 18 |                   |                   |              | 0.00              | 62,822.52      | 62,822.52                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.768068 WITH CITIBANK N.A.  | -136,974.690    | 17 Oct 18 |                   |                   |              | 0.00              | -105,205.85    | -105,205.85                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 CAD / USD EX.RATE 1.2939723 WITH CITIBANK N.A. | 2,587,944.600   | 19 Sep 18 |                   |                   |              | 0.00              | 2,000,000.00   | 1,925,052.70                      | -74,947.30    |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.2418 WITH CITIBANK N.A.    | 435,103.240     | 23 Jan 18 |                   |                   |              | 0.00              | 350,381.09     | 350,381.09                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.2328584 WITH CITIBANK N.A. | 2,491,490.000   | 24 Jan 18 |                   |                   |              | 0.00              | 2,020,905.24   | 1,903,935.50                      | -116,969.74   |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2869 WITH CITIBANK N.A.    | 101,136.540     | 26 Apr 18 |                   |                   |              | 0.00              | 78,589.28      | 78,589.28                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.28525 WITH CITIBANK N.A.   | 10,000.000      | 26 Mar 18 |                   |                   |              | 0.00              | 7,780.59       | 7,780.59                          | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.2836749 WITH CITIBANK N.A. | 2,567,349.800   | 27 Apr 18 |                   |                   |              | 0.00              | 2,000,000.00   | 1,934,410.64                      | -65,589.36    |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.2885636 WITH CITIBANK N.A. | 704,382.700     | 27 Mar 18 |                   |                   |              | 0.00              | 546,641.78     | 546,641.78                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.31372 WITH CITIBANK N.A.   | 160,674,640.400 | 29 Jun 18 |                   |                   |              | 0.00              | 122,305,088.15 | 123,676,742.79                    | 1,371,654.64  |
| FX DEAL TRANSACTED ON 30 JUL 2018 CAD / USD EX.RATE 1.3032539 WITH CITIBANK N.A. | 313,796.340     | 30 Jul 18 |                   |                   |              | 0.00              | 240,779.13     | 240,779.13                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.7763071 WITH CITIBANK N.A. | -1,689.740      | 30 May 18 |                   |                   |              | 0.00              | -1,311.76      | -1,311.76                         | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 CAD / USD EX.RATE 1.3639111 WITH CITIBANK N.A. | 54,425.280      | 31 Dec 18 |                   |                   |              | 0.00              | 39,903.83      | 39,849.64                         | -54.19        |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.291276 WITH CITIBANK N.A.  | 2,582,552.000   | 31 May 18 |                   |                   |              | 0.00              | 2,000,000.00   | 1,945,864.98                      | -54,135.02    |

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| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Colombian peso - COP</b>                                                      |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 COP / USD EX.RATE 3153.05 WITH CITIBANK N.A.   | 1,365,465,000.000  | 7 Dec 18  |                   |                   |              | 0.00              | 433,061.64    | 419,542.26                        | -13,519.38    |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / COP EX.RATE 0.000318 WITH CITIBANK N.A.  | -1,365,465,000.000 | 7 Dec 18  |                   |                   |              | 0.00              | -434,170.11   | -427,004.71                       | 7,165.40      |
| FX DEAL TRANSACTED ON 13 DEC 2018 COP / USD EX.RATE 3178.4 WITH CITIBANK N.A.    | 323,795,000.000    | 13 Dec 18 |                   |                   |              | 0.00              | 101,873.58    | 101,873.58                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 COP / USD EX.RATE 2872.25 WITH CITIBANK N.A.   | 1,007,244,000.000  | 23 Jan 18 |                   |                   |              | 0.00              | 350,681.17    | 362,299.74                        | 11,618.57     |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / COP EX.RATE 0.0003498 WITH CITIBANK N.A. | -1,007,244,000.000 | 23 Jan 18 |                   |                   |              | 0.00              | -352,306.40   | -354,020.78                       | -1,714.38     |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / COP EX.RATE 0.0003551 WITH CITIBANK N.A. | -1,007,244,000.000 | 27 Mar 18 |                   |                   |              | 0.00              | -357,644.17   | -357,644.17                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 COP / USD EX.RATE 3235.0 WITH CITIBANK N.A.    | 1,041,670,000.000  | 30 Nov 18 |                   |                   |              | 0.00              | 322,000.00    | 325,748.37                        | 3,748.37      |
| <b>Danish krone - DKK</b>                                                        |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 DKK / USD EX.RATE 6.53488 WITH CITIBANK N.A.   | 69,926.740         | 1 Nov 18  |                   |                   |              | 0.00              | 10,700.54     | 10,665.42                         | -35.12        |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / DKK EX.RATE 0.1608255 WITH CITIBANK N.A. | -16,958,540.560    | 3 May 18  |                   |                   |              | 0.00              | -2,727,365.51 | -2,727,365.51                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 DKK / USD EX.RATE 6.00493 WITH CITIBANK N.A.   | 112,195.620        | 7 Mar 18  |                   |                   |              | 0.00              | 18,683.92     | 18,568.52                         | -115.40       |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / DKK EX.RATE 0.1590106 WITH CITIBANK N.A. | -486,003.240       | 9 May 18  |                   |                   |              | 0.00              | -77,279.65    | -77,279.65                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 DKK / USD EX.RATE 6.43155 WITH CITIBANK N.A.   | 740,105.580        | 10 Sep 18 |                   |                   |              | 0.00              | 115,074.22    | 114,949.11                        | -125.11       |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JUL 2018 DKK / USD EX.RATE 6.38668 WITH CITIBANK N.A.   | 235,752.980     | 11 Jul 18 |                   |                   |              | 0.00              | 36,913.23     | 36,947.53                         | 34.30         |
| FX DEAL TRANSACTED ON 11 OCT 2018 DKK / USD EX.RATE 6.44055 WITH CITIBANK N.A.   | 304,908.610     | 11 Oct 18 |                   |                   |              | 0.00              | 47,342.01     | 47,254.70                         | -87.31        |
| FX DEAL TRANSACTED ON 12 JAN 2018 DKK / USD EX.RATE 6.1249 WITH CITIBANK N.A.    | 614,711.980     | 12 Jan 18 |                   |                   |              | 0.00              | 100,362.78    | 101,279.68                        | 916.90        |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / DKK EX.RATE 0.1628667 WITH CITIBANK N.A. | -10,907,480.560 | 12 Jan 18 |                   |                   |              | 0.00              | -1,776,465.53 | -1,776,465.53                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 DKK / USD EX.RATE 6.38575 WITH CITIBANK N.A.   | 286,672.550     | 12 Jul 18 |                   |                   |              | 0.00              | 44,892.54     | 44,870.06                         | -22.48        |
| FX DEAL TRANSACTED ON 12 OCT 2018 DKK / USD EX.RATE 6.4547 WITH CITIBANK N.A.    | 449,968.530     | 12 Oct 18 |                   |                   |              | 0.00              | 69,711.77     | 69,877.94                         | 166.17        |
| FX DEAL TRANSACTED ON 12 SEP 2018 DKK / USD EX.RATE 6.40981 WITH CITIBANK N.A.   | 51,748.950      | 12 Sep 18 |                   |                   |              | 0.00              | 8,073.40      | 8,098.87                          | 25.47         |
| FX DEAL TRANSACTED ON 13 AUG 2018 DKK / USD EX.RATE 6.5414 WITH CITIBANK N.A.    | 146,600.490     | 13 Aug 18 |                   |                   |              | 0.00              | 22,411.18     | 22,362.98                         | -48.20        |
| FX DEAL TRANSACTED ON 13 JUL 2018 DKK / USD EX.RATE 6.38851 WITH CITIBANK N.A.   | 160,691.360     | 13 Jul 18 |                   |                   |              | 0.00              | 25,153.18     | 25,237.37                         | 84.19         |
| FX DEAL TRANSACTED ON 13 MAR 2018 DKK / USD EX.RATE 6.036085 WITH CITIBANK N.A.  | 456,183.830     | 13 Mar 18 |                   |                   |              | 0.00              | 75,576.11     | 75,925.61                         | 349.50        |
| FX DEAL TRANSACTED ON 13 SEP 2018 DKK / USD EX.RATE 6.38492 WITH CITIBANK N.A.   | 329,969.570     | 13 Sep 18 |                   |                   |              | 0.00              | 51,679.52     | 51,601.69                         | -77.83        |
| FX DEAL TRANSACTED ON 14 AUG 2018 DKK / USD EX.RATE 6.57232 WITH CITIBANK N.A.   | 369,706.540     | 14 Aug 18 |                   |                   |              | 0.00              | 56,252.06     | 56,093.48                         | -158.58       |
| FX DEAL TRANSACTED ON 14 MAR 2018 DKK / USD EX.RATE 6.02108 WITH CITIBANK N.A.   | 243,951.930     | 14 Mar 18 |                   |                   |              | 0.00              | 40,516.31     | 40,351.98                         | -164.33       |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / DKK EX.RATE 0.1606351 WITH CITIBANK N.A. | -731,694.110   | 14 May 18 |                   |                   |              | 0.00              | -117,535.75 | -117,535.75                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 DKK / USD EX.RATE 6.57319 WITH CITIBANK N.A.   | 492,858.310    | 15 Aug 18 |                   |                   |              | 0.00              | 74,980.08   | 75,286.92                         | 306.84        |
| FX DEAL TRANSACTED ON 15 MAR 2018 DKK / USD EX.RATE 6.04581 WITH CITIBANK N.A.   | 101,098.880    | 15 Mar 18 |                   |                   |              | 0.00              | 16,722.14   | 16,667.17                         | -54.97        |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / DKK EX.RATE 0.1591842 WITH CITIBANK N.A. | -1,076,178.090 | 15 May 18 |                   |                   |              | 0.00              | -171,310.56 | -171,310.56                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 DKK / USD EX.RATE 6.44072 WITH CITIBANK N.A.   | 292,535.670    | 15 Oct 18 |                   |                   |              | 0.00              | 45,419.72   | 45,406.11                         | -13.61        |
| FX DEAL TRANSACTED ON 16 JAN 2018 DKK / USD EX.RATE 6.07083 WITH CITIBANK N.A.   | 308,256.360    | 16 Jan 18 |                   |                   |              | 0.00              | 50,776.64   | 50,677.55                         | -99.09        |
| FX DEAL TRANSACTED ON 16 MAY 2018 DKK / USD EX.RATE 6.30657 WITH CITIBANK N.A.   | 690,183.630    | 16 May 18 |                   |                   |              | 0.00              | 109,438.83  | 109,273.70                        | -165.13       |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / DKK EX.RATE 0.1585648 WITH CITIBANK N.A. | -1,173,474.080 | 16 May 18 |                   |                   |              | 0.00              | -186,071.68 | -186,071.68                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 DKK / USD EX.RATE 6.44541 WITH CITIBANK N.A.   | 697,709.070    | 16 Oct 18 |                   |                   |              | 0.00              | 108,248.98  | 107,821.74                        | -427.24       |
| FX DEAL TRANSACTED ON 17 AUG 2018 DKK / USD EX.RATE 6.53617 WITH CITIBANK N.A.   | 345,598.160    | 17 Aug 18 |                   |                   |              | 0.00              | 52,874.72   | 52,975.79                         | 101.07        |
| FX DEAL TRANSACTED ON 17 JAN 2018 DKK / USD EX.RATE 6.06293 WITH CITIBANK N.A.   | 324,367.870    | 17 Jan 18 |                   |                   |              | 0.00              | 53,500.18   | 53,311.40                         | -188.78       |
| FX DEAL TRANSACTED ON 17 JUL 2018 DKK / USD EX.RATE 6.39445 WITH CITIBANK N.A.   | 160,003.420    | 17 Jul 18 |                   |                   |              | 0.00              | 25,022.23   | 24,989.80                         | -32.43        |
| FX DEAL TRANSACTED ON 17 MAY 2018 DKK / USD EX.RATE 6.31125 WITH CITIBANK N.A.   | 107,443.070    | 17 May 18 |                   |                   |              | 0.00              | 17,024.06   | 16,954.08                         | -69.98        |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / DKK EX.RATE 0.1584472 WITH CITIBANK N.A. | -1,854,328.740 | 17 May 18 |                   |                   |              | 0.00              | -293,813.23  | -293,813.23                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 DKK / USD EX.RATE 6.3973 WITH CITIBANK N.A.    | 440,718.460    | 18 Jul 18 |                   |                   |              | 0.00              | 68,891.32    | 68,674.48                         | -216.84       |
| FX DEAL TRANSACTED ON 19 APR 2018 DKK / USD EX.RATE 6.03722 WITH CITIBANK N.A.   | 311,597.940    | 19 Apr 18 |                   |                   |              | 0.00              | 51,612.82    | 51,371.33                         | -241.49       |
| FX DEAL TRANSACTED ON 19 JUL 2018 DKK / USD EX.RATE 6.3921 WITH CITIBANK N.A.    | 129,226.910    | 19 Jul 18 |                   |                   |              | 0.00              | 20,216.66    | 20,304.33                         | 87.67         |
| FX DEAL TRANSACTED ON 19 SEP 2018 DKK / USD EX.RATE 6.3897 WITH CITIBANK N.A.    | 1,434,900.640  | 19 Sep 18 |                   |                   |              | 0.00              | 224,564.63   | 226,062.95                        | 1,498.32      |
| FX DEAL TRANSACTED ON 20 MAR 2018 DKK / USD EX.RATE 6.07703 WITH CITIBANK N.A.   | 246,476.030    | 20 Mar 18 |                   |                   |              | 0.00              | 40,558.63    | 40,593.23                         | 34.60         |
| FX DEAL TRANSACTED ON 22 FEB 2018 DKK / USD EX.RATE 6.04133 WITH CITIBANK N.A.   | 10,528,600.880 | 22 Feb 18 |                   |                   |              | 0.00              | 1,742,762.09 | 1,742,762.09                      | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 DKK / USD EX.RATE 6.05092 WITH CITIBANK N.A.   | 429,668.190    | 22 Mar 18 |                   |                   |              | 0.00              | 71,008.74    | 71,301.80                         | 293.06        |
| FX DEAL TRANSACTED ON 22 OCT 2018 DKK / USD EX.RATE 6.50198 WITH CITIBANK N.A.   | 347,324.660    | 22 Oct 18 |                   |                   |              | 0.00              | 53,418.29    | 53,346.34                         | -71.95        |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / DKK EX.RATE 0.1570648 WITH CITIBANK N.A. | -162,438.200   | 23 May 18 |                   |                   |              | 0.00              | -25,513.32   | -25,513.32                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / DKK EX.RATE 0.1565523 WITH CITIBANK N.A. | -490,955.460   | 25 May 18 |                   |                   |              | 0.00              | -76,860.23   | -76,860.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / DKK EX.RATE 0.1557441 WITH CITIBANK N.A. | -4,015,152.610 | 28 Sep 18 |                   |                   |              | 0.00              | -625,336.23  | -625,336.23                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 DKK / USD EX.RATE 6.5784 WITH CITIBANK N.A.    | 122,395.070    | 30 Oct 18 |                   |                   |              | 0.00              | 18,605.60    | 18,587.80                         | -17.80        |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 DKK / USD EX.RATE 5.973901 WITH CITIBANK N.A.  | 80,150,409.900   | 31 Jan 18 |                   |                   |              | 0.00              | 13,416,762.33   | 13,429,128.39                     | 12,366.06     |
| FX DEAL TRANSACTED ON 31 OCT 2018 DKK / USD EX.RATE 6.5961 WITH CITIBANK N.A.    | 220,473.390      | 31 Oct 18 |                   |                   |              | 0.00              | 33,424.81       | 33,685.52                         | 260.71        |
| <b>Euro - EUR</b>                                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.853688 WITH CITIBANK N.A.  | 42,000.000       | 1 Aug 18  |                   |                   |              | 0.00              | 49,198.30       | 48,831.30                         | -367.00       |
| FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8572359 WITH CITIBANK N.A. | 21,477.960       | 1 Aug 18  |                   |                   |              | 0.00              | 25,054.90       | 25,054.90                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.168629 WITH CITIBANK N.A.  | -42,000.000      | 1 Aug 18  |                   |                   |              | 0.00              | -49,082.42      | -49,082.42                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 EUR / USD EX.RATE 0.8025941 WITH CITIBANK N.A. | 92,000.000       | 1 Feb 18  |                   |                   |              | 0.00              | 114,628.30      | 112,042.21                        | -2,586.09     |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.2437107 WITH CITIBANK N.A. | -92,000.000      | 1 Feb 18  |                   |                   |              | 0.00              | -114,421.38     | -114,421.38                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.21179 WITH CITIBANK N.A.   | -244,628,524.740 | 1 May 18  |                   |                   |              | 0.00              | -296,438,400.00 | -286,203,169.96                   | 10,235,230.04 |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.8622994 WITH CITIBANK N.A. | 21,113.300       | 2 Aug 18  |                   |                   |              | 0.00              | 24,484.88       | 24,484.88                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2458776 WITH CITIBANK N.A. | -15,625,000.000  | 2 Feb 18  |                   |                   |              | 0.00              | -19,466,837.50  | -19,214,843.97                    | 251,993.53    |
| FX DEAL TRANSACTED ON 02 JAN 2018 EUR / USD EX.RATE 0.829545 WITH CITIBANK N.A.  | 752,887.130      | 2 Jan 18  |                   |                   |              | 0.00              | 907,590.38      | 907,590.38                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.2051 WITH CITIBANK N.A.    | -50,014.420      | 2 Jan 18  |                   |                   |              | 0.00              | -60,272.38      | -60,272.38                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.2054801 WITH CITIBANK N.A. | -105,253.610   | 2 Jan 18 |                   |                   |              | 0.00              | -126,881.12   | -126,551.69                       | 329.43        |
| FX DEAL TRANSACTED ON 02 MAY 2018 EUR / USD EX.RATE 0.8294997 WITH CITIBANK N.A. | 2,000,000.000  | 2 May 18 |                   |                   |              | 0.00              | 2,411,091.80  | 2,312,800.22                      | -98,291.58    |
| FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8757601 WITH CITIBANK N.A. | 35,000.000     | 2 Nov 18 |                   |                   |              | 0.00              | 39,965.28     | 39,965.28                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.1443973 WITH CITIBANK N.A. | -35,000.000    | 2 Nov 18 |                   |                   |              | 0.00              | -40,053.91    | -39,716.25                        | 337.66        |
| FX DEAL TRANSACTED ON 02 OCT 2018 EUR / USD EX.RATE 0.8661308 WITH CITIBANK N.A. | 139,654.580    | 2 Oct 18 |                   |                   |              | 0.00              | 161,239.59    | 161,133.46                        | -106.13       |
| FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8604371 WITH CITIBANK N.A. | 36,000.000     | 3 Aug 18 |                   |                   |              | 0.00              | 41,839.20     | 41,855.40                         | 16.20         |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.1598002 WITH CITIBANK N.A. | -36,000.000    | 3 Aug 18 |                   |                   |              | 0.00              | -41,752.81    | -41,752.81                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.1604977 WITH CITIBANK N.A. | -5,000,000.000 | 3 Aug 18 |                   |                   |              | 0.00              | -5,802,488.50 | -5,828,750.38                     | -26,261.88    |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8806002 WITH CITIBANK N.A. | 6,000,000.000  | 3 Dec 18 |                   |                   |              | 0.00              | 6,813,534.60  | 6,829,500.16                      | 15,965.56     |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8827173 WITH CITIBANK N.A. | 109,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | 123,482.34    | 123,482.34                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / EUR EX.RATE 1.1372532 WITH CITIBANK N.A. | -109,000.000   | 3 Dec 18 |                   |                   |              | 0.00              | -123,960.60   | -124,693.86                       | -733.26       |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8319468 WITH CITIBANK N.A. | 1,473,000.000  | 3 Jan 18 |                   |                   |              | 0.00              | 1,770,546.00  | 1,757,289.14                      | -13,256.86    |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8319468 WITH CITIBANK N.A. | 5,778,000.000  | 3 Jan 18 |                   |                   |              | 0.00              | 6,945,156.00  | 6,893,154.55                      | -52,001.45    |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.203575 WITH CITIBANK N.A.  | -5,778,000.000 | 3 Jan 18 |                   |                   |              | 0.00              | -6,954,256.35 | -7,205,455.50                     | -251,199.15   |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.203575 WITH CITIBANK N.A.  | -1,473,000.000 | 3 Jan 18 |                   |                   |              | 0.00              | -1,772,865.98 | -1,836,904.80                     | -64,038.82    |
| FX DEAL TRANSACTED ON 03 JUL 2018 EUR / USD EX.RATE 0.857577 WITH CITIBANK N.A.  | 22,000.000     | 3 Jul 18 |                   |                   |              | 0.00              | 25,653.67     | 25,653.67                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / EUR EX.RATE 1.1685474 WITH CITIBANK N.A. | -22,000.000    | 3 Jul 18 |                   |                   |              | 0.00              | -25,708.04    | -25,679.50                        | 28.54         |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1996 WITH CITIBANK N.A.    | -430,113.100   | 3 May 18 |                   |                   |              | 0.00              | -515,963.67   | -512,458.28                       | 3,505.39      |
| FX DEAL TRANSACTED ON 03 OCT 2018 EUR / USD EX.RATE 0.8679952 WITH CITIBANK N.A. | 662,051.150    | 3 Oct 18 |                   |                   |              | 0.00              | 762,735.89    | 762,749.14                        | 13.25         |
| FX DEAL TRANSACTED ON 03 SEP 2018 EUR / USD EX.RATE 0.8590836 WITH CITIBANK N.A. | 48,000.000     | 3 Sep 18 |                   |                   |              | 0.00              | 55,873.49     | 55,605.60                         | -267.89       |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / EUR EX.RATE 1.1616288 WITH CITIBANK N.A. | -48,000.000    | 3 Sep 18 |                   |                   |              | 0.00              | -55,758.18    | -55,758.18                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 EUR / USD EX.RATE 0.8570742 WITH CITIBANK N.A. | 347,241.450    | 4 Jul 18 |                   |                   |              | 0.00              | 405,147.43    | 406,376.70                        | 1,229.27      |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1696101 WITH CITIBANK N.A. | -211,132.610   | 4 Jun 18 |                   |                   |              | 0.00              | -246,942.81   | -246,370.66                       | 572.15        |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1706315 WITH CITIBANK N.A. | -2,000,000.000 | 4 Jun 18 |                   |                   |              | 0.00              | -2,341,263.00 | -2,312,800.22                     | 28,462.78     |
| FX DEAL TRANSACTED ON 04 MAY 2018 EUR / USD EX.RATE 0.8360155 WITH CITIBANK N.A. | 88,126.280     | 4 May 18 |                   |                   |              | 0.00              | 105,412.25    | 105,412.25                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1961501 WITH CITIBANK N.A. | -4,106,241.510 | 4 May 18 |                   |                   |              | 0.00              | -4,911,680.78 | -4,892,381.69                     | 19,299.09     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 EUR / USD EX.RATE 0.8148095 WITH CITIBANK N.A. | 33,000.000     | 5 Apr 18 |                   |                   |              | 0.00              | 40,500.26     | 40,500.26                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / EUR EX.RATE 1.2228201 WITH CITIBANK N.A. | -244,818.190   | 5 Apr 18 |                   |                   |              | 0.00              | -299,368.58   | -299,368.58                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / EUR EX.RATE 1.2296795 WITH CITIBANK N.A. | -33,000.000    | 5 Apr 18 |                   |                   |              | 0.00              | -40,579.42    | -39,456.45                        | 1,122.97      |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8811038 WITH CITIBANK N.A. | 34,331.160     | 5 Dec 18 |                   |                   |              | 0.00              | 38,963.81     | 39,077.44                         | 113.63        |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8835639 WITH CITIBANK N.A. | 2,000,000.000  | 5 Dec 18 |                   |                   |              | 0.00              | 2,263,560.00  | 2,276,500.05                      | 12,940.05     |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8033917 WITH CITIBANK N.A. | 3,000,000.000  | 5 Feb 18 |                   |                   |              | 0.00              | 3,734,168.70  | 3,681,450.02                      | -52,718.68    |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24045 WITH CITIBANK N.A.   | -96,786.120    | 5 Feb 18 |                   |                   |              | 0.00              | -120,058.34   | -120,058.34                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24045 WITH CITIBANK N.A.   | -222,321.470   | 5 Feb 18 |                   |                   |              | 0.00              | -275,778.67   | -275,778.67                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2454281 WITH CITIBANK N.A. | -3,000,000.000 | 5 Feb 18 |                   |                   |              | 0.00              | -3,736,284.30 | -3,681,450.02                     | 54,834.28     |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.830027 WITH CITIBANK N.A.  | 102,091.900    | 5 Jan 18 |                   |                   |              | 0.00              | 122,998.28    | 122,270.38                        | -727.90       |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.830027 WITH CITIBANK N.A.  | 354,547.450    | 5 Jan 18 |                   |                   |              | 0.00              | 427,151.68    | 427,151.68                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.20476 WITH CITIBANK N.A.   | -21,497.730    | 5 Jan 18 |                   |                   |              | 0.00              | -25,899.61    | -25,899.61                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.17182 WITH CITIBANK N.A.   | -923,374.640   | 5 Jun 18 |                   |                   |              | 0.00              | -1,082,028.87 | -1,082,028.87                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / EUR EX.RATE 1.1419401 WITH CITIBANK N.A. | -186,805.240  | 5 Nov 18 |                   |                   |              | 0.00              | -213,320.38  | -213,275.55                       | 44.83         |
| FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8626274 WITH CITIBANK N.A. | 48,000.000    | 5 Sep 18 |                   |                   |              | 0.00              | 55,643.96    | 55,643.96                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614889 WITH CITIBANK N.A. | -48,000.000   | 5 Sep 18 |                   |                   |              | 0.00              | -55,751.47   | -55,605.60                        | 145.87        |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8765932 WITH CITIBANK N.A. | 81,729.170    | 6 Dec 18 |                   |                   |              | 0.00              | 93,234.99    | 93,234.99                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8765932 WITH CITIBANK N.A. | 32,758.630    | 6 Dec 18 |                   |                   |              | 0.00              | 37,370.38    | 37,370.38                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / EUR EX.RATE 1.14078 WITH CITIBANK N.A.   | -3,501.850    | 6 Dec 18 |                   |                   |              | 0.00              | -3,994.84    | -3,994.84                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / EUR EX.RATE 1.14078 WITH CITIBANK N.A.   | -79,649.320   | 6 Dec 18 |                   |                   |              | 0.00              | -90,862.34   | -90,862.34                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8066142 WITH CITIBANK N.A. | 407,771.990   | 6 Feb 18 |                   |                   |              | 0.00              | 505,535.32   | 501,294.56                        | -4,240.76     |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8066142 WITH CITIBANK N.A. | 269,244.860   | 6 Feb 18 |                   |                   |              | 0.00              | 333,796.32   | 333,796.32                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8081993 WITH CITIBANK N.A. | 3,000,000.000 | 6 Feb 18 |                   |                   |              | 0.00              | 3,711,955.80 | 3,681,450.02                      | -30,505.78    |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.808925 WITH CITIBANK N.A.  | 3,000,000.000 | 6 Feb 18 |                   |                   |              | 0.00              | 3,708,625.80 | 3,681,450.02                      | -27,175.78    |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8093506 WITH CITIBANK N.A. | 3,000,000.000 | 6 Feb 18 |                   |                   |              | 0.00              | 3,706,675.50 | 3,681,450.02                      | -25,225.48    |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.23951 WITH CITIBANK N.A.   | -683,448.480  | 6 Feb 18 |                   |                   |              | 0.00              | -847,141.23  | -847,141.23                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8516436 WITH CITIBANK N.A. | 201,175.930    | 6 Jul 18 |                   |                   |              | 0.00              | 236,220.78    | 236,220.78                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8516436 WITH CITIBANK N.A. | 331,532.220    | 6 Jul 18 |                   |                   |              | 0.00              | 389,285.13    | 389,865.36                        | 580.23        |
| FX DEAL TRANSACTED ON 06 MAR 2018 EUR / USD EX.RATE 0.8059771 WITH CITIBANK N.A. | 32,940.810     | 6 Mar 18 |                   |                   |              | 0.00              | 40,870.65     | 40,870.65                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / EUR EX.RATE 1.24073 WITH CITIBANK N.A.   | -16,124.340    | 6 Mar 18 |                   |                   |              | 0.00              | -20,005.95    | -19,998.21                        | 7.74          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.22627 WITH CITIBANK N.A.   | -498,818.210   | 7 Feb 18 |                   |                   |              | 0.00              | -611,685.81   | -611,685.81                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.22627 WITH CITIBANK N.A.   | -174,778.540   | 7 Feb 18 |                   |                   |              | 0.00              | -214,325.68   | -214,325.68                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2417998 WITH CITIBANK N.A. | -13,924.290    | 7 Feb 18 |                   |                   |              | 0.00              | -17,291.18    | -17,188.84                        | 102.34        |
| FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8058212 WITH CITIBANK N.A. | 120,978.140    | 7 Mar 18 |                   |                   |              | 0.00              | 150,130.24    | 149,147.92                        | -982.32       |
| FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8059146 WITH CITIBANK N.A. | 5,000,000.000  | 7 Mar 18 |                   |                   |              | 0.00              | 6,204,131.00  | 6,135,750.03                      | -68,380.97    |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.2409596 WITH CITIBANK N.A. | -5,000,000.000 | 7 Mar 18 |                   |                   |              | 0.00              | -6,204,798.00 | -6,135,750.03                     | 69,047.97     |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.2418417 WITH CITIBANK N.A. | -5,000,000.000 | 7 Mar 18 |                   |                   |              | 0.00              | -6,209,208.50 | -6,135,750.03                     | 73,458.47     |
| FX DEAL TRANSACTED ON 07 MAY 2018 EUR / USD EX.RATE 0.8381632 WITH CITIBANK N.A. | 16,516.830     | 7 May 18 |                   |                   |              | 0.00              | 19,705.98     | 19,705.98                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1930851 WITH CITIBANK N.A. | -78,958.640    | 7 May 18 |                   |                   |              | 0.00              | -94,204.37    | -93,605.47                        | 598.90        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                  |          |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.20337 WITH CITIBANK N.A.   | -163,962,870.940 | 7 May 18 |                   |                   |              | 0.00              | -197,308,000.00 | -191,828,379.25                   | 5,479,620.75  |
| FX DEAL TRANSACTED ON 07 NOV 2018 PLN / EUR EX.RATE 4.323354 WITH CITIBANK N.A.  | -2,000,000.000   | 7 Nov 18 |                   |                   |              | 0.00              | -2,321,769.01   | -2,301,218.71                     | 20,550.30     |
| FX DEAL TRANSACTED ON 08 AUG 2018 EUR / USD EX.RATE 0.8607777 WITH CITIBANK N.A. | 501,056.270      | 8 Aug 18 |                   |                   |              | 0.00              | 582,097.11      | 579,847.38                        | -2,249.73     |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / EUR EX.RATE 1.1617401 WITH CITIBANK N.A. | -14,734.330      | 8 Aug 18 |                   |                   |              | 0.00              | -17,117.46      | -17,117.46                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 EUR / USD EX.RATE 0.8151088 WITH CITIBANK N.A. | 1,030,370.130    | 8 Feb 18 |                   |                   |              | 0.00              | 1,264,088.99    | 1,262,048.86                      | -2,040.13     |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2268 WITH CITIBANK N.A.    | -187,924.950     | 8 Feb 18 |                   |                   |              | 0.00              | -230,546.33     | -230,546.33                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2268301 WITH CITIBANK N.A. | -296,999.080     | 8 Feb 18 |                   |                   |              | 0.00              | -364,367.38     | -364,367.38                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8496682 WITH CITIBANK N.A. | 155,407.450      | 8 Jun 18 |                   |                   |              | 0.00              | 182,903.69      | 183,481.82                        | 578.13        |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8064614 WITH CITIBANK N.A. | 3,000,000.000    | 8 Mar 18 |                   |                   |              | 0.00              | 3,719,954.70    | 3,681,450.02                      | -38,504.68    |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.807549 WITH CITIBANK N.A.  | 3,000,000.000    | 8 Mar 18 |                   |                   |              | 0.00              | 3,714,944.70    | 3,681,450.02                      | -33,494.68    |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8081461 WITH CITIBANK N.A. | 483,456,641.230  | 8 Mar 18 |                   |                   |              | 0.00              | 598,229,247.86  | 598,229,247.86                    | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8120096 WITH CITIBANK N.A. | 3,000,000.000    | 8 Mar 18 |                   |                   |              | 0.00              | 3,694,537.50    | 3,681,450.02                      | -13,087.48    |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121745 WITH CITIBANK N.A. | 3,000,000.000    | 8 Mar 18 |                   |                   |              | 0.00              | 3,693,787.50    | 3,681,450.02                      | -12,337.48    |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                  |          |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.812757 WITH CITIBANK N.A.  | 268,182.540      | 8 Mar 18 |                   |                   |              | 0.00              | 329,966.43      | 330,387.50                        | 421.07        |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.238025 WITH CITIBANK N.A.  | -501,997,454.800 | 8 Mar 18 |                   |                   |              | 0.00              | -621,485,398.98 | -616,026,180.02                   | 5,459,218.96  |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.2406312 WITH CITIBANK N.A. | -3,000,000.000   | 8 Mar 18 |                   |                   |              | 0.00              | -3,721,893.60   | -3,681,450.02                     | 40,443.58     |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8420768 WITH CITIBANK N.A. | 97,804.420       | 8 May 18 |                   |                   |              | 0.00              | 116,146.66      | 116,146.66                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / EUR EX.RATE 1.1875401 WITH CITIBANK N.A. | -252,936.100     | 8 May 18 |                   |                   |              | 0.00              | -300,371.74     | -299,868.42                       | 503.32        |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1486701 WITH CITIBANK N.A. | -313,290.190     | 8 Oct 18 |                   |                   |              | 0.00              | -359,867.04     | -359,328.22                       | 538.82        |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1486701 WITH CITIBANK N.A. | -394,073.880     | 8 Oct 18 |                   |                   |              | 0.00              | -452,660.84     | -452,660.84                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 EUR / USD EX.RATE 0.8663259 WITH CITIBANK N.A. | 84,345.520       | 9 Aug 18 |                   |                   |              | 0.00              | 97,360.03       | 97,360.03                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / EUR EX.RATE 1.1543 WITH CITIBANK N.A.    | -117,882.550     | 9 Aug 18 |                   |                   |              | 0.00              | -136,071.83     | -136,071.83                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8173874 WITH CITIBANK N.A. | 404,276.050      | 9 Feb 18 |                   |                   |              | 0.00              | 494,595.36      | 496,289.33                        | 1,693.97      |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / EUR EX.RATE 1.2234101 WITH CITIBANK N.A. | -265,191.130     | 9 Feb 18 |                   |                   |              | 0.00              | -324,437.48     | -324,437.48                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.8110141 WITH CITIBANK N.A. | 3,000,000.000    | 9 Mar 18 |                   |                   |              | 0.00              | 3,699,072.60    | 3,681,450.02                      | -17,622.58    |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.812031 WITH CITIBANK N.A.  | 24,784.510       | 9 Mar 18 |                   |                   |              | 0.00              | 30,521.63       | 30,521.63                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.812031 WITH CITIBANK N.A.  | 291,554.330    | 9 Mar 18  |                   |                   |              | 0.00              | 359,043.33    | 359,151.22                        | 107.89        |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | -38,178.630    | 9 May 18  |                   |                   |              | 0.00              | -45,261.53    | -45,354.31                        | -92.78        |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | -354,328.210   | 9 May 18  |                   |                   |              | 0.00              | -420,063.18   | -420,063.18                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | -151,791.470   | 9 May 18  |                   |                   |              | 0.00              | -179,951.82   | -179,951.82                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | -816,781.780   | 9 May 18  |                   |                   |              | 0.00              | -968,311.14   | -970,296.00                       | -1,984.86     |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.135615 WITH CITIBANK N.A.  | -2,000,000.000 | 9 Nov 18  |                   |                   |              | 0.00              | -2,271,230.00 | -2,272,700.16                     | -1,470.16     |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / EUR EX.RATE 1.1488201 WITH CITIBANK N.A. | -442,017.690   | 9 Oct 18  |                   |                   |              | 0.00              | -507,798.76   | -509,756.95                       | -1,958.19     |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8730853 WITH CITIBANK N.A. | 5,000,000.000  | 10 Aug 18 |                   |                   |              | 0.00              | 5,726,817.50  | 5,813,250.49                      | 86,432.99     |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8750971 WITH CITIBANK N.A. | 5,000,000.000  | 10 Aug 18 |                   |                   |              | 0.00              | 5,713,651.50  | 5,813,250.49                      | 99,598.99     |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8514913 WITH CITIBANK N.A. | 35,806.580     | 10 Jul 18 |                   |                   |              | 0.00              | 42,051.61     | 42,051.61                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8514913 WITH CITIBANK N.A. | 476,628.690    | 10 Jul 18 |                   |                   |              | 0.00              | 559,757.50    | 558,656.50                        | -1,101.00     |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1910401 WITH CITIBANK N.A. | -176,614.330   | 10 May 18 |                   |                   |              | 0.00              | -210,354.73   | -210,354.73                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1910401 WITH CITIBANK N.A. | -603,196.560   | 10 May 18 |                   |                   |              | 0.00              | -718,431.23   | -720,458.02                       | -2,026.79     |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8628828 WITH CITIBANK N.A. | 2,000,000.000  | 10 Oct 18 |                   |                   |              | 0.00              | 2,317,811.80  | 2,272,700.16                      | -45,111.64    |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8667238 WITH CITIBANK N.A. | 351,377.890    | 10 Oct 18 |                   |                   |              | 0.00              | 405,409.27    | 406,192.84                        | 783.57        |
| FX DEAL TRANSACTED ON 11 APR 2018 EUR / USD EX.RATE 0.8085447 WITH CITIBANK N.A. | 324,310.130    | 11 Apr 18 |                   |                   |              | 0.00              | 401,103.53    | 399,469.03                        | -1,634.50     |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / EUR EX.RATE 1.1316501 WITH CITIBANK N.A. | -41,152.910    | 11 Dec 18 |                   |                   |              | 0.00              | -46,570.69    | -46,774.40                        | -203.71       |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.2061985 WITH CITIBANK N.A. | -1,000,000.000 | 11 Jan 18 |                   |                   |              | 0.00              | -1,206,198.50 | -1,227,150.01                     | -20,951.51    |
| FX DEAL TRANSACTED ON 11 MAY 2018 EUR / USD EX.RATE 0.8345762 WITH CITIBANK N.A. | 1,000,000.000  | 11 May 18 |                   |                   |              | 0.00              | 1,198,212.90  | 1,156,400.11                      | -41,812.79    |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1948101 WITH CITIBANK N.A. | -35,945.210    | 11 May 18 |                   |                   |              | 0.00              | -42,947.70    | -42,947.70                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1948101 WITH CITIBANK N.A. | -423,619.950   | 11 May 18 |                   |                   |              | 0.00              | -506,145.35   | -507,009.59                       | -864.24       |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8109182 WITH CITIBANK N.A. | 38,247.800     | 12 Apr 18 |                   |                   |              | 0.00              | 47,166.04     | 47,148.07                         | -17.97        |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / USD EX.RATE 0.8141306 WITH CITIBANK N.A. | 38,000.000     | 12 Feb 18 |                   |                   |              | 0.00              | 46,675.56     | 46,278.31                         | -397.25       |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2269661 WITH CITIBANK N.A. | -38,000.000    | 12 Feb 18 |                   |                   |              | 0.00              | -46,624.71    | -46,624.71                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2298003 WITH CITIBANK N.A. | -3,000,000.000 | 12 Feb 18 |                   |                   |              | 0.00              | -3,689,400.90 | -3,681,450.02                     | 7,950.88      |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8223007 WITH CITIBANK N.A. | 588,578.720    | 12 Jan 18 |                   |                   |              | 0.00              | 715,770.58    | 715,770.58                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8226864 WITH CITIBANK N.A. | 89,673,311.680 | 12 Jan 18 |                   |                   |              | 0.00              | 109,000,600.55 | 112,118,548.05                    | 3,117,947.50  |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / EUR EX.RATE 1.1299518 WITH CITIBANK N.A. | -2,000,000.000 | 12 Nov 18 |                   |                   |              | 0.00              | -2,259,903.60  | -2,272,700.16                     | -12,796.56    |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8653064 WITH CITIBANK N.A. | 433,129.880    | 12 Oct 18 |                   |                   |              | 0.00              | 500,550.88     | 500,550.88                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / EUR EX.RATE 1.1409392 WITH CITIBANK N.A. | -5,000,000.000 | 13 Aug 18 |                   |                   |              | 0.00              | -5,704,696.00  | -5,813,250.49                     | -108,554.49   |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / EUR EX.RATE 1.13614 WITH CITIBANK N.A.   | -2,114,833.490 | 13 Dec 18 |                   |                   |              | 0.00              | -2,402,746.92  | -2,402,746.92                     | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8075569 WITH CITIBANK N.A. | 1,000,000.000  | 13 Feb 18 |                   |                   |              | 0.00              | 1,238,302.90   | 1,227,150.01                      | -11,152.89    |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8096641 WITH CITIBANK N.A. | 249,778.040    | 13 Feb 18 |                   |                   |              | 0.00              | 308,495.86     | 309,887.16                        | 1,391.30      |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / EUR EX.RATE 1.1668301 WITH CITIBANK N.A. | -41,556.010    | 13 Jul 18 |                   |                   |              | 0.00              | -48,488.80     | -48,651.70                        | -162.90       |
| FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8110172 WITH CITIBANK N.A. | 208,000.000    | 13 Mar 18 |                   |                   |              | 0.00              | 256,468.06     | 256,468.06                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE 1.2353997 WITH CITIBANK N.A. | -208,000.000   | 13 Mar 18 |                   |                   |              | 0.00              | -256,963.14    | -255,299.21                       | 1,663.93      |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE 0.8559298 WITH CITIBANK N.A. | 233,877.200    | 13 Sep 18 |                   |                   |              | 0.00              | 273,243.41     | 272,852.84                        | -390.57       |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / EUR EX.RATE 1.1683201 WITH CITIBANK N.A. | -8,108.660     | 13 Sep 18 |                   |                   |              | 0.00              | -9,473.51      | -9,473.51                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / EUR EX.RATE 128.189 WITH CITIBANK N.A.   | -2,000,000.000 | 14 Dec 18 |                   |                   |              | 0.00              | -2,278,721.08  | -2,301,218.71                     | -22,497.63    |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.12983 WITH CITIBANK N.A.   | -211,064.600    | 14 Dec 18 |                   |                   |              | 0.00              | -238,467.12    | -239,273.40                       | -806.28       |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.804214 WITH CITIBANK N.A.  | 795,384.150     | 14 Feb 18 |                   |                   |              | 0.00              | 989,020.42     | 992,599.72                        | 3,579.30      |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.804214 WITH CITIBANK N.A.  | 227,368.570     | 14 Feb 18 |                   |                   |              | 0.00              | 282,721.45     | 282,721.45                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 EUR / USD EX.RATE 0.8620986 WITH CITIBANK N.A. | 2,246.120       | 14 Jun 18 |                   |                   |              | 0.00              | 2,605.41       | 2,609.32                          | 3.91          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.16072 WITH CITIBANK N.A.   | -141,168.240    | 14 Jun 18 |                   |                   |              | 0.00              | -163,856.80    | -163,856.80                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8084063 WITH CITIBANK N.A. | 5,000,000.000   | 14 Mar 18 |                   |                   |              | 0.00              | 6,185,008.50   | 6,135,750.03                      | -49,258.47    |
| FX DEAL TRANSACTED ON 14 MAR 2018 PLN / EUR EX.RATE 4.221243 WITH CITIBANK N.A.  | -3,000,000.000  | 14 Mar 18 |                   |                   |              | 0.00              | -3,738,397.89  | -3,469,200.32                     | 269,197.57    |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8601041 WITH CITIBANK N.A. | 733,471.860     | 14 Sep 18 |                   |                   |              | 0.00              | 852,771.06     | 852,771.06                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / EUR EX.RATE 1.16261 WITH CITIBANK N.A.   | -121,786.440    | 14 Sep 18 |                   |                   |              | 0.00              | -141,590.13    | -141,590.13                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.7980731 WITH CITIBANK N.A. | 2,000,000.000   | 15 Feb 18 |                   |                   |              | 0.00              | 2,506,036.00   | 2,454,300.01                      | -51,735.99    |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.250128 WITH CITIBANK N.A.  | -2,000,000.000  | 15 Feb 18 |                   |                   |              | 0.00              | -2,500,256.00  | -2,454,300.01                     | 45,955.99     |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8116883 WITH CITIBANK N.A. | 182,882,854.800 | 15 Jan 18 |                   |                   |              | 0.00              | 225,311,677.11 | 224,424,696.49                    | -886,980.62   |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8141353 WITH CITIBANK N.A. | 182,882,854.800 | 15 Jan 18 |                   |                   |              | 0.00              | 224,634,461.90 | 227,387,415.33                    | 2,752,953.43  |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8576421 WITH CITIBANK N.A. | 2,000,000.000  | 15 Jun 18 |                   |                   |              | 0.00              | 2,331,975.00  | 2,342,300.24                      | 10,325.24     |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8615041 WITH CITIBANK N.A. | 2,000,000.000  | 15 Jun 18 |                   |                   |              | 0.00              | 2,321,521.20  | 2,342,300.24                      | 20,779.04     |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.8087082 WITH CITIBANK N.A. | 1,000,000.000  | 15 Mar 18 |                   |                   |              | 0.00              | 1,236,540.00  | 1,228,000.07                      | -8,539.93     |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.809805 WITH CITIBANK N.A.  | 12,000.000     | 15 Mar 18 |                   |                   |              | 0.00              | 14,818.38     | 14,784.60                         | -33.78        |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / EUR EX.RATE 1.2408598 WITH CITIBANK N.A. | -12,000.000    | 15 Mar 18 |                   |                   |              | 0.00              | -14,890.32    | -14,362.20                        | 528.12        |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / EUR EX.RATE 1.2409807 WITH CITIBANK N.A. | -1,000,000.000 | 15 Mar 18 |                   |                   |              | 0.00              | -1,240,980.70 | -1,210,150.06                     | 30,830.64     |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8822452 WITH CITIBANK N.A. | 2,000,000.000  | 15 Nov 18 |                   |                   |              | 0.00              | 2,266,943.60  | 2,272,700.16                      | 5,756.56      |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / EUR EX.RATE 1.1412674 WITH CITIBANK N.A. | -5,000,000.000 | 16 Aug 18 |                   |                   |              | 0.00              | -5,706,337.00 | -5,813,250.49                     | -106,913.49   |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8038585 WITH CITIBANK N.A. | 520,840.010    | 16 Feb 18 |                   |                   |              | 0.00              | 647,924.97    | 645,659.32                        | -2,265.65     |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8038585 WITH CITIBANK N.A. | 6,895.480      | 16 Feb 18 |                   |                   |              | 0.00              | 8,577.98      | 8,547.98                          | -30.00        |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8148631 WITH CITIBANK N.A. | 231,554.530    | 16 Jan 18 |                   |                   |              | 0.00              | 284,163.72    | 284,163.72                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2272 WITH CITIBANK N.A.    | -9,839.770     | 16 Jan 18 |                   |                   |              | 0.00              | -12,075.37    | -12,046.34                        | 29.03         |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / EUR EX.RATE 1.17151 WITH CITIBANK N.A.   | -158,895.820   | 16 Jul 18 |                   |                   |              | 0.00              | -186,148.04   | -185,637.99                       | 510.05        |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                 |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / PLN EX.RATE 0.2371129 WITH CITIBANK N.A. | 1,983,381.700   | 16 Mar 18 |                   |                   |              | 0.00              | 2,435,800.16    | 2,433,906.87                      | -1,893.29     |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8075685 WITH CITIBANK N.A. | 93,115,121.720  | 16 Mar 18 |                   |                   |              | 0.00              | 115,303,058.50  | 110,108,639.50                    | -5,194,419.00 |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8089967 WITH CITIBANK N.A. | 93,539,653.580  | 16 Mar 18 |                   |                   |              | 0.00              | 115,624,272.25  | 110,058,757.73                    | -5,565,514.52 |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8113854 WITH CITIBANK N.A. | 6,000.000       | 16 Mar 18 |                   |                   |              | 0.00              | 7,394.76        | 7,368.00                          | -26.76        |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8116949 WITH CITIBANK N.A. | 2,700,000.000   | 16 Mar 18 |                   |                   |              | 0.00              | 3,326,373.00    | 3,329,100.03                      | 2,727.03      |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8137358 WITH CITIBANK N.A. | 117,713.030     | 16 Mar 18 |                   |                   |              | 0.00              | 144,657.54      | 145,140.17                        | 482.63        |
| FX DEAL TRANSACTED ON 16 MAR 2018 PLN / EUR EX.RATE 4.2369 WITH CITIBANK N.A.    | -1,974,253.350  | 16 Mar 18 |                   |                   |              | 0.00              | -2,442,359.23   | -2,283,026.79                     | 159,332.44    |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2283 WITH CITIBANK N.A.    | -93,539,653.580 | 16 Mar 18 |                   |                   |              | 0.00              | -114,894,756.49 | -114,787,186.52                   | 107,569.97    |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2289001 WITH CITIBANK N.A. | -775,984.970    | 16 Mar 18 |                   |                   |              | 0.00              | -953,607.93     | -953,607.93                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2307 WITH CITIBANK N.A.    | -93,115,121.720 | 16 Mar 18 |                   |                   |              | 0.00              | -114,596,780.30 | -114,266,222.24                   | 330,558.06    |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2351854 WITH CITIBANK N.A. | -2,700,000.000  | 16 Mar 18 |                   |                   |              | 0.00              | -3,335,000.58   | -3,333,015.26                     | 1,985.32      |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2379929 WITH CITIBANK N.A. | -6,000.000      | 16 Mar 18 |                   |                   |              | 0.00              | -7,427.96       | -7,181.10                         | 246.86        |
| FX DEAL TRANSACTED ON 16 MAY 2018 EUR / CHF EX.RATE 0.8476973 WITH CITIBANK N.A. | 2,000,000.000   | 16 May 18 |                   |                   |              | 0.00              | 2,362,725.92    | 2,312,800.22                      | -49,925.70    |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 EUR / USD EX.RATE 0.8446607 WITH CITIBANK N.A. | 2,000,000.000  | 16 May 18 |                   |                   |              | 0.00              | 2,367,814.80  | 2,312,800.22                      | -55,014.58    |
| FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8088324 WITH CITIBANK N.A. | 206,483.000    | 17 Apr 18 |                   |                   |              | 0.00              | 255,285.26    | 255,564.02                        | 278.76        |
| FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8170335 WITH CITIBANK N.A. | 194,617.890    | 17 Jan 18 |                   |                   |              | 0.00              | 238,200.62    | 238,200.62                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.22643 WITH CITIBANK N.A.   | -396,926.870   | 17 Jan 18 |                   |                   |              | 0.00              | -486,803.02   | -485,818.67                       | 984.35        |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.1656001 WITH CITIBANK N.A. | -108,806.720   | 17 Jul 18 |                   |                   |              | 0.00              | -126,825.11   | -126,678.23                       | 146.88        |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.1704117 WITH CITIBANK N.A. | -2,000,000.000 | 17 Jul 18 |                   |                   |              | 0.00              | -2,340,823.40 | -2,342,300.24                     | -1,476.84     |
| FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.847357 WITH CITIBANK N.A.  | 62,574.620     | 17 May 18 |                   |                   |              | 0.00              | 73,846.81     | 73,650.33                         | -196.48       |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1801401 WITH CITIBANK N.A. | -299,350.170   | 17 May 18 |                   |                   |              | 0.00              | -353,275.11   | -353,275.11                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8174609 WITH CITIBANK N.A. | 114,497.760    | 18 Jan 18 |                   |                   |              | 0.00              | 140,065.11    | 139,967.80                        | -97.31        |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1773501 WITH CITIBANK N.A. | -214,270.700   | 18 May 18 |                   |                   |              | 0.00              | -252,271.61   | -252,271.61                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / EUR EX.RATE 1.1455201 WITH CITIBANK N.A. | -276,965.730   | 18 Oct 18 |                   |                   |              | 0.00              | -317,269.78   | -318,399.83                       | -1,130.05     |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 0.8558204 WITH CITIBANK N.A. | 24,000.000     | 18 Sep 18 |                   |                   |              | 0.00              | 28,043.27     | 28,043.27                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / EUR EX.RATE 1.1696326 WITH CITIBANK N.A. | -24,000.000    | 18 Sep 18 |                   |                   |              | 0.00              | -28,071.18    | -27,802.80                        | 268.38        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.2338201 WITH CITIBANK N.A. | -38,864.490   | 19 Apr 18 |                   |                   |              | 0.00              | -47,951.79   | -47,719.77                        | 232.02        |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8059836 WITH CITIBANK N.A. | 151,775.160   | 19 Feb 18 |                   |                   |              | 0.00              | 188,310.48   | 187,305.73                        | -1,004.75     |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8059836 WITH CITIBANK N.A. | 191,805.890   | 19 Feb 18 |                   |                   |              | 0.00              | 237,977.40   | 237,977.40                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 EUR / USD EX.RATE 0.8174342 WITH CITIBANK N.A. | 89,256.770    | 19 Jan 18 |                   |                   |              | 0.00              | 109,191.38   | 109,352.94                        | 161.56        |
| FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8601816 WITH CITIBANK N.A. | 2,000,000.000 | 19 Jul 18 |                   |                   |              | 0.00              | 2,325,090.40 | 2,342,300.24                      | 17,209.84     |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.1646 WITH CITIBANK N.A.    | -34,283.940   | 19 Jul 18 |                   |                   |              | 0.00              | -39,927.08   | -39,927.08                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 EUR / USD EX.RATE 0.8623153 WITH CITIBANK N.A. | 2,000,000.000 | 19 Jun 18 |                   |                   |              | 0.00              | 2,319,337.20 | 2,342,300.24                      | 22,963.04     |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.1581401 WITH CITIBANK N.A. | -410,836.920  | 19 Jun 18 |                   |                   |              | 0.00              | -475,806.67  | -475,687.55                       | 119.12        |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8645514 WITH CITIBANK N.A. | 2,000,000.000 | 19 Oct 18 |                   |                   |              | 0.00              | 2,313,338.40 | 2,272,700.16                      | -40,638.24    |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX.RATE 1.1513101 WITH CITIBANK N.A. | -69,835.160   | 19 Oct 18 |                   |                   |              | 0.00              | -80,401.92   | -80,097.45                        | 304.47        |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / CHF EX.RATE 0.8856851 WITH CITIBANK N.A. | 2,000,000.000 | 19 Sep 18 |                   |                   |              | 0.00              | 2,350,093.97 | 2,272,700.16                      | -77,393.81    |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8550528 WITH CITIBANK N.A. | 22,000.000    | 19 Sep 18 |                   |                   |              | 0.00              | 25,729.40    | 25,729.40                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8567144 WITH CITIBANK N.A. | 36,069.150    | 19 Sep 18 |                   |                   |              | 0.00              | 42,101.72    | 42,101.72                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / EUR EX.RATE 1.1706163 WITH CITIBANK N.A. | -22,000.000    | 19 Sep 18 |                   |                   |              | 0.00              | -25,753.56    | -25,485.90                        | 267.66        |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.22917 WITH CITIBANK N.A.   | -11,022.920    | 20 Apr 18 |                   |                   |              | 0.00              | -13,549.04    | -13,470.56                        | 78.48         |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8720677 WITH CITIBANK N.A. | 663,363.070    | 20 Dec 18 |                   |                   |              | 0.00              | 760,678.43    | 760,678.43                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740391 WITH CITIBANK N.A. | 25,000.000     | 20 Dec 18 |                   |                   |              | 0.00              | 28,602.84     | 28,602.84                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1465938 WITH CITIBANK N.A. | -25,000.000    | 20 Dec 18 |                   |                   |              | 0.00              | -28,664.85    | -28,599.51                        | 65.34         |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8081742 WITH CITIBANK N.A. | 5,000,000.000  | 20 Feb 18 |                   |                   |              | 0.00              | 6,186,785.00  | 6,135,750.03                      | -51,034.97    |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / EUR EX.RATE 1.2379932 WITH CITIBANK N.A. | -5,000,000.000 | 20 Feb 18 |                   |                   |              | 0.00              | -6,189,966.00 | -6,135,750.03                     | 54,215.97     |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.1589 WITH CITIBANK N.A.    | -210,401.240   | 20 Jun 18 |                   |                   |              | 0.00              | -243,834.00   | -244,212.74                       | -378.74       |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8122213 WITH CITIBANK N.A. | 4,000.000      | 20 Mar 18 |                   |                   |              | 0.00              | 4,924.77      | 4,908.60                          | -16.17        |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.2255401 WITH CITIBANK N.A. | -636,821.620   | 20 Mar 18 |                   |                   |              | 0.00              | -780,450.37   | -780,450.37                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.2364903 WITH CITIBANK N.A. | -4,000.000     | 20 Mar 18 |                   |                   |              | 0.00              | -4,945.96     | -4,787.40                         | 158.56        |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.864237 WITH CITIBANK N.A.  | 73,141.710     | 21 Aug 18 |                   |                   |              | 0.00              | 84,631.54     | 84,833.42                         | 201.88        |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / EUR EX.RATE 1.15709 WITH CITIBANK N.A.   | -28,612.250    | 21 Aug 18 |                   |                   |              | 0.00              | -33,106.95    | -33,106.95                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 FEB 2018 EUR / USD EX.RATE 0.8112932 WITH CITIBANK N.A. | 89,881.000     | 21 Feb 18 |                   |                   |              | 0.00              | 110,787.32    | 110,787.32                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 EUR / USD EX.RATE 0.8112932 WITH CITIBANK N.A. | 540,093.020    | 21 Feb 18 |                   |                   |              | 0.00              | 665,718.66    | 665,394.61                        | -324.05       |
| FX DEAL TRANSACTED ON 21 JUN 2018 EUR / USD EX.RATE 0.8601313 WITH CITIBANK N.A. | 2,000,000.000  | 21 Jun 18 |                   |                   |              | 0.00              | 2,325,226.40  | 2,342,300.24                      | 17,073.84     |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8605736 WITH CITIBANK N.A. | 5,000,000.000  | 22 Aug 18 |                   |                   |              | 0.00              | 5,810,078.50  | 5,849,750.56                      | 39,672.06     |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8630138 WITH CITIBANK N.A. | 6,557.980      | 22 Aug 18 |                   |                   |              | 0.00              | 7,598.93      | 7,590.86                          | -8.07         |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.15873 WITH CITIBANK N.A.   | -284,856.140   | 22 Aug 18 |                   |                   |              | 0.00              | -330,071.36   | -330,071.36                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8098493 WITH CITIBANK N.A. | 1,000,000.000  | 22 Feb 18 |                   |                   |              | 0.00              | 1,234,797.60  | 1,227,150.01                      | -7,647.59     |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8101208 WITH CITIBANK N.A. | 5,000,000.000  | 22 Feb 18 |                   |                   |              | 0.00              | 6,171,919.00  | 6,135,750.03                      | -36,168.97    |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8111089 WITH CITIBANK N.A. | 567,123.690    | 22 Feb 18 |                   |                   |              | 0.00              | 699,195.45    | 697,420.37                        | -1,775.08     |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8139305 WITH CITIBANK N.A. | 340,000.000    | 22 Feb 18 |                   |                   |              | 0.00              | 417,726.11    | 417,726.11                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.229128 WITH CITIBANK N.A.  | -340,000.000   | 22 Feb 18 |                   |                   |              | 0.00              | -417,903.52   | -414,069.04                       | 3,834.48      |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.2338555 WITH CITIBANK N.A. | -5,000,000.000 | 22 Feb 18 |                   |                   |              | 0.00              | -6,169,277.50 | -6,135,750.03                     | 33,527.47     |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8578168 WITH CITIBANK N.A. | 42,253.870     | 22 Jun 18 |                   |                   |              | 0.00              | 49,257.45     | 49,377.88                         | 120.43        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.23061 WITH CITIBANK N.A.   | -206,410.290  | 22 Mar 18 |                   |                   |              | 0.00              | -254,010.57  | -255,123.15                       | -1,112.58     |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.23061 WITH CITIBANK N.A.   | -646,650.040  | 22 Mar 18 |                   |                   |              | 0.00              | -795,774.01  | -795,774.01                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / CHF EX.RATE 0.8521703 WITH CITIBANK N.A. | 2,000,000.000 | 22 May 18 |                   |                   |              | 0.00              | 2,359,204.17 | 2,312,800.22                      | -46,403.95    |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471248 WITH CITIBANK N.A. | 2,000,000.000 | 22 May 18 |                   |                   |              | 0.00              | 2,360,927.20 | 2,312,800.22                      | -48,126.98    |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471392 WITH CITIBANK N.A. | 2,000,000.000 | 22 May 18 |                   |                   |              | 0.00              | 2,360,887.20 | 2,312,800.22                      | -48,086.98    |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471442 WITH CITIBANK N.A. | 2,000,000.000 | 22 May 18 |                   |                   |              | 0.00              | 2,360,873.20 | 2,312,800.22                      | -48,072.98    |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.17845 WITH CITIBANK N.A.   | -85.040       | 22 May 18 |                   |                   |              | 0.00              | -100.22      | -100.22                           | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 EUR / USD EX.RATE 0.8767084 WITH CITIBANK N.A. | 191,845.190   | 22 Nov 18 |                   |                   |              | 0.00              | 218,824.38   | 217,629.20                        | -1,195.18     |
| FX DEAL TRANSACTED ON 22 NOV 2018 EUR / USD EX.RATE 0.8771868 WITH CITIBANK N.A. | 25,000.000    | 22 Nov 18 |                   |                   |              | 0.00              | 28,500.20    | 28,500.20                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.1409503 WITH CITIBANK N.A. | -25,000.000   | 22 Nov 18 |                   |                   |              | 0.00              | -28,523.76   | -28,368.75                        | 155.01        |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8190142 WITH CITIBANK N.A. | 181,154.560   | 23 Apr 18 |                   |                   |              | 0.00              | 221,186.09   | 221,271.26                        | 85.17         |
| FX DEAL TRANSACTED ON 23 AUG 2018 EUR / USD EX.RATE 0.8663184 WITH CITIBANK N.A. | 59,714.230    | 23 Aug 18 |                   |                   |              | 0.00              | 68,928.73    | 68,928.73                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / EUR EX.RATE 1.15431 WITH CITIBANK N.A.   | -53,721.210   | 23 Aug 18 |                   |                   |              | 0.00              | -62,010.93   | -62,464.34                        | -453.41       |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.16929 WITH CITIBANK N.A.   | -38,683.550    | 23 Jul 18 |                   |                   |              | 0.00              | -45,232.29    | -45,232.29                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 EUR / USD EX.RATE 0.8052456 WITH CITIBANK N.A. | 6,000,000.000  | 23 Mar 18 |                   |                   |              | 0.00              | 7,451,142.60  | 6,938,400.65                      | -512,741.95   |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / EUR EX.RATE 1.2436168 WITH CITIBANK N.A. | -6,000,000.000 | 23 Mar 18 |                   |                   |              | 0.00              | -7,461,700.80 | -6,938,400.65                     | 523,300.15    |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / CHF EX.RATE 0.8582892 WITH CITIBANK N.A. | 2,000,000.000  | 23 May 18 |                   |                   |              | 0.00              | 2,345,092.84  | 2,312,800.22                      | -32,292.62    |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / CHF EX.RATE 0.8602182 WITH CITIBANK N.A. | 2,000,000.000  | 23 May 18 |                   |                   |              | 0.00              | 2,345,092.84  | 2,312,800.22                      | -32,292.62    |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2239501 WITH CITIBANK N.A. | -24,543.010    | 24 Apr 18 |                   |                   |              | 0.00              | -30,039.42    | -29,874.98                        | 164.44        |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8101251 WITH CITIBANK N.A. | 53,000.000     | 24 Jan 18 |                   |                   |              | 0.00              | 65,422.00     | 65,422.00                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.2349743 WITH CITIBANK N.A. | -53,000.000    | 24 Jan 18 |                   |                   |              | 0.00              | -65,453.64    | -66,093.66                        | -640.02       |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.2408701 WITH CITIBANK N.A. | -99,219.670    | 24 Jan 18 |                   |                   |              | 0.00              | -123,118.71   | -124,054.36                       | -935.65       |
| FX DEAL TRANSACTED ON 24 MAY 2018 CHF / EUR EX.RATE 1.1601141 WITH CITIBANK N.A. | -2,000,000.000 | 24 May 18 |                   |                   |              | 0.00              | -2,345,453.08 | -2,312,800.22                     | 32,652.86     |
| FX DEAL TRANSACTED ON 25 JAN 2018 EUR / USD EX.RATE 0.7983218 WITH CITIBANK N.A. | 1,000,000.000  | 25 Jan 18 |                   |                   |              | 0.00              | 1,252,627.70  | 1,227,150.01                      | -25,477.69    |
| FX DEAL TRANSACTED ON 25 JAN 2018 EUR / USD EX.RATE 0.8009182 WITH CITIBANK N.A. | 2,000,000.000  | 25 Jan 18 |                   |                   |              | 0.00              | 2,497,134.00  | 2,454,300.01                      | -42,833.99    |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.2546746 WITH CITIBANK N.A. | -2,000,000.000 | 25 Jan 18 |                   |                   |              | 0.00              | -2,509,349.20 | -2,454,300.01                     | 55,049.19     |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / EUR EX.RATE 1.1712212 WITH CITIBANK N.A. | -5,000,000.000 | 25 Jun 18 |                   |                   |              | 0.00              | -5,856,106.00 | -5,855,750.61                     | 355.39        |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8716055 WITH CITIBANK N.A. | 5,000,000.000  | 25 Oct 18 |                   |                   |              | 0.00              | 5,736,540.00  | 5,681,750.39                      | -54,789.61    |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1464052 WITH CITIBANK N.A. | -5,000,000.000 | 25 Oct 18 |                   |                   |              | 0.00              | -5,732,026.00 | -5,681,750.39                     | 50,275.61     |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8260434 WITH CITIBANK N.A. | 301,934.190    | 26 Apr 18 |                   |                   |              | 0.00              | 365,518.51    | 365,385.68                        | -132.83       |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8260434 WITH CITIBANK N.A. | 455,541.890    | 26 Apr 18 |                   |                   |              | 0.00              | 551,474.46    | 551,474.46                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2105901 WITH CITIBANK N.A. | -136,094.780   | 26 Apr 18 |                   |                   |              | 0.00              | -164,754.98   | -164,754.98                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2105901 WITH CITIBANK N.A. | -312.960       | 26 Apr 18 |                   |                   |              | 0.00              | -378.87       | -378.73                           | 0.14          |
| FX DEAL TRANSACTED ON 26 JAN 2018 EUR / USD EX.RATE 0.8024523 WITH CITIBANK N.A. | 2,000,000.000  | 26 Jan 18 |                   |                   |              | 0.00              | 2,492,355.60  | 2,454,300.01                      | -38,055.59    |
| FX DEAL TRANSACTED ON 26 JAN 2018 EUR / USD EX.RATE 0.8032258 WITH CITIBANK N.A. | 2,000,000.000  | 26 Jan 18 |                   |                   |              | 0.00              | 2,489,957.40  | 2,454,300.01                      | -35,657.39    |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.24528 WITH CITIBANK N.A.   | -2,000,000.000 | 26 Jan 18 |                   |                   |              | 0.00              | -2,490,557.80 | -2,454,300.01                     | 36,257.79     |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.2479 WITH CITIBANK N.A.    | -2,000,000.000 | 26 Jan 18 |                   |                   |              | 0.00              | -2,495,800.00 | -2,454,300.01                     | 41,499.99     |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1671283 WITH CITIBANK N.A. | -2,000,000.000 | 26 Jul 18 |                   |                   |              | 0.00              | -2,334,256.60 | -2,331,500.15                     | 2,756.45      |
| FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8025682 WITH CITIBANK N.A. | 83,284.080     | 26 Mar 18 |                   |                   |              | 0.00              | 103,771.96    | 103,230.62                        | -541.34       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / EUR EX.RATE 1.246 WITH CITIBANK N.A.     | -78,197.870   | 26 Mar 18 |                   |                   |              | 0.00              | -97,434.55   | -97,434.55                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1758601 WITH CITIBANK N.A. | -26,305.760   | 26 Sep 18 |                   |                   |              | 0.00              | -30,931.89   | -30,931.89                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1758601 WITH CITIBANK N.A. | -161,706.030  | 26 Sep 18 |                   |                   |              | 0.00              | -190,143.65  | -188,824.14                       | 1,319.51      |
| FX DEAL TRANSACTED ON 27 APR 2018 EUR / USD EX.RATE 0.8258593 WITH CITIBANK N.A. | 529,377.360   | 27 Apr 18 |                   |                   |              | 0.00              | 641,001.87   | 634,697.02                        | -6,304.85     |
| FX DEAL TRANSACTED ON 27 APR 2018 EUR / USD EX.RATE 0.8258593 WITH CITIBANK N.A. | 198,748.780   | 27 Apr 18 |                   |                   |              | 0.00              | 240,656.95   | 240,656.95                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / EUR EX.RATE 1.1449101 WITH CITIBANK N.A. | -315,485.750  | 27 Dec 18 |                   |                   |              | 0.00              | -361,202.79  | -361,202.79                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.2312912 WITH CITIBANK N.A. | -75,952.300   | 27 Feb 18 |                   |                   |              | 0.00              | -93,519.40   | -94,199.85                        | -680.45       |
| FX DEAL TRANSACTED ON 27 JUL 2018 EUR / USD EX.RATE 0.857861 WITH CITIBANK N.A.  | 263,663.590   | 27 Jul 18 |                   |                   |              | 0.00              | 307,350.01   | 308,789.65                        | 1,439.64      |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8057758 WITH CITIBANK N.A. | 460,684.140   | 27 Mar 18 |                   |                   |              | 0.00              | 571,727.45   | 568,991.01                        | -2,736.44     |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24104 WITH CITIBANK N.A.   | -59,274.820   | 27 Mar 18 |                   |                   |              | 0.00              | -73,562.42   | -73,562.42                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8834737 WITH CITIBANK N.A. | 59,000.000    | 27 Nov 18 |                   |                   |              | 0.00              | 66,781.84    | 66,781.84                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.1324116 WITH CITIBANK N.A. | -59,000.000   | 27 Nov 18 |                   |                   |              | 0.00              | -66,812.28   | -66,950.26                        | -137.98       |
| FX DEAL TRANSACTED ON 28 FEB 2018 EUR / USD EX.RATE 0.8186252 WITH CITIBANK N.A. | 5,000,000.000 | 28 Feb 18 |                   |                   |              | 0.00              | 6,107,801.00 | 6,135,750.03                      | 27,949.03     |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.2226211 WITH CITIBANK N.A. | -4,000,000.000 | 28 Feb 18 |                   |                   |              | 0.00              | -4,890,484.40  | -4,908,600.03                     | -18,115.63    |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8123344 WITH CITIBANK N.A. | 84,916.290     | 28 Mar 18 |                   |                   |              | 0.00              | 104,533.65     | 104,527.72                        | -5.93         |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / EUR EX.RATE 1.2310201 WITH CITIBANK N.A. | -303,441.460   | 28 Mar 18 |                   |                   |              | 0.00              | -373,542.51    | -373,542.51                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 EUR / USD EX.RATE 0.8584874 WITH CITIBANK N.A. | 55,000.000     | 28 May 18 |                   |                   |              | 0.00              | 64,066.17      | 64,146.50                         | 80.33         |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / EUR EX.RATE 1.1643753 WITH CITIBANK N.A. | -55,000.000    | 28 May 18 |                   |                   |              | 0.00              | -64,040.64     | -64,040.64                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / EUR EX.RATE 1.1377601 WITH CITIBANK N.A. | -147,756.490   | 28 Nov 18 |                   |                   |              | 0.00              | -168,111.42    | -168,242.95                       | -131.53       |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1611501 WITH CITIBANK N.A. | -2,226,113.070 | 28 Sep 18 |                   |                   |              | 0.00              | -2,584,851.19  | -2,584,851.19                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1611501 WITH CITIBANK N.A. | -527,800.860   | 28 Sep 18 |                   |                   |              | 0.00              | -612,855.97    | -611,430.91                       | 1,425.06      |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8571918 WITH CITIBANK N.A. | 8,630,000.000  | 29 Aug 18 |                   |                   |              | 0.00              | 10,067,758.00  | 10,033,670.35                     | -34,087.65    |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8571918 WITH CITIBANK N.A. | 1,621,000.000  | 29 Aug 18 |                   |                   |              | 0.00              | 1,891,058.60   | 1,884,655.81                      | -6,402.79     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.16903 WITH CITIBANK N.A.   | -1,621,000.000 | 29 Aug 18 |                   |                   |              | 0.00              | -1,894,997.63  | -1,877,847.47                     | 17,150.16     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.16903 WITH CITIBANK N.A.   | -8,630,000.000 | 29 Aug 18 |                   |                   |              | 0.00              | -10,088,728.90 | -9,997,423.61                     | 91,305.29     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1699501 WITH CITIBANK N.A. | -5,613.330     | 29 Aug 18 |                   |                   |              | 0.00              | -6,567.32      | -6,567.32                         | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1699501 WITH CITIBANK N.A. | -24,777.590     | 29 Aug 18 |                   |                   |              | 0.00              | -28,988.54     | -28,884.48                        | 104.06        |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8515291 WITH CITIBANK N.A. | 654,692,695.700 | 29 Jun 18 |                   |                   |              | 0.00              | 768,843,604.74 | 765,957,792.76                    | -2,885,811.98 |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8561277 WITH CITIBANK N.A. | 214,962.400     | 29 Jun 18 |                   |                   |              | 0.00              | 251,086.83     | 249,496.13                        | -1,590.70     |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8572777 WITH CITIBANK N.A. | 2,000,000.000   | 29 Jun 18 |                   |                   |              | 0.00              | 2,332,966.20   | 2,342,300.24                      | 9,334.04      |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / EUR EX.RATE 1.1530901 WITH CITIBANK N.A. | -24,517.610     | 29 May 18 |                   |                   |              | 0.00              | -28,271.01     | -28,271.01                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / EUR EX.RATE 1.1530901 WITH CITIBANK N.A. | -110,431.710    | 29 May 18 |                   |                   |              | 0.00              | -127,337.70    | -128,238.83                       | -901.13       |
| FX DEAL TRANSACTED ON 29 NOV 2018 EUR / USD EX.RATE 0.8793528 WITH CITIBANK N.A. | 8,373,000.000   | 29 Nov 18 |                   |                   |              | 0.00              | 9,521,775.60   | 9,501,262.58                      | -20,513.02    |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / EUR EX.RATE 1.141368 WITH CITIBANK N.A.  | -8,373,000.000  | 29 Nov 18 |                   |                   |              | 0.00              | -9,556,674.26  | -9,578,547.35                     | -21,873.09    |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1650801 WITH CITIBANK N.A. | -86,224.140     | 30 Aug 18 |                   |                   |              | 0.00              | -100,458.02    | -100,458.02                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.2460784 WITH CITIBANK N.A. | -19,965,000.000 | 30 Jan 18 |                   |                   |              | 0.00              | -24,877,955.26 | -24,551,959.03                    | 325,996.23    |
| FX DEAL TRANSACTED ON 30 JUL 2018 EUR / USD EX.RATE 0.8539272 WITH CITIBANK N.A. | 72,204.500      | 30 Jul 18 |                   |                   |              | 0.00              | 84,555.80      | 84,482.88                         | -72.92        |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8563873 WITH CITIBANK N.A. | 5,000,000.000   | 30 May 18 |                   |                   |              | 0.00              | 5,838,480.00   | 5,782,000.54                      | -56,479.46    |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8586196 WITH CITIBANK N.A. | 66,659.860      | 30 May 18 |                   |                   |              | 0.00              | 77,636.07      | 77,812.06                         | 175.99        |

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| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8599808 WITH CITIBANK N.A. | 5,000,000.000   | 30 May 18 |                   |                   |              | 0.00              | 5,814,083.50   | 5,782,000.54                      | -32,082.96    |
| FX DEAL TRANACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8605873 WITH CITIBANK N.A. | 131,000.000     | 30 May 18 |                   |                   |              | 0.00              | 152,221.62     | 152,785.31                        | 563.69        |
| FX DEAL TRANACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1616916 WITH CITIBANK N.A. | -131,000.000    | 30 May 18 |                   |                   |              | 0.00              | -152,181.60    | -152,181.60                       | 0.00          |
| FX DEAL TRANACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1646601 WITH CITIBANK N.A. | -36,447.910     | 30 May 18 |                   |                   |              | 0.00              | -42,449.42     | -42,449.42                        | 0.00          |
| FX DEAL TRANACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1651478 WITH CITIBANK N.A. | -5,000,000.000  | 30 May 18 |                   |                   |              | 0.00              | -5,825,739.00  | -5,782,000.54                     | 43,738.46     |
| FX DEAL TRANACTED ON 31 AUG 2018 USD / EUR EX.RATE 1.1615188 WITH CITIBANK N.A. | -2,000,000.000  | 31 Aug 18 |                   |                   |              | 0.00              | -2,323,037.60  | -2,339,900.22                     | -16,862.62    |
| FX DEAL TRANACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8026893 WITH CITIBANK N.A. | 186,313,671.920 | 31 Jan 18 |                   |                   |              | 0.00              | 232,111,808.24 | 232,342,483.76                    | 230,675.52    |
| FX DEAL TRANACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.242811 WITH CITIBANK N.A.  | -2,000,000.000  | 31 Jan 18 |                   |                   |              | 0.00              | -2,485,622.00  | -2,454,300.01                     | 31,321.99     |
| FX DEAL TRANACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.247288 WITH CITIBANK N.A.  | -15,949,000.000 | 31 Jan 18 |                   |                   |              | 0.00              | -19,892,996.31 | -19,613,282.97                    | 279,713.34    |
| FX DEAL TRANACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1683159 WITH CITIBANK N.A. | -3,000,000.000  | 31 May 18 |                   |                   |              | 0.00              | -3,504,947.70  | -3,469,200.32                     | 35,747.38     |
| FX DEAL TRANACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1688255 WITH CITIBANK N.A. | -5,000,000.000  | 31 May 18 |                   |                   |              | 0.00              | -5,844,127.50  | -5,782,000.54                     | 62,126.96     |
| FX DEAL TRANACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8837435 WITH CITIBANK N.A. | 326,189.550     | 31 Oct 18 |                   |                   |              | 0.00              | 369,099.79     | 371,758.27                        | 2,658.48      |

### Hong Kong dollar - HKD

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / HKD EX.RATE 0.1274665 WITH CITIBANK N.A. | -8,629,931.960 | 1 Jun 18 |                   |                   |              | 0.00              | -1,100,027.02 | -1,100,027.02                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH CITIBANK N.A. | -2,809,422.860 | 2 Aug 18 |                   |                   |              | 0.00              | -357,911.06   | -357,942.98                       | -31.92        |
| FX DEAL TRANSACTED ON 03 DEC 2018 HKD / USD EX.RATE 7.8187 WITH CITIBANK N.A.    | 551,195.560    | 3 Dec 18 |                   |                   |              | 0.00              | 70,497.09     | 70,633.95                         | 136.86        |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / HKD EX.RATE 0.1275011 WITH CITIBANK N.A. | -4,321,034.760 | 4 Jul 18 |                   |                   |              | 0.00              | -550,936.66   | -550,632.66                       | 304.00        |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / HKD EX.RATE 0.1273942 WITH CITIBANK N.A. | -3,307,457.010 | 4 May 18 |                   |                   |              | 0.00              | -421,350.89   | -421,345.52                       | 5.37          |
| FX DEAL TRANSACTED ON 04 OCT 2018 HKD / USD EX.RATE 7.835991 WITH CITIBANK N.A.  | 1,355,651.210  | 4 Oct 18 |                   |                   |              | 0.00              | 173,003.16    | 173,003.16                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 HKD / USD EX.RATE 7.84902 WITH CITIBANK N.A.   | 314,180.890    | 7 Aug 18 |                   |                   |              | 0.00              | 40,028.04     | 40,027.38                         | -0.66         |
| FX DEAL TRANSACTED ON 07 AUG 2018 HKD / USD EX.RATE 7.84902 WITH CITIBANK N.A.   | 1,168,820.020  | 7 Aug 18 |                   |                   |              | 0.00              | 148,912.86    | 148,912.86                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 HKD / USD EX.RATE 7.84575 WITH CITIBANK N.A.   | 4,333,428.980  | 7 Jun 18 |                   |                   |              | 0.00              | 552,328.20    | 552,328.20                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / HKD EX.RATE 0.1274575 WITH CITIBANK N.A. | -1,611,142.480 | 7 Jun 18 |                   |                   |              | 0.00              | -205,352.26   | -205,356.18                       | -3.92         |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / HKD EX.RATE 0.1278911 WITH CITIBANK N.A. | -4,884,066.600 | 8 Feb 18 |                   |                   |              | 0.00              | -624,628.84   | -624,536.99                       | 91.85         |
| FX DEAL TRANSACTED ON 08 JUN 2018 HKD / USD EX.RATE 7.84549 WITH CITIBANK N.A.   | 263,966.850    | 8 Jun 18 |                   |                   |              | 0.00              | 33,645.68     | 33,645.68                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 HKD / USD EX.RATE 7.8456 WITH CITIBANK N.A.    | 2,840,048.740  | 8 Jun 18 |                   |                   |              | 0.00              | 361,992.55    | 361,932.58                        | -59.97        |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / HKD EX.RATE 0.1274618 WITH CITIBANK N.A. | -279,821.080   | 8 Jun 18  |                   |                   |              | 0.00              | -35,666.49   | -35,666.49                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 HKD / USD EX.RATE 7.84972 WITH CITIBANK N.A.   | 1,356,660.160  | 8 May 18  |                   |                   |              | 0.00              | 172,829.11   | 172,829.11                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 HKD / USD EX.RATE 7.849513 WITH CITIBANK N.A.  | 13,890,412.150 | 10 May 18 |                   |                   |              | 0.00              | 1,769,589.04 | 1,769,535.61                      | -53.43        |
| FX DEAL TRANSACTED ON 14 SEP 2018 HKD / USD EX.RATE 7.8472 WITH CITIBANK N.A.    | 492,623.680    | 14 Sep 18 |                   |                   |              | 0.00              | 62,777.00    | 62,777.00                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH CITIBANK N.A. | -3,459,363.390 | 15 Aug 18 |                   |                   |              | 0.00              | -440,683.23  | -440,705.69                       | -22.46        |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1275902 WITH CITIBANK N.A. | -377,168.250   | 15 Oct 18 |                   |                   |              | 0.00              | -48,122.99   | -48,122.99                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275847 WITH CITIBANK N.A. | -806,033.470   | 16 Oct 18 |                   |                   |              | 0.00              | -102,837.54  | -102,837.54                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.84965 WITH CITIBANK N.A.   | 456,696.850    | 17 Aug 18 |                   |                   |              | 0.00              | 58,180.54    | 58,180.54                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / HKD EX.RATE 0.1273942 WITH CITIBANK N.A. | -2,054,921.900 | 17 Aug 18 |                   |                   |              | 0.00              | -261,785.16  | -261,781.83                       | 3.33          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / HKD EX.RATE 0.1278656 WITH CITIBANK N.A. | -196,361.910   | 18 Dec 18 |                   |                   |              | 0.00              | -25,107.94   | -25,107.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / HKD EX.RATE 0.1278021 WITH CITIBANK N.A. | -295,997.190   | 19 Dec 18 |                   |                   |              | 0.00              | -37,829.05   | -37,829.05                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.81751 WITH CITIBANK N.A.   | 6,321,275.100  | 19 Jan 18 |                   |                   |              | 0.00              | 808,604.67   | 808,604.67                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / HKD EX.RATE 0.1273889 WITH CITIBANK N.A. | -1,912,100.070 | 21 Aug 18 |                   |                   |              | 0.00              | -243,580.25  | -243,587.38                       | -7.13         |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 MAR 2018 HKD / USD EX.RATE 7.846 WITH CITIBANK N.A.     | 666,454.220    | 21 Mar 18 |                   |                   |              | 0.00              | 84,941.91     | 84,941.91                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 HKD / USD EX.RATE 7.84982 WITH CITIBANK N.A.   | 573,496.910    | 22 Aug 18 |                   |                   |              | 0.00              | 73,058.61     | 73,058.61                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HKD / USD EX.RATE 7.84525 WITH CITIBANK N.A.   | 426,697.330    | 22 Jun 18 |                   |                   |              | 0.00              | 54,389.26     | 54,375.05                         | -14.21        |
| FX DEAL TRANSACTED ON 23 AUG 2018 HKD / USD EX.RATE 7.85 WITH CITIBANK N.A.      | 335,888.360    | 23 Aug 18 |                   |                   |              | 0.00              | 42,788.33     | 42,788.33                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH CITIBANK N.A. | -2,029,585.340 | 23 Aug 18 |                   |                   |              | 0.00              | -258,545.90   | -258,549.20                       | -3.30         |
| FX DEAL TRANSACTED ON 24 JUL 2018 HKD / USD EX.RATE 7.84625 WITH CITIBANK N.A.   | 175,290.260    | 24 Jul 18 |                   |                   |              | 0.00              | 22,340.64     | 22,340.64                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274494 WITH CITIBANK N.A. | -5,773,732.660 | 24 Jul 18 |                   |                   |              | 0.00              | -735,858.87   | -735,910.46                       | -51.59        |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / HKD EX.RATE 0.127454 WITH CITIBANK N.A.  | -9,460,136.640 | 25 May 18 |                   |                   |              | 0.00              | -1,205,731.94 | -1,205,731.94                     | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.84726 WITH CITIBANK N.A.   | 43,856.580     | 26 Apr 18 |                   |                   |              | 0.00              | 5,588.78      | 5,588.78                          | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 HKD / USD EX.RATE 7.84665 WITH CITIBANK N.A.   | 1,296,431.550  | 26 Mar 18 |                   |                   |              | 0.00              | 165,221.02    | 165,221.02                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84991 WITH CITIBANK N.A.   | 550,667.280    | 27 Aug 18 |                   |                   |              | 0.00              | 70,149.50     | 70,149.50                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 HKD / USD EX.RATE 7.84455 WITH CITIBANK N.A.   | 13,321,501.520 | 29 Jun 18 |                   |                   |              | 0.00              | 1,698,185.56  | 1,698,185.56                      | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / HKD EX.RATE 0.1274023 WITH CITIBANK N.A. | -5,265,414.190 | 30 Aug 18 |                   |                   |              | 0.00              | -670,826.04   | -670,808.95                       | 17.09         |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821059 WITH CITIBANK N.A.  | 176,987,555.450    | 31 Jan 18 |                   |                   |              | 0.00              | 22,629,615.18  | 22,627,905.30                     | -1,709.88     |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.12746 WITH CITIBANK N.A.   | -1,011,806.890     | 31 Oct 18 |                   |                   |              | 0.00              | -128,964.88    | -128,964.88                       | 0.00          |
| <b>Indian rupee - INR</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 INR / USD EX.RATE 72.78 WITH CITIBANK N.A.     | 73,284,000.000     | 14 Dec 18 |                   |                   |              | 0.00              | 1,006,924.98   | 1,044,814.38                      | 37,889.40     |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / INR EX.RATE 0.0138966 WITH CITIBANK N.A. | -73,284,000.000    | 14 Dec 18 |                   |                   |              | 0.00              | -1,018,399.11  | -1,034,591.56                     | -16,192.45    |
| FX DEAL TRANSACTED ON 18 DEC 2018 INR / USD EX.RATE 71.673 WITH CITIBANK N.A.    | 73,284,000.000     | 18 Dec 18 |                   |                   |              | 0.00              | 1,022,477.08   | 1,034,591.56                      | 12,114.48     |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 JPY / USD EX.RATE 111.94421 WITH CITIBANK N.A. | 42,427,252.000     | 1 Aug 18  |                   |                   |              | 0.00              | 379,003.54     | 381,660.16                        | 2,656.62      |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091203 WITH CITIBANK N.A. | -97,443,121.000    | 1 May 18  |                   |                   |              | 0.00              | -888,706.57    | -891,887.06                       | -3,180.49     |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.009138 WITH CITIBANK N.A.  | -2,724,161.000     | 1 May 18  |                   |                   |              | 0.00              | -24,893.28     | -24,933.97                        | -40.69        |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091972 WITH CITIBANK N.A. | -7,610,182,661.000 | 1 May 18  |                   |                   |              | 0.00              | -69,992,400.00 | -67,751,459.26                    | 2,240,940.74  |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE 0.0088864 WITH CITIBANK N.A. | -225,061,780.000   | 1 Nov 18  |                   |                   |              | 0.00              | -2,000,000.00  | -1,998,417.51                     | 1,582.49      |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE 0.0089 WITH CITIBANK N.A.    | -224,719,280.000   | 1 Nov 18  |                   |                   |              | 0.00              | -2,000,000.00  | -1,995,376.31                     | 4,623.69      |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 JPY / USD EX.RATE 113.9019 WITH CITIBANK N.A.  | 53,145,606.000  | 1 Oct 18 |                   |                   |              | 0.00              | 466,591.04  | 465,821.77                        | -769.27       |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089717 WITH CITIBANK N.A. | -8,806,788.000  | 2 Aug 18 |                   |                   |              | 0.00              | -79,012.13  | -79,023.63                        | -11.50        |
| FX DEAL TRANSACTED ON 03 APR 2018 JPY / USD EX.RATE 106.23221 WITH CITIBANK N.A. | 39,600,000.000  | 3 Apr 18 |                   |                   |              | 0.00              | 372,768.30  | 372,768.30                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / JPY EX.RATE 0.0094294 WITH CITIBANK N.A. | -39,600,000.000 | 3 Apr 18 |                   |                   |              | 0.00              | -373,404.86 | -360,820.05                       | 12,584.81     |
| FX DEAL TRANSACTED ON 03 OCT 2018 JPY / USD EX.RATE 113.843 WITH CITIBANK N.A.   | 17,865,924.000  | 3 Oct 18 |                   |                   |              | 0.00              | 156,934.76  | 157,944.78                        | 1,010.02      |
| FX DEAL TRANSACTED ON 03 SEP 2018 JPY / USD EX.RATE 111.17338 WITH CITIBANK N.A. | 36,900,000.000  | 3 Sep 18 |                   |                   |              | 0.00              | 331,913.99  | 331,913.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / JPY EX.RATE 0.0090128 WITH CITIBANK N.A. | -36,900,000.000 | 3 Sep 18 |                   |                   |              | 0.00              | -332,571.90 | -323,826.24                       | 8,745.66      |
| FX DEAL TRANSACTED ON 04 DEC 2018 JPY / USD EX.RATE 112.97848 WITH CITIBANK N.A. | 5,604,990.000   | 4 Dec 18 |                   |                   |              | 0.00              | 49,611.13   | 49,884.21                         | 273.08        |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091308 WITH CITIBANK N.A. | -20,515,589.000 | 4 Jun 18 |                   |                   |              | 0.00              | -187,324.47 | -186,437.56                       | 886.91        |
| FX DEAL TRANSACTED ON 04 OCT 2018 JPY / USD EX.RATE 114.10595 WITH CITIBANK N.A. | 24,746,918.000  | 4 Oct 18 |                   |                   |              | 0.00              | 216,876.67  | 218,689.63                        | 1,812.96      |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0088362 WITH CITIBANK N.A. | -16,751,930.000 | 5 Jan 18 |                   |                   |              | 0.00              | -148,023.17 | -150,437.16                       | -2,413.99     |
| FX DEAL TRANSACTED ON 05 NOV 2018 JPY / USD EX.RATE 113.20455 WITH CITIBANK N.A. | 15,807,439.000  | 5 Nov 18 |                   |                   |              | 0.00              | 139,636.07  | 139,463.05                        | -173.02       |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088336 WITH CITIBANK N.A. | -37,148,212.000 | 5 Nov 18 |                   |                   |              | 0.00              | -328,151.23 | -327,744.60                       | 406.63        |

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| Security Description / Asset ID                                                  | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |          |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                    |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.979 WITH CITIBANK N.A.   | 6,577,904.000      | 5 Oct 18 |                   |                   |              | 0.00              | 57,711.54      | 58,363.91                         | 652.37        |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087735 WITH CITIBANK N.A. | -97,444,187.000    | 5 Oct 18 |                   |                   |              | 0.00              | -854,931.06    | -864,595.07                       | -9,664.01     |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.0089709 WITH CITIBANK N.A. | -7,571,849.000     | 6 Aug 18 |                   |                   |              | 0.00              | -67,926.57     | -68,242.52                        | -315.95       |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.008898 WITH CITIBANK N.A.  | -224,769,380.000   | 6 Dec 18 |                   |                   |              | 0.00              | -2,000,000.00  | -1,995,821.17                     | 4,178.83      |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091549 WITH CITIBANK N.A. | -12,160,623.000    | 6 Feb 18 |                   |                   |              | 0.00              | -111,329.21    | -111,320.24                       | 8.97          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091549 WITH CITIBANK N.A. | -13,425,525.000    | 6 Feb 18 |                   |                   |              | 0.00              | -122,909.25    | -122,899.35                       | 9.90          |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 111.66408 WITH CITIBANK N.A. | 223,328,160.000    | 7 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00   | 2,048,271.36                      | 48,271.36     |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 111.68662 WITH CITIBANK N.A. | 223,373,240.000    | 7 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00   | 2,048,684.81                      | 48,684.81     |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.009156 WITH CITIBANK N.A.  | -11,660,719.000    | 7 Feb 18 |                   |                   |              | 0.00              | -106,765.54    | -107,427.51                       | -661.97       |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.009156 WITH CITIBANK N.A.  | -69,387,949.000    | 7 Feb 18 |                   |                   |              | 0.00              | -635,316.06    | -639,255.14                       | -3,939.08     |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.009151 WITH CITIBANK N.A.  | -154,687,126.000   | 7 May 18 |                   |                   |              | 0.00              | -1,415,537.67  | -1,410,220.86                     | 5,316.81      |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0092363 WITH CITIBANK N.A. | -5,043,887,614.000 | 7 May 18 |                   |                   |              | 0.00              | -46,586,800.00 | -44,904,407.87                    | 1,682,392.13  |
| FX DEAL TRANSACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.273 WITH CITIBANK N.A.   | 21,114,661.000     | 7 Nov 18 |                   |                   |              | 0.00              | 186,405.07     | 185,541.84                        | -863.23       |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088306 WITH CITIBANK N.A. | -25,633,399.000 | 7 Nov 18 |                   |                   |              | 0.00              | -226,359.35  | -225,308.95                       | 1,050.40      |
| FX DEAL TRANSACTED ON 07 SEP 2018 JPY / USD EX.RATE 110.24817 WITH CITIBANK N.A. | 551,240,850.000 | 7 Sep 18 |                   |                   |              | 0.00              | 5,000,000.00 | 4,894,697.66                      | -105,302.34   |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.0090003 WITH CITIBANK N.A. | -7,119,232.000  | 8 Aug 18 |                   |                   |              | 0.00              | -64,075.55   | -64,302.33                        | -226.78       |
| FX DEAL TRANSACTED ON 08 JUN 2018 JPY / USD EX.RATE 109.3331 WITH CITIBANK N.A.  | 3,963,038.000   | 8 Jun 18 |                   |                   |              | 0.00              | 36,247.38    | 35,936.14                         | -311.24       |
| FX DEAL TRANSACTED ON 08 JUN 2018 JPY / USD EX.RATE 109.49126 WITH CITIBANK N.A. | 5,054,293.000   | 8 Jun 18 |                   |                   |              | 0.00              | 46,161.61    | 45,831.46                         | -330.15       |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / JPY EX.RATE 0.0091464 WITH CITIBANK N.A. | -11,374,258.000 | 8 Jun 18 |                   |                   |              | 0.00              | -104,033.07  | -103,139.81                       | 893.26        |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094223 WITH CITIBANK N.A. | -27,436,229.000 | 8 Mar 18 |                   |                   |              | 0.00              | -258,512.87  | -257,556.71                       | 956.16        |
| FX DEAL TRANSACTED ON 09 AUG 2018 JPY / USD EX.RATE 111.10109 WITH CITIBANK N.A. | 13,090,174.000  | 9 Aug 18 |                   |                   |              | 0.00              | 117,822.19   | 118,190.37                        | 368.18        |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090008 WITH CITIBANK N.A. | -10,973,682.000 | 9 Aug 18 |                   |                   |              | 0.00              | -98,772.05   | -99,080.69                        | -308.64       |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / JPY EX.RATE 0.008879 WITH CITIBANK N.A.  | -99,339,516.000 | 9 Jan 18 |                   |                   |              | 0.00              | -882,037.88  | -891,697.11                       | -9,659.23     |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / JPY EX.RATE 0.008879 WITH CITIBANK N.A.  | -22,226,898.000 | 9 Jan 18 |                   |                   |              | 0.00              | -197,353.15  | -199,514.37                       | -2,161.22     |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / JPY EX.RATE 0.009358 WITH CITIBANK N.A.  | -20,431,002.000 | 9 Mar 18 |                   |                   |              | 0.00              | -191,192.60  | -191,588.54                       | -395.94       |
| FX DEAL TRANSACTED ON 09 NOV 2018 JPY / USD EX.RATE 113.9265 WITH CITIBANK N.A.  | 14,686,555.000  | 9 Nov 18 |                   |                   |              | 0.00              | 128,912.54   | 128,908.58                        | -3.96         |

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| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                   |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / JPY EX.RATE 0.0087776 WITH CITIBANK N.A. | -75,078,732.000   | 9 Nov 18  |                   |                   |              | 0.00              | -659,010.26   | -659,010.26                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093227 WITH CITIBANK N.A. | -2,548,605.000    | 10 Apr 18 |                   |                   |              | 0.00              | -23,759.89    | -23,759.89                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093227 WITH CITIBANK N.A. | -11,404,120.000   | 10 Apr 18 |                   |                   |              | 0.00              | -106,317.25   | -106,865.20                       | -547.95       |
| FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.94 WITH CITIBANK N.A.    | 25,634,363.000    | 10 Aug 18 |                   |                   |              | 0.00              | 231,065.11    | 231,190.14                        | 125.03        |
| FX DEAL TRANSACTED ON 11 APR 2018 JPY / USD EX.RATE 104.1448 WITH CITIBANK N.A.  | 208,289,600.000   | 11 Apr 18 |                   |                   |              | 0.00              | 2,000,000.00  | 1,910,344.05                      | -89,655.95    |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / JPY EX.RATE 0.0093986 WITH CITIBANK N.A. | -106,399,220.000  | 11 Apr 18 |                   |                   |              | 0.00              | -1,000,000.00 | -968,586.44                       | 31,413.56     |
| FX DEAL TRANSACTED ON 11 OCT 2018 JPY / USD EX.RATE 112.25968 WITH CITIBANK N.A. | 8,532,085.000     | 11 Oct 18 |                   |                   |              | 0.00              | 76,003.11     | 76,325.85                         | 322.74        |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / JPY EX.RATE 0.0093165 WITH CITIBANK N.A. | -42,061,699.000   | 12 Apr 18 |                   |                   |              | 0.00              | -391,865.80   | -392,147.11                       | -281.31       |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.2376 WITH CITIBANK N.A.  | 2,861,745,033.000 | 12 Jan 18 |                   |                   |              | 0.00              | 25,726,418.35 | 26,328,212.27                     | 601,793.92    |
| FX DEAL TRANSACTED ON 12 NOV 2018 JPY / USD EX.RATE 113.769 WITH CITIBANK N.A.   | 12,085,408.000    | 12 Nov 18 |                   |                   |              | 0.00              | 106,227.60    | 106,110.08                        | -117.52       |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087897 WITH CITIBANK N.A. | -47,828,091.000   | 12 Nov 18 |                   |                   |              | 0.00              | -420,396.51   | -419,931.44                       | 465.07        |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0092839 WITH CITIBANK N.A. | -20,476,390.000   | 13 Feb 18 |                   |                   |              | 0.00              | -190,101.20   | -192,709.90                       | -2,608.70     |
| FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.41452 WITH CITIBANK N.A. | 224,829,040.000   | 13 Jul 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,025,943.14                      | 25,943.14     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                   |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090501 WITH CITIBANK N.A. | -27,379,467.000   | 13 Jun 18 |                   |                   |              | 0.00              | -247,787.20   | -247,789.19                       | -1.99         |
| FX DEAL TRANSACTED ON 13 MAR 2018 JPY / USD EX.RATE 106.11397 WITH CITIBANK N.A. | 318,341,910.000   | 13 Mar 18 |                   |                   |              | 0.00              | 3,000,000.00  | 2,897,969.14                      | -102,030.86   |
| FX DEAL TRANSACTED ON 14 AUG 2018 JPY / USD EX.RATE 110.857 WITH CITIBANK N.A.   | 11,525,740.000    | 14 Aug 18 |                   |                   |              | 0.00              | 103,969.44    | 104,074.59                        | 105.15        |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / EUR EX.RATE 128.189 WITH CITIBANK N.A.   | 256,378,000.000   | 14 Dec 18 |                   |                   |              | 0.00              | 2,278,721.08  | 2,351,390.50                      | 72,669.42     |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 113.59736 WITH CITIBANK N.A. | 3,288,527.000     | 14 Dec 18 |                   |                   |              | 0.00              | 28,948.97     | 29,200.20                         | 251.23        |
| FX DEAL TRANSACTED ON 14 JUN 2018 JPY / USD EX.RATE 110.28371 WITH CITIBANK N.A. | 551,418,550.000   | 14 Jun 18 |                   |                   |              | 0.00              | 5,000,000.00  | 4,968,853.80                      | -31,146.20    |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.33 WITH CITIBANK N.A.    | 3,025,869,297.000 | 14 Mar 18 |                   |                   |              | 0.00              | 28,457,343.15 | 28,457,343.15                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.50762 WITH CITIBANK N.A. | 17,497,078.000    | 14 Mar 18 |                   |                   |              | 0.00              | 164,280.06    | 164,911.20                        | 631.14        |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.50762 WITH CITIBANK N.A. | 5,837,565.000     | 14 Mar 18 |                   |                   |              | 0.00              | 54,808.90     | 55,019.46                         | 210.56        |
| FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.1422 WITH CITIBANK N.A.  | 5,769,453,251.000 | 15 Jan 18 |                   |                   |              | 0.00              | 52,381,859.55 | 54,262,433.59                     | 1,880,574.04  |
| FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.4295 WITH CITIBANK N.A.  | 5,769,453,251.000 | 15 Jan 18 |                   |                   |              | 0.00              | 52,245,579.77 | 53,133,059.36                     | 887,479.59    |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / JPY EX.RATE 0.0090481 WITH CITIBANK N.A. | -64,260,047.000   | 15 Jun 18 |                   |                   |              | 0.00              | -581,433.65   | -584,979.95                       | -3,546.30     |
| FX DEAL TRANSACTED ON 15 NOV 2018 JPY / USD EX.RATE 113.35593 WITH CITIBANK N.A. | 2,232,893.000     | 15 Nov 18 |                   |                   |              | 0.00              | 19,698.07     | 19,834.72                         | 136.65        |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                   |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 APR 2018 JPY / USD EX.RATE 106.78681 WITH CITIBANK N.A. | 213,573,620.000   | 16 Apr 18 |                   |                   |              | 0.00              | 2,000,000.00  | 1,944,229.59                      | -55,770.41    |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090791 WITH CITIBANK N.A. | -2,834,689.000    | 16 May 18 |                   |                   |              | 0.00              | -25,736.42    | -25,609.26                        | 127.16        |
| FX DEAL TRANSACTED ON 17 JAN 2018 JPY / USD EX.RATE 110.3029 WITH CITIBANK N.A.  | 111,907,700.000   | 17 Jan 18 |                   |                   |              | 0.00              | 1,014,549.03  | 1,052,506.00                      | 37,956.97     |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088759 WITH CITIBANK N.A. | -8,747,288.000    | 17 Jul 18 |                   |                   |              | 0.00              | -77,639.80    | -77,478.19                        | 161.61        |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.61317 WITH CITIBANK N.A. | 2,856,641,883.000 | 18 Jan 18 |                   |                   |              | 0.00              | 25,825,513.21 | 26,317,581.49                     | 492,068.28    |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.009052 WITH CITIBANK N.A.  | -33,451,199.000   | 18 Jun 18 |                   |                   |              | 0.00              | -302,801.14   | -303,839.40                       | -1,038.26     |
| FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.75263 WITH CITIBANK N.A. | 221,505,260.000   | 18 May 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,016,433.86                      | 16,433.86     |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 111.66111 WITH CITIBANK N.A. | 223,322,220.000   | 18 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00  | 1,982,971.23                      | -17,028.77    |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.48588 WITH CITIBANK N.A. | 8,749,219.000     | 18 Oct 18 |                   |                   |              | 0.00              | 77,780.60     | 77,526.20                         | -254.40       |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.58205 WITH CITIBANK N.A. | 4,933,051.000     | 18 Oct 18 |                   |                   |              | 0.00              | 43,817.38     | 43,711.41                         | -105.97       |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.0088824 WITH CITIBANK N.A. | -5,398,386.000    | 18 Oct 18 |                   |                   |              | 0.00              | -47,950.68    | -47,834.71                        | 115.97        |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.00889 WITH CITIBANK N.A.   | -14,708,326.000   | 18 Oct 18 |                   |                   |              | 0.00              | -130,757.09   | -130,329.41                       | 427.68        |
| FX DEAL TRANSACTED ON 19 APR 2018 JPY / USD EX.RATE 107.38216 WITH CITIBANK N.A. | 56,537,627.000    | 19 Apr 18 |                   |                   |              | 0.00              | 526,508.57    | 521,252.27                        | -5,256.30     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093125 WITH CITIBANK N.A. | -20,724,485.000  | 19 Apr 18 |                   |                   |              | 0.00              | -192,997.47   | -191,070.71                       | 1,926.76      |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090378 WITH CITIBANK N.A. | -12,522,257.000  | 19 Jan 18 |                   |                   |              | 0.00              | -113,173.55   | -113,482.78                       | -309.23       |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090378 WITH CITIBANK N.A. | -32,182,180.000  | 19 Jan 18 |                   |                   |              | 0.00              | -290,855.83   | -291,650.55                       | -794.72       |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088402 WITH CITIBANK N.A. | -9,335,025.000   | 19 Jul 18 |                   |                   |              | 0.00              | -82,523.93    | -83,797.35                        | -1,273.42     |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088478 WITH CITIBANK N.A. | -226,043,660.000 | 19 Jul 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,036,888.13                     | -36,888.13    |
| FX DEAL TRANSACTED ON 19 NOV 2018 JPY / USD EX.RATE 112.783 WITH CITIBANK N.A.   | 3,724,576.000    | 19 Nov 18 |                   |                   |              | 0.00              | 33,024.27     | 33,069.13                         | 44.86         |
| FX DEAL TRANSACTED ON 20 APR 2018 JPY / USD EX.RATE 107.65878 WITH CITIBANK N.A. | 14,582,042.000   | 20 Apr 18 |                   |                   |              | 0.00              | 135,446.84    | 133,571.88                        | -1,874.96     |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092886 WITH CITIBANK N.A. | -60,686,524.000  | 20 Apr 18 |                   |                   |              | 0.00              | -563,693.22   | -555,890.12                       | 7,803.10      |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090845 WITH CITIBANK N.A. | -53,509,814.000  | 20 Jun 18 |                   |                   |              | 0.00              | -486,109.22   | -486,917.64                       | -808.42       |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089876 WITH CITIBANK N.A. | -27,816,474.000  | 21 May 18 |                   |                   |              | 0.00              | -250,004.26   | -252,969.03                       | -2,964.77     |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090576 WITH CITIBANK N.A. | -17,872,814.000  | 22 Aug 18 |                   |                   |              | 0.00              | -161,885.57   | -160,697.84                       | 1,187.73      |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.009488 WITH CITIBANK N.A.  | -43,273,611.000  | 22 Mar 18 |                   |                   |              | 0.00              | -410,581.15   | -411,913.86                       | -1,332.71     |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.0094886 WITH CITIBANK N.A. | -140,077,257.000 | 22 Mar 18 |                   |                   |              | 0.00              | -1,329,135.62 | -1,333,370.68                     | -4,235.06     |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.34906 WITH CITIBANK N.A. | 224,698,120.000 | 22 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00 | 1,995,188.42                      | -4,811.58     |
| FX DEAL TRANSACTED ON 23 APR 2018 JPY / USD EX.RATE 108.358 WITH CITIBANK N.A.   | 4,793,069.000   | 23 Apr 18 |                   |                   |              | 0.00              | 44,233.64    | 43,850.41                         | -383.23       |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090543 WITH CITIBANK N.A. | -4,482,059.000  | 23 Jan 18 |                   |                   |              | 0.00              | -40,581.78   | -41,235.19                        | -653.41       |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090543 WITH CITIBANK N.A. | -19,942,069.000 | 23 Jan 18 |                   |                   |              | 0.00              | -180,560.92  | -183,468.14                       | -2,907.22     |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0090007 WITH CITIBANK N.A. | -14,029,471.000 | 23 Jul 18 |                   |                   |              | 0.00              | -126,275.53  | -126,454.29                       | -178.76       |
| FX DEAL TRANSACTED ON 23 OCT 2018 JPY / USD EX.RATE 112.16192 WITH CITIBANK N.A. | 11,274,842.000  | 23 Oct 18 |                   |                   |              | 0.00              | 100,522.90   | 100,180.75                        | -342.15       |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / JPY EX.RATE 0.0091196 WITH CITIBANK N.A. | -26,562,836.000 | 24 May 18 |                   |                   |              | 0.00              | -242,242.29  | -242,904.63                       | -662.34       |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / JPY EX.RATE 0.0091582 WITH CITIBANK N.A. | -23,669,874.000 | 25 Apr 18 |                   |                   |              | 0.00              | -216,772.97  | -216,311.39                       | 461.58        |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091504 WITH CITIBANK N.A. | -45,143,252.000 | 25 May 18 |                   |                   |              | 0.00              | -413,077.83  | -414,729.00                       | -1,651.17     |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091504 WITH CITIBANK N.A. | -46,646,875.000 | 25 May 18 |                   |                   |              | 0.00              | -426,836.55  | -426,836.55                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / JPY EX.RATE 0.0091474 WITH CITIBANK N.A. | -5,476,576.000  | 26 Apr 18 |                   |                   |              | 0.00              | -50,096.24   | -49,900.47                        | 195.77        |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093447 WITH CITIBANK N.A. | -177,212.000    | 26 Feb 18 |                   |                   |              | 0.00              | -1,655.99    | -1,655.99                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0091234 WITH CITIBANK N.A. | -18,064,372.000 | 26 Jun 18 |                   |                   |              | 0.00              | -164,808.39  | -163,663.62                       | 1,144.77      |

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 26 SEP 2018 JPY / USD EX.RATE 112.13191 WITH CITIBANK N.A. | 560,659,550.000    | 26 Sep 18 |                   |                   |              | 0.00              | 5,000,000.00   | 4,978,330.23                      | -21,669.77    |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.0090755 WITH CITIBANK N.A. | -60,883,581.000    | 27 Jun 18 |                   |                   |              | 0.00              | -552,547.77    | -549,664.43                       | 2,883.34      |
| FX DEAL TRANSACTED ON 27 SEP 2018 JPY / USD EX.RATE 112.87665 WITH CITIBANK N.A. | 15,511,910.000     | 27 Sep 18 |                   |                   |              | 0.00              | 137,423.55     | 136,129.09                        | -1,294.46     |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / JPY EX.RATE 0.0093953 WITH CITIBANK N.A. | -10,324,292.000    | 28 Mar 18 |                   |                   |              | 0.00              | -97,000.00     | -97,078.44                        | -78.44        |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / JPY EX.RATE 0.0091491 WITH CITIBANK N.A. | -20,036,978.000    | 28 May 18 |                   |                   |              | 0.00              | -183,320.93    | -184,002.74                       | -681.81       |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.36126 WITH CITIBANK N.A. | 4,472,798.000      | 28 Sep 18 |                   |                   |              | 0.00              | 39,456.14      | 39,357.63                         | -98.51        |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088214 WITH CITIBANK N.A. | -281,145,797.000   | 28 Sep 18 |                   |                   |              | 0.00              | -2,480,087.09  | -2,473,895.00                     | 6,192.09      |
| FX DEAL TRANSACTED ON 29 JUN 2018 JPY / USD EX.RATE 110.1782 WITH CITIBANK N.A.  | 20,330,170,875.000 | 29 Jun 18 |                   |                   |              | 0.00              | 184,520,811.51 | 180,994,176.50                    | -3,526,635.01 |
| FX DEAL TRANSACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.286 WITH CITIBANK N.A.   | 154,972,000.000    | 29 Mar 18 |                   |                   |              | 0.00              | 1,458,065.97   | 1,458,065.97                      | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / JPY EX.RATE 0.0094339 WITH CITIBANK N.A. | -154,972,000.000   | 29 Mar 18 |                   |                   |              | 0.00              | -1,461,989.24  | -1,414,623.46                     | 47,365.78     |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091795 WITH CITIBANK N.A. | -26,597,531.000    | 29 May 18 |                   |                   |              | 0.00              | -244,152.92    | -244,811.37                       | -658.45       |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088287 WITH CITIBANK N.A. | -24,391.000        | 29 Nov 18 |                   |                   |              | 0.00              | -215.34        | -214.70                           | 0.64          |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.5785 WITH CITIBANK N.A.  | 66,571,159.000     | 30 Jan 18 |                   |                   |              | 0.00              | 613,115.48     | 608,594.95                        | -4,520.53     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0092099 WITH CITIBANK N.A. | -902,228.000       | 30 Jan 18 |                   |                   |              | 0.00              | -8,309.45      | -8,248.19                         | 61.26         |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / JPY EX.RATE 0.0090029 WITH CITIBANK N.A. | -19,174,236.000    | 30 Jul 18 |                   |                   |              | 0.00              | -172,624.21    | -171,236.76                       | 1,387.45      |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.1495 WITH CITIBANK N.A.  | 20,329,304,722.000 | 31 Jan 18 |                   |                   |              | 0.00              | 186,251,927.15 | 185,850,936.80                    | -400,990.35   |
| FX DEAL TRANSACTED ON 31 OCT 2018 JPY / USD EX.RATE 113.06217 WITH CITIBANK N.A. | 9,262,490.000      | 31 Oct 18 |                   |                   |              | 0.00              | 81,923.87      | 81,892.84                         | -31.03        |
| <b>Mexican peso - MXN</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MXN EX.RATE 0.0501501 WITH CITIBANK N.A. | -39,880,270.000    | 1 Jun 18  |                   |                   |              | 0.00              | -2,000,000.00  | -1,937,299.07                     | 62,700.93     |
| FX DEAL TRANSACTED ON 03 JAN 2018 MXN / USD EX.RATE 19.518359 WITH CITIBANK N.A. | 2,504,000.000      | 3 Jan 18  |                   |                   |              | 0.00              | 128,289.47     | 133,377.72                        | 5,088.25      |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / MXN EX.RATE 0.0514136 WITH CITIBANK N.A. | -2,504,000.000     | 3 Jan 18  |                   |                   |              | 0.00              | -128,739.68    | -128,739.68                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 MXN / USD EX.RATE 19.397992 WITH CITIBANK N.A. | 19,397,992.000     | 4 Sep 18  |                   |                   |              | 0.00              | 1,000,000.00   | 1,033,435.20                      | 33,435.20     |
| FX DEAL TRANSACTED ON 05 APR 2018 MXN / USD EX.RATE 18.19998 WITH CITIBANK N.A.  | 2,411,000.000      | 5 Apr 18  |                   |                   |              | 0.00              | 132,472.67     | 123,492.20                        | -8,980.47     |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / MXN EX.RATE 0.0552305 WITH CITIBANK N.A. | -2,411,000.000     | 5 Apr 18  |                   |                   |              | 0.00              | -133,160.84    | -133,160.84                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / MXN EX.RATE 0.0487067 WITH CITIBANK N.A. | -41,062,084.000    | 6 Dec 18  |                   |                   |              | 0.00              | -2,000,000.00  | -2,038,579.32                     | -38,579.32    |
| FX DEAL TRANSACTED ON 06 FEB 2018 MXN / USD EX.RATE 18.7301889 WITH CITIBANK     | 5,240,000.000      | 6 Feb 18  |                   |                   |              | 0.00              | 279,762.26     | 279,762.26                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / MXN EX.RATE 0.0530367 WITH CITIBANK N.A. | -5,240,000.000  | 6 Feb 18  |                   |                   |              | 0.00              | -277,912.06   | -279,448.04                       | -1,535.98     |
| FX DEAL TRANSACTED ON 07 JUN 2018 MXN / USD EX.RATE 20.561437 WITH CITIBANK N.A. | 20,561,437.000  | 7 Jun 18  |                   |                   |              | 0.00              | 1,000,000.00  | 998,831.07                        | -1,168.93     |
| FX DEAL TRANSACTED ON 08 MAR 2018 MXN / USD EX.RATE 18.8759 WITH CITIBANK N.A.   | 74,373,259.310  | 8 Mar 18  |                   |                   |              | 0.00              | 3,940,117.26  | 3,809,422.46                      | -130,694.80   |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MXN EX.RATE 0.0533903 WITH CITIBANK N.A. | -74,373,259.310 | 8 Mar 18  |                   |                   |              | 0.00              | -3,970,809.36 | -3,966,309.41                     | 4,499.95      |
| FX DEAL TRANSACTED ON 09 JUL 2018 MXN / USD EX.RATE 19.1400629 WITH CITIBANK     | 28,712,000.000  | 9 Jul 18  |                   |                   |              | 0.00              | 1,500,099.56  | 1,500,099.56                      | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / MXN EX.RATE 0.0518528 WITH CITIBANK N.A. | -28,712,000.000 | 9 Jul 18  |                   |                   |              | 0.00              | -1,488,798.41 | -1,525,712.39                     | -36,913.98    |
| FX DEAL TRANSACTED ON 10 JAN 2018 MXN / USD EX.RATE 19.438 WITH CITIBANK N.A.    | 74,373,259.310  | 10 Jan 18 |                   |                   |              | 0.00              | 3,826,178.58  | 3,966,309.41                      | 140,130.83    |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / MXN EX.RATE 0.0519615 WITH CITIBANK N.A. | -74,373,259.310 | 10 Jan 18 |                   |                   |              | 0.00              | -3,864,549.72 | -3,961,555.86                     | -97,006.14    |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / MXN EX.RATE 0.0510164 WITH CITIBANK N.A. | -19,601,524.000 | 11 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -973,142.56                       | 26,857.44     |
| FX DEAL TRANSACTED ON 12 OCT 2018 MXN / USD EX.RATE 19.2264 WITH CITIBANK N.A.   | 41,463,259.310  | 12 Oct 18 |                   |                   |              | 0.00              | 2,156,579.46  | 2,098,162.08                      | -58,417.38    |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / MXN EX.RATE 0.0527218 WITH CITIBANK N.A. | -41,463,259.310 | 12 Oct 18 |                   |                   |              | 0.00              | -2,186,016.04 | -2,133,761.80                     | 52,254.24     |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.37922 WITH CITIBANK N.A.  | 19,379,220.000  | 12 Sep 18 |                   |                   |              | 0.00              | 1,000,000.00  | 962,106.00                        | -37,894.00    |
| FX DEAL TRANSACTED ON 13 JUN 2018 MXN / USD EX.RATE 20.946527 WITH CITIBANK N.A. | 3,574,000.000   | 13 Jun 18 |                   |                   |              | 0.00              | 170,624.94    | 189,916.97                        | 19,292.03     |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / MXN EX.RATE 0.0483394 WITH CITIBANK N.A. | -3,574,000.000  | 13 Jun 18 |                   |                   |              | 0.00              | -172,765.00   | -172,765.00                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 MXN / USD EX.RATE 20.402524 WITH CITIBANK N.A. | 1,419,771.000   | 14 Dec 18 |                   |                   |              | 0.00              | 69,588.01     | 70,486.34                         | 898.33        |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / MXN EX.RATE 0.05252 WITH CITIBANK N.A.   | -38,080,766.000 | 16 Jan 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,030,838.80                     | -30,838.80    |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / MXN EX.RATE 0.0484973 WITH CITIBANK N.A. | -41,239,416.000 | 20 Nov 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,047,383.20                     | -47,383.20    |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / MXN EX.RATE 0.0485205 WITH CITIBANK N.A. | -41,219,698.000 | 20 Nov 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,046,404.27                     | -46,404.27    |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / MXN EX.RATE 0.0522538 WITH CITIBANK N.A. | -19,137,359.000 | 21 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -950,098.50                       | 49,901.50     |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MXN EX.RATE 0.052741 WITH CITIBANK N.A.  | -18,960,578.000 | 23 Jan 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,011,163.42                     | -11,163.42    |
| FX DEAL TRANSACTED ON 24 APR 2018 MXN / USD EX.RATE 19.1997 WITH CITIBANK N.A.   | 76,784,259.310  | 24 Apr 18 |                   |                   |              | 0.00              | 3,999,242.66  | 4,080,199.76                      | 80,957.10     |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / MXN EX.RATE 0.0529801 WITH CITIBANK N.A. | -76,784,259.310 | 24 Apr 18 |                   |                   |              | 0.00              | -4,068,040.23 | -3,932,914.66                     | 135,125.57    |
| FX DEAL TRANSACTED ON 27 NOV 2018 MXN / USD EX.RATE 20.5 WITH CITIBANK N.A.      | 42,732,000.000  | 27 Nov 18 |                   |                   |              | 0.00              | 2,084,487.80  | 2,085,871.60                      | 1,383.80      |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / MXN EX.RATE 0.0485081 WITH CITIBANK N.A. | -42,732,000.000 | 27 Nov 18 |                   |                   |              | 0.00              | -2,072,849.51 | -2,166,899.63                     | -94,050.12    |
| FX DEAL TRANSACTED ON 29 AUG 2018 MXN / USD EX.RATE 19.1523199 WITH CITIBANK     | 45,806,000.000  | 29 Aug 18 |                   |                   |              | 0.00              | 2,391,668.49  | 2,391,668.49                      | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / MXN EX.RATE 0.0515971 WITH CITIBANK N.A. | -45,806,000.000 | 29 Aug 18 |                   |                   |              | 0.00              | -2,363,455.20 | -2,237,358.50                     | 126,096.70    |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 JAN 2018 MXN / USD EX.RATE 18.74602 WITH CITIBANK N.A.  | 18,770,366.020  | 29 Jan 18 |                   |                   |              | 0.00              | 1,001,298.73  | 1,001,019.45                      | -279.28       |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / MXN EX.RATE 0.0504921 WITH CITIBANK N.A. | -19,805,098.000 | 30 May 18 |                   |                   |              | 0.00              | -1,000,000.00 | -962,089.72                       | 37,910.28     |
| FX DEAL TRANSACTED ON 30 OCT 2018 MXN / USD EX.RATE 20.120763 WITH CITIBANK N.A. | 20,120,763.000  | 30 Oct 18 |                   |                   |              | 0.00              | 1,000,000.00  | 998,920.84                        | -1,079.16     |
| FX DEAL TRANSACTED ON 31 MAY 2018 MXN / USD EX.RATE 19.996678 WITH CITIBANK N.A. | 39,993,356.000  | 31 May 18 |                   |                   |              | 0.00              | 2,000,000.00  | 1,942,792.55                      | -57,207.45    |
| <b>New Israeli shekel - ILS</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / ILS EX.RATE 0.2885741 WITH CITIBANK N.A. | -3,465,314.000  | 5 Mar 18  |                   |                   |              | 0.00              | -1,000,000.00 | -995,851.43                       | 4,148.57      |
| FX DEAL TRANSACTED ON 16 APR 2018 ILS / USD EX.RATE 3.50541 WITH CITIBANK N.A.   | 3,465,314.000   | 16 Apr 18 |                   |                   |              | 0.00              | 988,561.68    | 951,852.44                        | -36,709.24    |
| FX DEAL TRANSACTED ON 31 JAN 2018 ILS / USD EX.RATE 3.409929 WITH CITIBANK N.A.  | 9,885,445.360   | 31 Jan 18 |                   |                   |              | 0.00              | 2,899,017.94  | 2,880,584.36                      | -18,433.58    |
| FX DEAL TRANSACTED ON 31 MAY 2018 ILS / USD EX.RATE 3.56006 WITH CITIBANK N.A.   | 3,560,060.000   | 31 May 18 |                   |                   |              | 0.00              | 1,000,000.00  | 977,877.27                        | -22,122.73    |
| <b>New Zealand dollar - NZD</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 NZD / USD EX.RATE 1.3538591 WITH CITIBANK N.A. | 500,000.000     | 2 Feb 18  |                   |                   |              | 0.00              | 369,314.65    | 359,650.00                        | -9,664.65     |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / NZD EX.RATE 0.7293013 WITH CITIBANK N.A. | -500,000.000    | 6 Feb 18  |                   |                   |              | 0.00              | -364,650.65   | -359,650.00                       | 5,000.65      |
| FX DEAL TRANSACTED ON 07 MAR 2018 NZD / USD EX.RATE 1.3717709 WITH CITIBANK N.A. | 3,000,000.000   | 7 Mar 18  |                   |                   |              | 0.00              | 2,186,954.10  | 2,157,900.02                      | -29,054.08    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>New Zealand dollar - NZD</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / NZD EX.RATE 0.7288987 WITH CITIBANK N.A. | -3,000,000.000 | 7 Mar 18  |                   |                   |              | 0.00              | -2,186,696.10 | -2,157,900.02                     | 28,796.08     |
| FX DEAL TRANSACTED ON 07 SEP 2018 NZD / USD EX.RATE 1.5244135 WITH CITIBANK N.A. | 6,064.640      | 7 Sep 18  |                   |                   |              | 0.00              | 3,978.34      | 3,978.34                          | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 NZD / USD EX.RATE 1.3662583 WITH CITIBANK N.A. | 2,092,000.000  | 14 Feb 18 |                   |                   |              | 0.00              | 1,531,189.19  | 1,531,189.19                      | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / NZD EX.RATE 0.731415 WITH CITIBANK N.A.  | -2,092,000.000 | 14 Feb 18 |                   |                   |              | 0.00              | -1,530,120.18 | -1,450,906.61                     | 79,213.57     |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / NZD EX.RATE 0.68314 WITH CITIBANK N.A.   | -2,000,000.000 | 15 Nov 18 |                   |                   |              | 0.00              | -1,366,280.00 | -1,342,917.20                     | 23,362.80     |
| FX DEAL TRANSACTED ON 21 AUG 2018 NZD / USD EX.RATE 1.5003307 WITH CITIBANK N.A. | 1,000,000.000  | 21 Aug 18 |                   |                   |              | 0.00              | 666,519.70    | 658,750.03                        | -7,769.67     |
| FX DEAL TRANSACTED ON 27 NOV 2018 NZD / USD EX.RATE 1.4733686 WITH CITIBANK N.A. | 1,000,000.000  | 27 Nov 18 |                   |                   |              | 0.00              | 678,716.80    | 684,600.04                        | 5,883.24      |
| FX DEAL TRANSACTED ON 31 JAN 2018 NZD / USD EX.RATE 1.3511012 WITH CITIBANK N.A. | 2,986,609.510  | 31 Jan 18 |                   |                   |              | 0.00              | 2,210,500.21  | 2,207,403.23                      | -3,096.98     |
| <b>Norwegian krone - NOK</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 NOK / SEK EX.RATE 0.9195605 WITH CITIBANK N.A. | 10,000,000.000 | 13 Sep 18 |                   |                   |              | 0.00              | 1,219,719.38  | 1,147,308.70                      | -72,410.68    |
| FX DEAL TRANSACTED ON 18 SEP 2018 NOK / SEK EX.RATE 0.9188989 WITH CITIBANK N.A. | 10,000,000.000 | 18 Sep 18 |                   |                   |              | 0.00              | 1,230,965.13  | 1,147,308.70                      | -83,656.43    |
| FX DEAL TRANSACTED ON 21 AUG 2018 NOK / SEK EX.RATE 0.9277221 WITH CITIBANK N.A. | 10,000,000.000 | 21 Aug 18 |                   |                   |              | 0.00              | 1,191,467.02  | 1,147,308.70                      | -44,158.32    |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.675916 WITH CITIBANK N.A.  | 48,197,118.340 | 31 Jan 18 |                   |                   |              | 0.00              | 6,279,005.44  | 6,283,971.44                      | 4,966.00      |
| <b>Polish zloty - PLN</b>                                                        |                |           |                   |                   |              |                   |               |                                   |               |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Polish zloty - PLN</b>                                                        |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 PLN / EUR EX.RATE 4.323354 WITH CITIBANK N.A.  | 8,646,708.000    | 7 Nov 18  |                   |                   |              | 0.00              | 2,321,769.01   | 2,305,818.93                      | -15,950.08    |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / PLN EX.RATE 0.2627335 WITH CITIBANK N.A. | -80,891.000      | 14 Dec 18 |                   |                   |              | 0.00              | -21,252.78     | -21,453.65                        | -200.87       |
| FX DEAL TRANSACTED ON 14 MAR 2018 PLN / EUR EX.RATE 4.221243 WITH CITIBANK N.A.  | 12,663,729.000   | 14 Mar 18 |                   |                   |              | 0.00              | 3,738,397.89   | 3,394,692.06                      | -343,705.83   |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / PLN EX.RATE 0.2371129 WITH CITIBANK N.A. | -8,364,714.000   | 16 Mar 18 |                   |                   |              | 0.00              | -2,435,800.16  | -2,426,383.36                     | 9,416.80      |
| FX DEAL TRANSACTED ON 16 MAR 2018 PLN / EUR EX.RATE 4.2369 WITH CITIBANK N.A.    | 8,364,714.000    | 16 Mar 18 |                   |                   |              | 0.00              | 2,442,359.23   | 2,242,280.15                      | -200,079.08   |
| FX DEAL TRANSACTED ON 16 MAR 2018 PLN / USD EX.RATE 3.436033 WITH CITIBANK N.A.  | 540.000          | 16 Mar 18 |                   |                   |              | 0.00              | 157.16         | 156.64                            | -0.52         |
| <b>Russian ruble - RUB</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 RUB / USD EX.RATE 62.0844 WITH CITIBANK N.A.   | 41,328,315.000   | 6 Jun 18  |                   |                   |              | 0.00              | 665,679.54     | 665,679.54                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / RUB EX.RATE 0.0159253 WITH CITIBANK N.A. | -59,163,315.000  | 9 Jul 18  |                   |                   |              | 0.00              | -942,193.02    | -942,193.02                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 RUB / USD EX.RATE 63.2388 WITH CITIBANK N.A.   | 41,328,315.000   | 13 Jun 18 |                   |                   |              | 0.00              | 653,527.82     | 659,091.22                        | 5,563.40      |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / RUB EX.RATE 0.0158522 WITH CITIBANK N.A. | -41,328,315.000  | 13 Jun 18 |                   |                   |              | 0.00              | -655,143.95    | -653,437.92                       | 1,706.03      |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / RUB EX.RATE 0.0173688 WITH CITIBANK N.A. | -773,125,000.000 | 14 Feb 18 |                   |                   |              | 0.00              | -13,428,253.83 | -13,538,502.76                    | -110,248.93   |
| FX DEAL TRANSACTED ON 18 APR 2018 RUB / USD EX.RATE 62.0977 WITH CITIBANK N.A.   | 17,835,000.000   | 18 Apr 18 |                   |                   |              | 0.00              | 287,208.70     | 284,427.08                        | -2,781.62     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Russian ruble - RUB</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / RUB EX.RATE 0.0162552 WITH CITIBANK N.A. | -17,835,000.000  | 18 Apr 18 |                   |                   |              | 0.00              | -289,911.85    | -289,911.85                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / RUB EX.RATE 0.0176232 WITH CITIBANK N.A. | -26,419,952.930  | 18 Jan 18 |                   |                   |              | 0.00              | -465,604.80    | -465,604.80                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 RUB / USD EX.RATE 61.1702 WITH CITIBANK N.A.   | 17,835,000.000   | 19 Apr 18 |                   |                   |              | 0.00              | 291,563.54     | 291,563.54                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 RUB / USD EX.RATE 61.7895 WITH CITIBANK N.A.   | 41,328,315.000   | 23 May 18 |                   |                   |              | 0.00              | 668,856.60     | 653,437.92                        | -15,418.68    |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / RUB EX.RATE 0.0162048 WITH CITIBANK N.A. | -41,328,315.000  | 23 May 18 |                   |                   |              | 0.00              | -669,718.28    | -666,881.52                       | 2,836.76      |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / RUB EX.RATE 0.0154464 WITH CITIBANK N.A. | -850,000,000.000 | 25 Apr 18 |                   |                   |              | 0.00              | -13,129,440.84 | -12,088,023.37                    | 1,041,417.47  |
| <b>Singapore dollar - SGD</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 SGD / USD EX.RATE 1.335617 WITH CITIBANK N.A.  | 11,371.220       | 8 Jun 18  |                   |                   |              | 0.00              | 8,513.83       | 8,519.68                          | 5.85          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / SGD EX.RATE 0.7487176 WITH CITIBANK N.A. | -7,148.070       | 8 Jun 18  |                   |                   |              | 0.00              | -5,351.89      | -5,355.56                         | -3.67         |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / SGD EX.RATE 0.7604308 WITH CITIBANK N.A. | -44,722.430      | 9 Mar 18  |                   |                   |              | 0.00              | -34,008.31     | -34,123.63                        | -115.32       |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / SGD EX.RATE 0.7581122 WITH CITIBANK N.A. | -1,034,236.090   | 22 Jan 18 |                   |                   |              | 0.00              | -784,066.98    | -790,156.69                       | -6,089.71     |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.309135 WITH CITIBANK N.A.  | 13,122,001.690   | 31 Jan 18 |                   |                   |              | 0.00              | 10,023,413.70  | 10,012,209.44                     | -11,204.26    |
| <b>South African rand - ZAR</b>                                                  |                  |           |                   |                   |              |                   |                |                                   |               |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 ZAR / USD EX.RATE 12.659128 WITH CITIBANK N.A. | 1,829,221.390   | 1 Jun 18  |                   |                   |              | 0.00              | 144,498.21    | 143,243.65                        | -1,254.56     |
| FX DEAL TRANSACTED ON 02 AUG 2018 ZAR / USD EX.RATE 13.39957 WITH CITIBANK N.A.  | 163,535.610     | 2 Aug 18  |                   |                   |              | 0.00              | 12,204.54     | 12,194.46                         | -10.08        |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / ZAR EX.RATE 0.0719916 WITH CITIBANK N.A. | -533,629.570    | 2 Jul 18  |                   |                   |              | 0.00              | -38,416.87    | -38,416.87                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / ZAR EX.RATE 0.0822 WITH CITIBANK N.A.    | -12,165,457.000 | 6 Feb 18  |                   |                   |              | 0.00              | -1,000,000.00 | -1,021,127.44                     | -21,127.44    |
| FX DEAL TRANSACTED ON 06 FEB 2018 ZAR / USD EX.RATE 12.077452 WITH CITIBANK N.A. | 12,077,452.000  | 6 Feb 18  |                   |                   |              | 0.00              | 1,000,000.00  | 1,013,740.59                      | 13,740.59     |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / ZAR EX.RATE 0.0741908 WITH CITIBANK N.A. | -2,126,039.120  | 6 Jul 18  |                   |                   |              | 0.00              | -157,732.45   | -159,112.04                       | -1,379.59     |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / ZAR EX.RATE 0.0767949 WITH CITIBANK N.A. | -907,779.960    | 7 Jun 18  |                   |                   |              | 0.00              | -69,712.91    | -69,203.73                        | 509.18        |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / ZAR EX.RATE 0.0766022 WITH CITIBANK N.A. | -1,488,430.360  | 8 Jun 18  |                   |                   |              | 0.00              | -114,017.09   | -112,631.89                       | 1,385.20      |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / ZAR EX.RATE 0.0838659 WITH CITIBANK N.A. | -4,464,359.290  | 12 Feb 18 |                   |                   |              | 0.00              | -374,407.43   | -379,319.19                       | -4,911.76     |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / ZAR EX.RATE 0.0796094 WITH CITIBANK N.A. | -6,340,319.000  | 12 Jan 18 |                   |                   |              | 0.00              | -504,748.78   | -532,185.00                       | -27,436.22    |
| FX DEAL TRANSACTED ON 12 JAN 2018 ZAR / USD EX.RATE 12.438 WITH CITIBANK N.A.    | 6,340,319.000   | 12 Jan 18 |                   |                   |              | 0.00              | 509,753.90    | 516,312.62                        | 6,558.72      |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / ZAR EX.RATE 0.0837437 WITH CITIBANK N.A. | -10,692,233.040 | 13 Feb 18 |                   |                   |              | 0.00              | -895,406.91   | -917,737.04                       | -22,330.13    |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / ZAR EX.RATE 0.0684554 WITH CITIBANK N.A. | -14,608,054.000 | 14 Dec 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,006,154.16                     | -6,154.16     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / ZAR EX.RATE 0.0855103 WITH CITIBANK N.A. | -3,735,632.320  | 14 Feb 18 |                   |                   |              | 0.00              | -319,434.98   | -319,557.94                       | -122.96       |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / ZAR EX.RATE 0.0762488 WITH CITIBANK N.A. | -818,183.050    | 14 Jun 18 |                   |                   |              | 0.00              | -62,385.45    | -59,374.68                        | 3,010.77      |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / ZAR EX.RATE 0.0731948 WITH CITIBANK N.A. | -1,222,046.500  | 18 Jun 18 |                   |                   |              | 0.00              | -89,447.47    | -89,412.59                        | 34.88         |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / ZAR EX.RATE 0.0739522 WITH CITIBANK N.A. | -533,568.770    | 19 Jul 18 |                   |                   |              | 0.00              | -39,458.56    | -39,519.95                        | -61.39        |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / ZAR EX.RATE 0.07351 WITH CITIBANK N.A.   | -635,674.520    | 20 Jun 18 |                   |                   |              | 0.00              | -46,728.44    | -47,156.86                        | -428.42       |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / ZAR EX.RATE 0.070424 WITH CITIBANK N.A.  | -962,423.990    | 22 Aug 18 |                   |                   |              | 0.00              | -67,777.77    | -67,520.76                        | 257.01        |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / ZAR EX.RATE 0.0745141 WITH CITIBANK N.A. | -534,377.110    | 22 Jun 18 |                   |                   |              | 0.00              | -39,818.61    | -39,484.78                        | 333.83        |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / ZAR EX.RATE 0.0796622 WITH CITIBANK N.A. | -1,009,965.730  | 22 May 18 |                   |                   |              | 0.00              | -80,456.10    | -80,975.40                        | -519.30       |
| FX DEAL TRANSACTED ON 23 JAN 2018 ZAR / USD EX.RATE 12.058203 WITH CITIBANK N.A. | 582,228.360     | 23 Jan 18 |                   |                   |              | 0.00              | 48,284.84     | 49,221.46                         | 936.62        |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / ZAR EX.RATE 0.0736132 WITH CITIBANK N.A. | -265,963.640    | 25 Jun 18 |                   |                   |              | 0.00              | -19,578.44    | -19,399.24                        | 179.20        |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / ZAR EX.RATE 0.0840469 WITH CITIBANK N.A. | -11,898,120.000 | 27 Feb 18 |                   |                   |              | 0.00              | -1,000,000.00 | -863,433.96                       | 136,566.04    |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / ZAR EX.RATE 0.080257 WITH CITIBANK N.A.  | -374,435.240    | 28 May 18 |                   |                   |              | 0.00              | -30,051.06    | -29,793.93                        | 257.13        |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / ZAR EX.RATE 0.0726448 WITH CITIBANK N.A. | -531,387.010    | 29 Jun 18 |                   |                   |              | 0.00              | -38,602.50    | -38,741.42                        | -138.92       |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 ZAR / USD EX.RATE 13.765122 WITH CITIBANK N.A. | 13,765,122.000     | 29 Jun 18 |                   |                   |              | 0.00              | 1,000,000.00   | 1,046,578.37                      | 46,578.37     |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / ZAR EX.RATE 0.0788186 WITH CITIBANK N.A. | -294,345.960       | 29 May 18 |                   |                   |              | 0.00              | -23,199.94     | -23,240.90                        | -40.96        |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.871667 WITH CITIBANK N.A. | 1,992,941.790      | 31 Jan 18 |                   |                   |              | 0.00              | 167,873.79     | 165,414.76                        | -2,459.03     |
| <b>South Korean won - KRW</b>                                                    |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.0 WITH CITIBANK N.A.    | 4,531,760,000.000  | 6 Nov 18  |                   |                   |              | 0.00              | 4,039,001.78   | 3,996,613.46                      | -42,388.32    |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / KRW EX.RATE 0.0008912 WITH CITIBANK N.A. | -4,533,200,000.000 | 6 Nov 18  |                   |                   |              | 0.00              | -4,039,997.15  | -4,058,915.70                     | -18,918.55    |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1120.9 WITH CITIBANK N.A.    | 4,533,200,000.000  | 7 Nov 18  |                   |                   |              | 0.00              | 4,044,250.16   | 4,058,915.70                      | 14,665.54     |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / KRW EX.RATE 0.0008883 WITH CITIBANK N.A. | -4,531,760,000.000 | 9 Nov 18  |                   |                   |              | 0.00              | -4,025,726.21  | -3,996,613.46                     | 29,112.75     |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008837 WITH CITIBANK N.A. | -1,653,588,000.000 | 17 Dec 18 |                   |                   |              | 0.00              | -1,461,283.14  | -1,461,283.14                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1125.6 WITH CITIBANK N.A.    | 1,653,588,000.000  | 20 Nov 18 |                   |                   |              | 0.00              | 1,469,072.49   | 1,463,805.60                      | -5,266.89     |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008923 WITH CITIBANK N.A. | -1,653,588,000.000 | 20 Nov 18 |                   |                   |              | 0.00              | -1,475,429.85  | -1,487,500.83                     | -12,070.98    |
| <b>Swedish krona - SEK</b>                                                       |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / SEK EX.RATE 0.1141582 WITH CITIBANK N.A. | -189,345,078.100   | 1 May 18  |                   |                   |              | 0.00              | -21,615,300.00 | -21,256,456.88                    | 358,843.12    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 05 SEP 2018 SEK / USD EX.RATE 9.0671 WITH CITIBANK N.A.    | 3,265,439.650    | 5 Sep 18  |                   |                   |              | 0.00              | 360,141.57     | 360,141.57                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / SEK EX.RATE 0.1144129 WITH CITIBANK N.A. | -125,747,138.520 | 7 May 18  |                   |                   |              | 0.00              | -14,387,100.00 | -14,116,757.90                    | 270,342.10    |
| FX DEAL TRANSACTED ON 08 MAR 2018 SEK / USD EX.RATE 8.2625 WITH CITIBANK N.A.    | 126,689,991.830  | 8 Mar 18  |                   |                   |              | 0.00              | 15,333,130.63  | 15,333,130.63                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / SEK EX.RATE 0.1210944 WITH CITIBANK N.A. | -123,824,485.170 | 8 Mar 18  |                   |                   |              | 0.00              | -14,994,452.08 | -15,089,597.81                    | -95,145.73    |
| FX DEAL TRANSACTED ON 12 JAN 2018 SEK / USD EX.RATE 8.09679 WITH CITIBANK N.A.   | 60,622,282.880   | 12 Jan 18 |                   |                   |              | 0.00              | 7,487,199.60   | 7,541,914.13                      | 54,714.53     |
| FX DEAL TRANSACTED ON 13 SEP 2018 NOK / SEK EX.RATE 0.9195605 WITH CITIBANK N.A. | -10,874,760.000  | 13 Sep 18 |                   |                   |              | 0.00              | -1,219,719.38  | -1,199,854.36                     | 19,865.02     |
| FX DEAL TRANSACTED ON 15 JAN 2018 SEK / USD EX.RATE 7.987806 WITH CITIBANK N.A.  | 123,824,485.190  | 15 Jan 18 |                   |                   |              | 0.00              | 15,501,689.10  | 15,089,597.82                     | -412,091.28   |
| FX DEAL TRANSACTED ON 15 JAN 2018 SEK / USD EX.RATE 8.012487 WITH CITIBANK N.A.  | 123,824,485.190  | 15 Jan 18 |                   |                   |              | 0.00              | 15,453,938.98  | 15,735,633.30                     | 281,694.32    |
| FX DEAL TRANSACTED ON 18 SEP 2018 NOK / SEK EX.RATE 0.9188989 WITH CITIBANK N.A. | -10,882,590.000  | 18 Sep 18 |                   |                   |              | 0.00              | -1,230,965.13  | -1,200,718.27                     | 30,246.86     |
| FX DEAL TRANSACTED ON 19 NOV 2018 SEK / USD EX.RATE 9.00272 WITH CITIBANK N.A.   | 1,039,372.210    | 19 Nov 18 |                   |                   |              | 0.00              | 115,450.91     | 115,450.91                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 NOK / SEK EX.RATE 0.9277221 WITH CITIBANK N.A. | -10,779,090.000  | 21 Aug 18 |                   |                   |              | 0.00              | -1,191,467.02  | -1,189,298.72                     | 2,168.30      |
| FX DEAL TRANSACTED ON 27 APR 2018 SEK / USD EX.RATE 8.6865 WITH CITIBANK N.A.    | 211,342.560      | 27 Apr 18 |                   |                   |              | 0.00              | 24,330.00      | 24,330.00                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / SEK EX.RATE 0.1151212 WITH CITIBANK N.A. | -87,643.560      | 27 Apr 18 |                   |                   |              | 0.00              | -10,089.63     | -10,089.63                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 SEK / USD EX.RATE 8.893276 WITH CITIBANK N.A.  | 503,399,116.600 | 29 Jun 18 |                   |                   |              | 0.00              | 56,604,463.48  | 56,513,122.61                     | -91,340.87    |
| FX DEAL TRANSACTED ON 31 JAN 2018 SEK / USD EX.RATE 7.854107 WITH CITIBANK N.A.  | 178,896,593.880 | 31 Jan 18 |                   |                   |              | 0.00              | 22,777,458.20  | 22,749,527.12                     | -27,931.08    |
| <b>Swiss franc - CHF</b>                                                         |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 CHF / USD EX.RATE 0.92829 WITH CITIBANK N.A.   | 110,329.090     | 1 Feb 18  |                   |                   |              | 0.00              | 118,851.96     | 118,851.96                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 CHF / USD EX.RATE 0.947 WITH CITIBANK N.A.     | 116,168.240     | 1 Mar 18  |                   |                   |              | 0.00              | 122,669.74     | 123,853.34                        | 1,183.60      |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CHF EX.RATE 1.0163376 WITH CITIBANK N.A. | -18,229,572.050 | 1 May 18  |                   |                   |              | 0.00              | -18,527,400.00 | -18,948,674.24                    | -421,274.24   |
| FX DEAL TRANSACTED ON 02 AUG 2018 CHF / USD EX.RATE 0.99479 WITH CITIBANK N.A.   | 265,105.110     | 2 Aug 18  |                   |                   |              | 0.00              | 266,493.54     | 266,493.54                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CHF EX.RATE 1.0052373 WITH CITIBANK N.A. | -57,081.200     | 2 Aug 18  |                   |                   |              | 0.00              | -57,380.15     | -57,480.69                        | -100.54       |
| FX DEAL TRANSACTED ON 02 OCT 2018 CHF / USD EX.RATE 0.98548 WITH CITIBANK N.A.   | 5,247.980       | 2 Oct 18  |                   |                   |              | 0.00              | 5,325.30       | 5,307.42                          | -17.88        |
| FX DEAL TRANSACTED ON 03 APR 2018 CHF / USD EX.RATE 0.959215 WITH CITIBANK N.A.  | 234,132.440     | 3 Apr 18  |                   |                   |              | 0.00              | 244,087.55     | 244,087.55                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.99329 WITH CITIBANK N.A.   | 51,778.060      | 3 Aug 18  |                   |                   |              | 0.00              | 52,127.84      | 51,954.71                         | -173.13       |
| FX DEAL TRANSACTED ON 03 JAN 2018 CHF / USD EX.RATE 0.97708 WITH CITIBANK N.A.   | 234,243.640     | 3 Jan 18  |                   |                   |              | 0.00              | 239,738.45     | 240,311.51                        | 573.06        |
| FX DEAL TRANSACTED ON 03 JUL 2018 CHF / USD EX.RATE 0.99196 WITH CITIBANK N.A.   | 97,044.950      | 3 Jul 18  |                   |                   |              | 0.00              | 97,831.52      | 97,724.13                         | -107.39       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 MAY 2018 CHF / USD EX.RATE 1.00035 WITH CITIBANK N.A.   | 124,034.240     | 4 May 18 |                   |                   |              | 0.00              | 123,990.84     | 123,990.84                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / CHF EX.RATE 0.9996501 WITH CITIBANK N.A. | -433,040.040    | 4 May 18 |                   |                   |              | 0.00              | -432,888.53    | -431,637.22                       | 1,251.31      |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CHF EX.RATE 1.0076785 WITH CITIBANK N.A. | -334,564.460    | 4 Oct 18 |                   |                   |              | 0.00              | -337,133.42    | -336,872.03                       | 261.39        |
| FX DEAL TRANSACTED ON 05 JAN 2018 CHF / USD EX.RATE 0.97562 WITH CITIBANK N.A.   | 75,980.720      | 5 Jan 18 |                   |                   |              | 0.00              | 77,879.42      | 77,821.19                         | -58.23        |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / CHF EX.RATE 1.0062589 WITH CITIBANK N.A. | -146,586.980    | 5 Jul 18 |                   |                   |              | 0.00              | -147,504.46    | -148,194.90                       | -690.44       |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CHF EX.RATE 1.0081661 WITH CITIBANK N.A. | -61,998.290     | 5 Oct 18 |                   |                   |              | 0.00              | -62,504.58     | -62,504.58                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CHF EX.RATE 1.0081661 WITH CITIBANK N.A. | -145,991.110    | 5 Oct 18 |                   |                   |              | 0.00              | -147,183.29    | -146,998.05                       | 185.24        |
| FX DEAL TRANSACTED ON 06 AUG 2018 CHF / USD EX.RATE 0.99672 WITH CITIBANK N.A.   | 196,425.440     | 6 Aug 18 |                   |                   |              | 0.00              | 197,071.84     | 197,422.42                        | 350.58        |
| FX DEAL TRANSACTED ON 06 JUL 2018 CHF / USD EX.RATE 0.99002 WITH CITIBANK N.A.   | 38,667.000      | 6 Jul 18 |                   |                   |              | 0.00              | 39,056.79      | 39,037.86                         | -18.93        |
| FX DEAL TRANSACTED ON 06 JUN 2018 CHF / USD EX.RATE 0.9861 WITH CITIBANK N.A.    | 34,991.860      | 6 Jun 18 |                   |                   |              | 0.00              | 35,485.10      | 35,616.94                         | 131.84        |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CHF EX.RATE 1.0140959 WITH CITIBANK N.A. | -12,382.500     | 6 Jun 18 |                   |                   |              | 0.00              | -12,557.04     | -12,603.70                        | -46.66        |
| FX DEAL TRANSACTED ON 07 DEC 2018 CHF / USD EX.RATE 0.99012 WITH CITIBANK N.A.   | 254,458.090     | 7 Dec 18 |                   |                   |              | 0.00              | 256,997.22     | 256,997.22                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / CHF EX.RATE 1.0080899 WITH CITIBANK N.A. | -12,232,837.310 | 7 May 18 |                   |                   |              | 0.00              | -12,331,800.00 | -12,715,386.22                    | -383,586.22   |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CHF EX.RATE 0.9988912 WITH CITIBANK N.A. | -74,824.530     | 7 Nov 18  |                   |                   |              | 0.00              | -74,741.57     | -74,626.77                        | 114.80        |
| FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.99308 WITH CITIBANK N.A.   | 59,746.630      | 8 Aug 18  |                   |                   |              | 0.00              | 60,162.96      | 60,286.19                         | 123.23        |
| FX DEAL TRANSACTED ON 08 MAR 2018 CHF / USD EX.RATE 0.9461 WITH CITIBANK N.A.    | 32,460,060.520  | 8 Mar 18  |                   |                   |              | 0.00              | 34,309,333.60  | 34,309,333.60                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CHF EX.RATE 1.0576124 WITH CITIBANK N.A. | -34,602,794.560 | 8 Mar 18  |                   |                   |              | 0.00              | -36,596,343.79 | -36,238,984.72                    | 357,359.07    |
| FX DEAL TRANSACTED ON 09 APR 2018 CHF / USD EX.RATE 0.957015 WITH CITIBANK N.A.  | 107,106.010     | 9 Apr 18  |                   |                   |              | 0.00              | 111,916.75     | 111,916.75                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 CHF / USD EX.RATE 0.99239 WITH CITIBANK N.A.   | 14,200.960      | 9 Aug 18  |                   |                   |              | 0.00              | 14,309.86      | 14,294.59                         | -15.27        |
| FX DEAL TRANSACTED ON 09 MAY 2018 CHF / USD EX.RATE 1.00491 WITH CITIBANK N.A.   | 188,487.120     | 9 May 18  |                   |                   |              | 0.00              | 187,566.17     | 187,566.17                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.995114 WITH CITIBANK N.A.  | -21,460.250     | 9 May 18  |                   |                   |              | 0.00              | -21,355.40     | -21,461.32                        | -105.92       |
| FX DEAL TRANSACTED ON 10 APR 2018 CHF / USD EX.RATE 0.95599 WITH CITIBANK N.A.   | 62,422.600      | 10 Apr 18 |                   |                   |              | 0.00              | 65,296.29      | 65,296.29                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.99552 WITH CITIBANK N.A.   | 29,286.250      | 10 Aug 18 |                   |                   |              | 0.00              | 29,418.04      | 29,468.96                         | 50.92         |
| FX DEAL TRANSACTED ON 10 JAN 2018 CHF / USD EX.RATE 0.9788 WITH CITIBANK N.A.    | 186,999.890     | 10 Jan 18 |                   |                   |              | 0.00              | 191,050.15     | 191,804.60                        | 754.45        |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CHF EX.RATE 1.0088272 WITH CITIBANK N.A. | -46,358.830     | 10 Oct 18 |                   |                   |              | 0.00              | -46,768.05     | -46,768.05                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CHF / USD EX.RATE 0.9581 WITH CITIBANK N.A.    | 26,513.160      | 11 Apr 18 |                   |                   |              | 0.00              | 27,672.64      | 27,672.64                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JUL 2018 CHF / USD EX.RATE 0.99582 WITH CITIBANK N.A.   | 123,052.860    | 11 Jul 18 |                   |                   |              | 0.00              | 123,569.38    | 123,059.01                        | -510.37       |
| FX DEAL TRANSACTED ON 12 APR 2018 CHF / USD EX.RATE 0.96161 WITH CITIBANK N.A.   | 35,451.090     | 12 Apr 18 |                   |                   |              | 0.00              | 36,866.39     | 36,866.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CHF / USD EX.RATE 0.97031 WITH CITIBANK N.A.   | 5,215,300.540  | 12 Jan 18 |                   |                   |              | 0.00              | 5,374,880.75  | 5,597,617.84                      | 222,737.09    |
| FX DEAL TRANSACTED ON 13 AUG 2018 CHF / USD EX.RATE 0.99379 WITH CITIBANK N.A.   | 15,499.490     | 13 Aug 18 |                   |                   |              | 0.00              | 15,596.34     | 15,611.90                         | 15.56         |
| FX DEAL TRANSACTED ON 14 FEB 2018 CHF / USD EX.RATE 0.92972 WITH CITIBANK N.A.   | 220,344.460    | 14 Feb 18 |                   |                   |              | 0.00              | 237,000.88    | 238,532.57                        | 1,531.69      |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.9451 WITH CITIBANK N.A.    | 46,698.570     | 14 Mar 18 |                   |                   |              | 0.00              | 49,411.25     | 49,411.25                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CHF / USD EX.RATE 0.958999 WITH CITIBANK N.A.  | 11,369,394.560 | 15 Jan 18 |                   |                   |              | 0.00              | 11,855,481.14 | 11,906,995.40                     | 51,514.26     |
| FX DEAL TRANSACTED ON 15 JAN 2018 CHF / USD EX.RATE 0.962427 WITH CITIBANK N.A.  | 11,369,394.560 | 15 Jan 18 |                   |                   |              | 0.00              | 11,813,253.95 | 12,157,829.82                     | 344,575.87    |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.94982 WITH CITIBANK N.A.   | 47,989.590     | 15 Mar 18 |                   |                   |              | 0.00              | 50,524.93     | 50,524.93                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975858 WITH CITIBANK N.A. | -46,211.000    | 15 May 18 |                   |                   |              | 0.00              | -46,099.44    | -46,099.44                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975858 WITH CITIBANK N.A. | -19,255.500    | 15 May 18 |                   |                   |              | 0.00              | -19,209.01    | -19,242.99                        | -33.98        |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / CHF EX.RATE 0.9931177 WITH CITIBANK N.A. | -54,898.050    | 15 Nov 18 |                   |                   |              | 0.00              | -54,520.22    | -54,755.69                        | -235.47       |
| FX DEAL TRANSACTED ON 16 JAN 2018 CHF / USD EX.RATE 0.9589 WITH CITIBANK N.A.    | 287,666.620    | 16 Jan 18 |                   |                   |              | 0.00              | 299,996.48    | 299,996.48                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.95247 WITH CITIBANK N.A.   | 49,691.690     | 16 Mar 18 |                   |                   |              | 0.00              | 52,171.40     | 52,171.40                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 EUR / CHF EX.RATE 0.8476973 WITH CITIBANK N.A. | -2,359,332.800 | 16 May 18 |                   |                   |              | 0.00              | -2,362,725.92 | -2,369,997.79                     | -7,271.87     |
| FX DEAL TRANSACTED ON 17 AUG 2018 CHF / USD EX.RATE 0.9945 WITH CITIBANK N.A.    | 180,069.700    | 17 Aug 18 |                   |                   |              | 0.00              | 181,065.56    | 181,065.56                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CHF / USD EX.RATE 0.99949 WITH CITIBANK N.A.   | 54,545.350     | 17 Jul 18 |                   |                   |              | 0.00              | 54,573.18     | 54,558.99                         | -14.19        |
| FX DEAL TRANSACTED ON 17 MAY 2018 CHF / USD EX.RATE 1.00105 WITH CITIBANK N.A.   | 616,144.580    | 17 May 18 |                   |                   |              | 0.00              | 615,498.31    | 617,286.56                        | 1,788.25      |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CHF EX.RATE 1.0040967 WITH CITIBANK N.A. | -90,283.930    | 18 Oct 18 |                   |                   |              | 0.00              | -90,653.80    | -90,601.03                        | 52.77         |
| FX DEAL TRANSACTED ON 19 APR 2018 CHF / USD EX.RATE 0.9712 WITH CITIBANK N.A.    | 173,370.120    | 19 Apr 18 |                   |                   |              | 0.00              | 178,511.24    | 178,511.24                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CHF / USD EX.RATE 0.9712 WITH CITIBANK N.A.    | 166,359.650    | 19 Apr 18 |                   |                   |              | 0.00              | 171,292.89    | 170,774.16                        | -518.73       |
| FX DEAL TRANSACTED ON 19 FEB 2018 CHF / USD EX.RATE 0.9293 WITH CITIBANK N.A.    | 230,450.040    | 19 Feb 18 |                   |                   |              | 0.00              | 247,982.40    | 246,576.12                        | -1,406.28     |
| FX DEAL TRANSACTED ON 19 FEB 2018 CHF / USD EX.RATE 0.9293 WITH CITIBANK N.A.    | 85,018.010     | 19 Feb 18 |                   |                   |              | 0.00              | 91,486.08     | 91,486.08                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 CHF / USD EX.RATE 0.99742 WITH CITIBANK N.A.   | 45,792.790     | 19 Jul 18 |                   |                   |              | 0.00              | 45,911.24     | 46,018.28                         | 107.04        |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / CHF EX.RATE 0.8856851 WITH CITIBANK N.A. | -2,258,138.800 | 19 Sep 18 |                   |                   |              | 0.00              | -2,350,093.97 | -2,274,400.77                     | 75,693.20     |
| FX DEAL TRANSACTED ON 20 APR 2018 CHF / USD EX.RATE 0.97443 WITH CITIBANK N.A.   | 114,291.980    | 20 Apr 18 |                   |                   |              | 0.00              | 117,291.11    | 117,291.11                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 CHF / USD EX.RATE 0.97443 WITH CITIBANK N.A.   | 266,898.530    | 20 Apr 18 |                   |                   |              | 0.00              | 273,902.21    | 273,083.88                        | -818.33       |
| FX DEAL TRANSACTED ON 20 FEB 2018 CHF / USD EX.RATE 0.93663 WITH CITIBANK N.A.   | 45,152.170     | 20 Feb 18 |                   |                   |              | 0.00              | 48,207.05     | 48,207.05                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 CHF / USD EX.RATE 0.93663 WITH CITIBANK N.A.   | 84,905.720     | 20 Feb 18 |                   |                   |              | 0.00              | 90,650.22     | 90,619.27                         | -30.95        |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0047222 WITH CITIBANK N.A. | -140,424.510   | 20 Nov 18 |                   |                   |              | 0.00              | -141,087.62   | -141,186.92                       | -99.30        |
| FX DEAL TRANSACTED ON 21 FEB 2018 CHF / USD EX.RATE 0.93666 WITH CITIBANK N.A.   | 191,045.970    | 21 Feb 18 |                   |                   |              | 0.00              | 203,965.12    | 204,316.32                        | 351.20        |
| FX DEAL TRANSACTED ON 21 FEB 2018 CHF / USD EX.RATE 0.93666 WITH CITIBANK N.A.   | 72,347.320     | 21 Feb 18 |                   |                   |              | 0.00              | 77,239.68     | 77,239.68                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 CHF / USD EX.RATE 0.95911 WITH CITIBANK N.A.   | 24,916.390     | 21 Sep 18 |                   |                   |              | 0.00              | 25,978.66     | 25,953.22                         | -25.44        |
| FX DEAL TRANSACTED ON 22 MAR 2018 CHF / USD EX.RATE 0.95025 WITH CITIBANK N.A.   | 27,567.170     | 22 Mar 18 |                   |                   |              | 0.00              | 29,010.44     | 29,010.44                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / CHF EX.RATE 0.8521703 WITH CITIBANK N.A. | -2,346,948.600 | 22 May 18 |                   |                   |              | 0.00              | -2,359,204.17 | -2,357,557.61                     | 1,646.56      |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.97836 WITH CITIBANK N.A.   | 93,102.030     | 23 Apr 18 |                   |                   |              | 0.00              | 95,161.32     | 95,161.32                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.97836 WITH CITIBANK N.A.   | 139,253.810    | 23 Apr 18 |                   |                   |              | 0.00              | 142,333.92    | 141,958.11                        | -375.81       |
| FX DEAL TRANSACTED ON 23 FEB 2018 CHF / USD EX.RATE 0.93632 WITH CITIBANK N.A.   | 109,439.310    | 23 Feb 18 |                   |                   |              | 0.00              | 116,882.38    | 116,882.38                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 CHF / USD EX.RATE 0.94692 WITH CITIBANK N.A.   | 58,129.910     | 23 Mar 18 |                   |                   |              | 0.00              | 61,388.41     | 61,388.41                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / CHF EX.RATE 0.8582892 WITH CITIBANK N.A. | -2,330,217.000 | 23 May 18 |                   |                   |              | 0.00              | -2,345,092.84 | -2,340,750.38                     | 4,342.46      |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / CHF EX.RATE 0.8602182 WITH CITIBANK N.A. | -2,324,991.400 | 23 May 18 |                   |                   |              | 0.00              | -2,345,092.84 | -2,335,501.16                     | 9,591.68      |
| FX DEAL TRANSACTED ON 24 APR 2018 CHF / USD EX.RATE 0.97849 WITH CITIBANK N.A.   | 23,433.350     | 24 Apr 18 |                   |                   |              | 0.00              | 23,948.48     | 23,816.80                         | -131.68       |
| FX DEAL TRANSACTED ON 24 MAY 2018 CHF / EUR EX.RATE 1.1601141 WITH CITIBANK N.A. | 2,320,228.200  | 24 May 18 |                   |                   |              | 0.00              | 2,345,453.08  | 2,330,716.42                      | -14,736.66    |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CHF EX.RATE 1.008217 WITH CITIBANK N.A.  | -290,137.100   | 25 May 18 |                   |                   |              | 0.00              | -292,521.15   | -292,521.15                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 CHF / USD EX.RATE 0.99325 WITH CITIBANK N.A.   | 268,881.650    | 26 Jul 18 |                   |                   |              | 0.00              | 270,708.94    | 270,708.94                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 CHF / USD EX.RATE 0.99132 WITH CITIBANK N.A.   | 49,234.360     | 26 Jun 18 |                   |                   |              | 0.00              | 49,665.46     | 49,476.80                         | -188.66       |
| FX DEAL TRANSACTED ON 26 OCT 2018 CHF / USD EX.RATE 0.99752 WITH CITIBANK N.A.   | 86,571.590     | 26 Oct 18 |                   |                   |              | 0.00              | 86,786.82     | 86,511.03                         | -275.79       |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / CHF EX.RATE 1.0202 WITH CITIBANK N.A.    | -164,475.300   | 27 Aug 18 |                   |                   |              | 0.00              | -167,797.69   | -167,797.69                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 CHF / USD EX.RATE 0.93875 WITH CITIBANK N.A.   | 166,557.720    | 27 Feb 18 |                   |                   |              | 0.00              | 177,425.00    | 176,242.23                        | -1,182.77     |
| FX DEAL TRANSACTED ON 27 FEB 2018 CHF / USD EX.RATE 0.93875 WITH CITIBANK N.A.   | 84,291.380     | 27 Feb 18 |                   |                   |              | 0.00              | 89,791.08     | 89,791.08                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CHF EX.RATE 1.0654166 WITH CITIBANK N.A. | -12,611.040    | 27 Feb 18 |                   |                   |              | 0.00              | -13,436.01    | -13,436.01                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CHF EX.RATE 1.0656759 WITH CITIBANK N.A. | -35,458.770    | 27 Feb 18 |                   |                   |              | 0.00              | -37,787.56    | -37,804.54                        | -16.98        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 CHF / USD EX.RATE 0.99579 WITH CITIBANK N.A.   | 123,856.620    | 27 Jun 18 |                   |                   |              | 0.00              | 124,380.26    | 124,111.05                        | -269.21       |
| FX DEAL TRANSACTED ON 27 MAR 2018 CHF / USD EX.RATE 0.94712 WITH CITIBANK N.A.   | 202,076.820    | 27 Mar 18 |                   |                   |              | 0.00              | 213,359.26    | 213,359.26                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 CHF / USD EX.RATE 0.9571 WITH CITIBANK N.A.    | 52,825.930     | 28 Mar 18 |                   |                   |              | 0.00              | 55,193.74     | 55,193.74                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 CHF / USD EX.RATE 0.99265 WITH CITIBANK N.A.   | 103,188.990    | 28 Nov 18 |                   |                   |              | 0.00              | 103,953.04    | 103,598.20                        | -354.84       |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.97735 WITH CITIBANK N.A.   | 41,774.230     | 28 Sep 18 |                   |                   |              | 0.00              | 42,742.34     | 42,470.75                         | -271.59       |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CHF EX.RATE 1.0231749 WITH CITIBANK N.A. | -1,294,291.670 | 28 Sep 18 |                   |                   |              | 0.00              | -1,324,286.77 | -1,324,286.77                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.986335 WITH CITIBANK N.A.  | 48,863,309.360 | 29 Jun 18 |                   |                   |              | 0.00              | 49,540,277.25 | 50,790,821.02                     | 1,250,543.77  |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.99111 WITH CITIBANK N.A.   | 218,469.260    | 29 Jun 18 |                   |                   |              | 0.00              | 220,428.87    | 219,578.13                        | -850.74       |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CHF EX.RATE 1.0102847 WITH CITIBANK N.A. | -37,231.350    | 30 May 18 |                   |                   |              | 0.00              | -37,614.26    | -37,614.26                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.929554 WITH CITIBANK N.A.  | 53,003,646.800 | 31 Jan 18 |                   |                   |              | 0.00              | 57,020,513.92 | 57,106,768.09                     | 86,254.17     |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.93163 WITH CITIBANK N.A.   | 4,554,969.170  | 31 Jan 18 |                   |                   |              | 0.00              | 4,889,246.99  | 4,889,246.99                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.0101724 WITH CITIBANK N.A. | -172,142.630   | 31 Jul 18 |                   |                   |              | 0.00              | -173,893.74   | -173,164.30                       | 729.44        |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CHF EX.RATE 1.0156409 WITH CITIBANK N.A. | -52,778.700    | 31 May 18 |                   |                   |              | 0.00              | -53,604.20    | -53,414.33                        | 189.87        |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Turkish lira - TRY</b>                                                        |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 TRY / USD EX.RATE 3.75898 WITH CITIBANK N.A.   | 379,000.000    | 1 Feb 18  |                   |                   |              | 0.00              | 100,825.22    | 100,825.22                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / TRY EX.RATE 0.264449 WITH CITIBANK N.A.  | -379,000.000   | 1 Feb 18  |                   |                   |              | 0.00              | -100,226.18   | -100,104.33                       | 121.85        |
| FX DEAL TRANSACTED ON 10 MAY 2018 TRY / USD EX.RATE 4.426 WITH CITIBANK N.A.     | 5,068,640.000  | 10 May 18 |                   |                   |              | 0.00              | 1,145,196.57  | 779,191.39                        | -366,005.18   |
| FX DEAL TRANSACTED ON 10 MAY 2018 TRY / USD EX.RATE 4.426 WITH CITIBANK N.A.     | 3,121,000.000  | 10 May 18 |                   |                   |              | 0.00              | 705,151.38    | 479,784.78                        | -225,366.60   |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TRY EX.RATE 0.2329916 WITH CITIBANK N.A. | -5,068,640.000 | 10 May 18 |                   |                   |              | 0.00              | -1,180,950.61 | -1,103,149.28                     | 77,801.33     |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TRY EX.RATE 0.2329916 WITH CITIBANK N.A. | -3,121,000.000 | 10 May 18 |                   |                   |              | 0.00              | -727,166.82   | -679,260.89                       | 47,905.93     |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TRY EX.RATE 0.1861405 WITH CITIBANK N.A. | -1,982,373.170 | 11 Dec 18 |                   |                   |              | 0.00              | -369,000.00   | -369,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 TRY / USD EX.RATE 5.38644 WITH CITIBANK N.A.   | 1,982,000.000  | 12 Dec 18 |                   |                   |              | 0.00              | 367,961.03    | 367,961.03                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TRY EX.RATE 0.1820656 WITH CITIBANK N.A. | -1,982,000.000 | 12 Dec 18 |                   |                   |              | 0.00              | -360,854.00   | -369,904.77                       | -9,050.77     |
| FX DEAL TRANSACTED ON 12 FEB 2018 TRY / USD EX.RATE 3.92415 WITH CITIBANK N.A.   | 3,121,000.000  | 12 Feb 18 |                   |                   |              | 0.00              | 795,331.47    | 679,260.89                        | -116,070.58   |
| FX DEAL TRANSACTED ON 12 FEB 2018 TRY / USD EX.RATE 3.92415 WITH CITIBANK N.A.   | 5,068,640.000  | 12 Feb 18 |                   |                   |              | 0.00              | 1,291,652.97  | 1,103,149.28                      | -188,503.69   |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TRY EX.RATE 0.2615747 WITH CITIBANK N.A. | -5,068,640.000 | 12 Feb 18 |                   |                   |              | 0.00              | -1,325,827.88 | -1,338,767.32                     | -12,939.44    |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TRY EX.RATE 0.2615747 WITH CITIBANK N.A. | -3,121,000.000 | 12 Feb 18 |                   |                   |              | 0.00              | -816,374.57   | -824,341.99                       | -7,967.42     |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Turkish lira - TRY</b>                                                        |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2018 TRY / USD EX.RATE 6.381557 WITH CITIBANK N.A.  | 3,916,316.960  | 17 Sep 18 |                   |                   |              | 0.00              | 613,693.02    | 697,971.30                        | 84,278.28     |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TRY EX.RATE 0.1595744 WITH CITIBANK N.A. | -3,838,766.000 | 17 Sep 18 |                   |                   |              | 0.00              | -612,568.71   | -612,568.71                       | 0.00          |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 CAD / USD EX.RATE 1.30283 WITH CITIBANK N.A.   | -455,162.990   | 1 Aug 18  |                   |                   |              | 0.00              | -455,162.99   | -455,162.99                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.853688 WITH CITIBANK N.A.  | -49,198.300    | 1 Aug 18  |                   |                   |              | 0.00              | -49,198.30    | -49,198.30                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8572359 WITH CITIBANK N.A. | -25,054.900    | 1 Aug 18  |                   |                   |              | 0.00              | -25,054.90    | -25,054.90                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A. | -4,372,315.970 | 1 Aug 18  |                   |                   |              | 0.00              | -4,372,315.97 | -4,372,315.97                     | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A. | -299,365.780   | 1 Aug 18  |                   |                   |              | 0.00              | -299,365.78   | -299,365.78                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 JPY / USD EX.RATE 111.94421 WITH CITIBANK N.A. | -379,003.540   | 1 Aug 18  |                   |                   |              | 0.00              | -379,003.54   | -379,003.54                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / CAD EX.RATE 0.7679745 WITH CITIBANK N.A. | 455,408.870    | 1 Aug 18  |                   |                   |              | 0.00              | 455,408.87    | 455,408.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.168629 WITH CITIBANK N.A.  | 49,082.420     | 1 Aug 18  |                   |                   |              | 0.00              | 49,082.42     | 49,082.42                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3123201 WITH CITIBANK N.A. | 180,041.840    | 1 Aug 18  |                   |                   |              | 0.00              | 180,041.84    | 180,041.84                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A. | 299,758.650    | 1 Aug 18  |                   |                   |              | 0.00              | 299,758.65    | 299,758.65                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A. | 4,378,053.900 | 1 Aug 18 |                   |                   |              | 0.00              | 4,378,053.90 | 4,378,053.90                      | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CHF / USD EX.RATE 0.92829 WITH CITIBANK N.A.   | -118,851.960  | 1 Feb 18 |                   |                   |              | 0.00              | -118,851.96  | -118,851.96                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 EUR / USD EX.RATE 0.8025941 WITH CITIBANK N.A. | -114,628.300  | 1 Feb 18 |                   |                   |              | 0.00              | -114,628.30  | -114,628.30                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TRY / USD EX.RATE 3.75898 WITH CITIBANK N.A.   | -100,825.220  | 1 Feb 18 |                   |                   |              | 0.00              | -100,825.22  | -100,825.22                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.2437107 WITH CITIBANK N.A. | 114,421.380   | 1 Feb 18 |                   |                   |              | 0.00              | 114,421.38   | 114,421.38                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.4261801 WITH CITIBANK N.A. | 1,793.820     | 1 Feb 18 |                   |                   |              | 0.00              | 1,793.82     | 1,793.82                          | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / TRY EX.RATE 0.264449 WITH CITIBANK N.A.  | 100,226.180   | 1 Feb 18 |                   |                   |              | 0.00              | 100,226.18   | 100,226.18                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 ARS / USD EX.RATE 25.44 WITH CITIBANK N.A.     | -27,987.420   | 1 Jun 18 |                   |                   |              | 0.00              | -27,987.42   | -27,987.42                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 ARS / USD EX.RATE 26.1 WITH CITIBANK N.A.      | -7,471.260    | 1 Jun 18 |                   |                   |              | 0.00              | -7,471.26    | -7,471.26                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 GBP / USD EX.RATE 0.749378 WITH CITIBANK N.A.  | -5,047.790    | 1 Jun 18 |                   |                   |              | 0.00              | -5,047.79    | -5,047.79                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / HKD EX.RATE 0.1274665 WITH CITIBANK N.A. | 1,100,027.020 | 1 Jun 18 |                   |                   |              | 0.00              | 1,100,027.02 | 1,100,027.02                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MXN EX.RATE 0.0501501 WITH CITIBANK N.A. | 2,000,000.000 | 1 Jun 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 ZAR / USD EX.RATE 12.659128 WITH CITIBANK N.A. | -144,498.210  | 1 Jun 18 |                   |                   |              | 0.00              | -144,498.21  | -144,498.21                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 CHF / USD EX.RATE 0.947 WITH CITIBANK N.A.     | -122,669.740    | 1 Mar 18 |                   |                   |              | 0.00              | -122,669.74    | -122,669.74                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 GBP / USD EX.RATE 0.725821 WITH CITIBANK N.A.  | -252,953.730    | 1 Mar 18 |                   |                   |              | 0.00              | -252,953.73    | -252,953.73                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.7772713 WITH CITIBANK N.A. | 46,833,150.000  | 1 May 18 |                   |                   |              | 0.00              | 46,833,150.00  | 46,833,150.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CHF EX.RATE 1.0163376 WITH CITIBANK N.A. | 18,527,400.000  | 1 May 18 |                   |                   |              | 0.00              | 18,527,400.00  | 18,527,400.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.21179 WITH CITIBANK N.A.   | 296,438,400.000 | 1 May 18 |                   |                   |              | 0.00              | 296,438,400.00 | 296,438,400.00                    | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / GBP EX.RATE 1.368345 WITH CITIBANK N.A.  | 61,243,350.000  | 1 May 18 |                   |                   |              | 0.00              | 61,243,350.00  | 61,243,350.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091203 WITH CITIBANK N.A. | 888,706.570     | 1 May 18 |                   |                   |              | 0.00              | 888,706.57     | 888,706.57                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.009138 WITH CITIBANK N.A.  | 24,893.280      | 1 May 18 |                   |                   |              | 0.00              | 24,893.28      | 24,893.28                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091972 WITH CITIBANK N.A. | 69,992,400.000  | 1 May 18 |                   |                   |              | 0.00              | 69,992,400.00  | 69,992,400.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / SEK EX.RATE 0.1141582 WITH CITIBANK N.A. | 21,615,300.000  | 1 May 18 |                   |                   |              | 0.00              | 21,615,300.00  | 21,615,300.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 AUD / USD EX.RATE 1.3900818 WITH CITIBANK N.A. | -377,675.600    | 1 Nov 18 |                   |                   |              | 0.00              | -377,675.60    | -377,675.60                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.306354 WITH CITIBANK N.A.  | -1,000,000.000  | 1 Nov 18 |                   |                   |              | 0.00              | -1,000,000.00  | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.30797 WITH CITIBANK N.A.   | -445,728.880    | 1 Nov 18 |                   |                   |              | 0.00              | -445,728.88    | -445,728.88                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 DKK / USD EX.RATE 6.53488 WITH CITIBANK N.A.   | -10,700.540   | 1 Nov 18 |                   |                   |              | 0.00              | -10,700.54   | -10,700.54                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7736153 WITH CITIBANK N.A. | -550,661.270  | 1 Nov 18 |                   |                   |              | 0.00              | -550,661.27  | -550,661.27                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / AUD EX.RATE 0.7196501 WITH CITIBANK N.A. | 377,816.300   | 1 Nov 18 |                   |                   |              | 0.00              | 377,816.30   | 377,816.30                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7649574 WITH CITIBANK N.A. | 445,970.140   | 1 Nov 18 |                   |                   |              | 0.00              | 445,970.14   | 445,970.14                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.2943592 WITH CITIBANK N.A. | 551,397.020   | 1 Nov 18 |                   |                   |              | 0.00              | 551,397.02   | 551,397.02                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE 0.0088864 WITH CITIBANK N.A. | 2,000,000.000 | 1 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE 0.0089 WITH CITIBANK N.A.    | 2,000,000.000 | 1 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 ARS / USD EX.RATE 43.0 WITH CITIBANK N.A.      | -17,862.580   | 1 Oct 18 |                   |                   |              | 0.00              | -17,862.58   | -17,862.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 JPY / USD EX.RATE 113.9019 WITH CITIBANK N.A.  | -466,591.040  | 1 Oct 18 |                   |                   |              | 0.00              | -466,591.04  | -466,591.04                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / ARS EX.RATE 0.0245399 WITH CITIBANK N.A. | 17,862.580    | 1 Oct 18 |                   |                   |              | 0.00              | 17,862.58    | 17,862.58                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 CHF / USD EX.RATE 0.99479 WITH CITIBANK N.A.   | -266,493.540  | 2 Aug 18 |                   |                   |              | 0.00              | -266,493.54  | -266,493.54                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.8622994 WITH CITIBANK N.A. | -24,484.880   | 2 Aug 18 |                   |                   |              | 0.00              | -24,484.88   | -24,484.88                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CHF EX.RATE 1.0052373 WITH CITIBANK N.A. | 57,380.150    | 2 Aug 18 |                   |                   |              | 0.00              | 57,380.15    | 57,380.15                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH CITIBANK N.A. | 357,911.060    | 2 Aug 18 |                   |                   |              | 0.00              | 357,911.06    | 357,911.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089717 WITH CITIBANK N.A. | 79,012.130     | 2 Aug 18 |                   |                   |              | 0.00              | 79,012.13     | 79,012.13                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 ZAR / USD EX.RATE 13.39957 WITH CITIBANK N.A.  | -12,204.540    | 2 Aug 18 |                   |                   |              | 0.00              | -12,204.54    | -12,204.54                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 ARS / USD EX.RATE 19.53 WITH CITIBANK N.A.     | -201.230       | 2 Feb 18 |                   |                   |              | 0.00              | -201.23       | -201.23                           | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 NZD / USD EX.RATE 1.3538591 WITH CITIBANK N.A. | -369,314.650   | 2 Feb 18 |                   |                   |              | 0.00              | -369,314.65   | -369,314.65                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / ARS EX.RATE 0.0505817 WITH CITIBANK N.A. | 198.790        | 2 Feb 18 |                   |                   |              | 0.00              | 198.79        | 198.79                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2458776 WITH CITIBANK N.A. | 19,466,837.500 | 2 Feb 18 |                   |                   |              | 0.00              | 19,466,837.50 | 19,466,837.50                     | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.4151501 WITH CITIBANK N.A. | 83,658.840     | 2 Feb 18 |                   |                   |              | 0.00              | 83,658.84     | 83,658.84                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 EUR / USD EX.RATE 0.829545 WITH CITIBANK N.A.  | -907,590.380   | 2 Jan 18 |                   |                   |              | 0.00              | -907,590.38   | -907,590.38                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 GBP / USD EX.RATE 0.7356186 WITH CITIBANK N.A. | -557,326.240   | 2 Jan 18 |                   |                   |              | 0.00              | -557,326.24   | -557,326.24                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.2051 WITH CITIBANK N.A.    | 60,272.380     | 2 Jan 18 |                   |                   |              | 0.00              | 60,272.38     | 60,272.38                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.2054801 WITH CITIBANK N.A. | 126,881.120    | 2 Jan 18 |                   |                   |              | 0.00              | 126,881.12    | 126,881.12                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594001 WITH CITIBANK N.A. | 29,007.840     | 2 Jan 18 |                   |                   |              | 0.00              | 29,007.84     | 29,007.84                         | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125401 WITH CITIBANK N.A. | 49,929.760     | 2 Jul 18 |                   |                   |              | 0.00              | 49,929.76     | 49,929.76                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / ZAR EX.RATE 0.0719916 WITH CITIBANK N.A. | 38,416.870     | 2 Jul 18 |                   |                   |              | 0.00              | 38,416.87     | 38,416.87                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37633 WITH CITIBANK N.A.   | 535,502.830    | 2 Mar 18 |                   |                   |              | 0.00              | 535,502.83    | 535,502.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 EUR / USD EX.RATE 0.8294997 WITH CITIBANK N.A. | -2,411,091.800 | 2 May 18 |                   |                   |              | 0.00              | -2,411,091.80 | -2,411,091.80                     | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / AUD EX.RATE 0.7506 WITH CITIBANK N.A.    | 76,586.600     | 2 May 18 |                   |                   |              | 0.00              | 76,586.60     | 76,586.60                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8757601 WITH CITIBANK N.A. | -39,965.280    | 2 Nov 18 |                   |                   |              | 0.00              | -39,965.28    | -39,965.28                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.1443973 WITH CITIBANK N.A. | 40,053.910     | 2 Nov 18 |                   |                   |              | 0.00              | 40,053.91     | 40,053.91                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 CHF / USD EX.RATE 0.98548 WITH CITIBANK N.A.   | -5,325.300     | 2 Oct 18 |                   |                   |              | 0.00              | -5,325.30     | -5,325.30                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 EUR / USD EX.RATE 0.8661308 WITH CITIBANK N.A. | -161,239.590   | 2 Oct 18 |                   |                   |              | 0.00              | -161,239.59   | -161,239.59                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.1772 WITH CITIBANK N.A.   | -194.770       | 3 Apr 18 |                   |                   |              | 0.00              | -194.77       | -194.77                           | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CHF / USD EX.RATE 0.959215 WITH CITIBANK N.A.  | -244,087.550   | 3 Apr 18 |                   |                   |              | 0.00              | -244,087.55   | -244,087.55                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130378 WITH CITIBANK N.A. | -178,111.180   | 3 Apr 18 |                   |                   |              | 0.00              | -178,111.18   | -178,111.18                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130785 WITH CITIBANK N.A. | -4,829,762.970 | 3 Apr 18 |                   |                   |              | 0.00              | -4,829,762.97 | -4,829,762.97                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 JPY / USD EX.RATE 106.23221 WITH CITIBANK N.A. | -372,768.300   | 3 Apr 18 |                   |                   |              | 0.00              | -372,768.30   | -372,768.30                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041039 WITH CITIBANK N.A. | 4,835,733.830  | 3 Apr 18 |                   |                   |              | 0.00              | 4,835,733.83  | 4,835,733.83                      | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041834 WITH CITIBANK N.A. | 178,331.290    | 3 Apr 18 |                   |                   |              | 0.00              | 178,331.29    | 178,331.29                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / JPY EX.RATE 0.0094294 WITH CITIBANK N.A. | 373,404.860    | 3 Apr 18 |                   |                   |              | 0.00              | 373,404.86    | 373,404.86                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.99329 WITH CITIBANK N.A.   | -52,127.840    | 3 Aug 18 |                   |                   |              | 0.00              | -52,127.84    | -52,127.84                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8604371 WITH CITIBANK N.A. | -41,839.200    | 3 Aug 18 |                   |                   |              | 0.00              | -41,839.20    | -41,839.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.1598002 WITH CITIBANK N.A. | 41,752.810     | 3 Aug 18 |                   |                   |              | 0.00              | 41,752.81     | 41,752.81                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.1604977 WITH CITIBANK N.A. | 5,802,488.500  | 3 Aug 18 |                   |                   |              | 0.00              | 5,802,488.50  | 5,802,488.50                      | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 CAD / USD EX.RATE 1.31713 WITH CITIBANK N.A.   | -442,629.050   | 3 Dec 18 |                   |                   |              | 0.00              | -442,629.05   | -442,629.05                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8806002 WITH CITIBANK N.A. | -6,813,534.600 | 3 Dec 18 |                   |                   |              | 0.00              | -6,813,534.60 | -6,813,534.60                     | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8827173 WITH CITIBANK N.A. | -123,482.340   | 3 Dec 18 |                   |                   |              | 0.00              | -123,482.34   | -123,482.34                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866301 WITH CITIBANK N.A. | -5,092,609.870 | 3 Dec 18 |                   |                   |              | 0.00              | -5,092,609.87 | -5,092,609.87                     | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866362 WITH CITIBANK N.A. | -547,902.540   | 3 Dec 18 |                   |                   |              | 0.00              | -547,902.54   | -547,902.54                       | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 HKD / USD EX.RATE 7.8187 WITH CITIBANK N.A.    | -70,497.090    | 3 Dec 18 |                   |                   |              | 0.00              | -70,497.09    | -70,497.09                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CAD EX.RATE 0.7600652 WITH CITIBANK N.A. | 443,118.010    | 3 Dec 18 |                   |                   |              | 0.00              | 443,118.01    | 443,118.01                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / EUR EX.RATE 1.1372532 WITH CITIBANK N.A. | 123,960.600    | 3 Dec 18 |                   |                   |              | 0.00              | 123,960.60    | 123,960.60                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2743919 WITH CITIBANK N.A. | 549,262.910    | 3 Dec 18 |                   |                   |              | 0.00              | 549,262.91    | 549,262.91                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2744035 WITH CITIBANK N.A. | 5,105,260.420  | 3 Dec 18 |                   |                   |              | 0.00              | 5,105,260.42  | 5,105,260.42                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 CHF / USD EX.RATE 0.97708 WITH CITIBANK N.A.   | -239,738.450   | 3 Jan 18 |                   |                   |              | 0.00              | -239,738.45   | -239,738.45                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8319468 WITH CITIBANK N.A. | -6,945,156.000 | 3 Jan 18 |                   |                   |              | 0.00              | -6,945,156.00 | -6,945,156.00                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8319468 WITH CITIBANK N.A. | -1,770,546.000 | 3 Jan 18 |                   |                   |              | 0.00              | -1,770,546.00 | -1,770,546.00                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 MXN / USD EX.RATE 19.518359 WITH CITIBANK N.A. | -128,289.470   | 3 Jan 18 |                   |                   |              | 0.00              | -128,289.47   | -128,289.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.203575 WITH CITIBANK N.A.  | 6,954,256.350  | 3 Jan 18 |                   |                   |              | 0.00              | 6,954,256.35  | 6,954,256.35                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.203575 WITH CITIBANK N.A.  | 1,772,865.980  | 3 Jan 18 |                   |                   |              | 0.00              | 1,772,865.98  | 1,772,865.98                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / MXN EX.RATE 0.0514136 WITH CITIBANK N.A. | 128,739.680    | 3 Jan 18 |                   |                   |              | 0.00              | 128,739.68    | 128,739.68                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 CHF / USD EX.RATE 0.99196 WITH CITIBANK N.A.   | -97,831.520    | 3 Jul 18 |                   |                   |              | 0.00              | -97,831.52    | -97,831.52                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 JUL 2018 EUR / USD EX.RATE 0.857577 WITH CITIBANK N.A.  | -25,653.670   | 3 Jul 18 |                   |                   |              | 0.00              | -25,653.67   | -25,653.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / EUR EX.RATE 1.1685474 WITH CITIBANK N.A. | 25,708.040    | 3 Jul 18 |                   |                   |              | 0.00              | 25,708.04    | 25,708.04                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / AUD EX.RATE 0.75302 WITH CITIBANK N.A.   | 51,348.130    | 3 May 18 |                   |                   |              | 0.00              | 51,348.13    | 51,348.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / DKK EX.RATE 0.1608255 WITH CITIBANK N.A. | 2,727,365.510 | 3 May 18 |                   |                   |              | 0.00              | 2,727,365.51 | 2,727,365.51                      | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1996 WITH CITIBANK N.A.    | 515,963.670   | 3 May 18 |                   |                   |              | 0.00              | 515,963.67   | 515,963.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 EUR / USD EX.RATE 0.8679952 WITH CITIBANK N.A. | -762,735.890  | 3 Oct 18 |                   |                   |              | 0.00              | -762,735.89  | -762,735.89                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 GBP / USD EX.RATE 0.7704338 WITH CITIBANK N.A. | -6,423.890    | 3 Oct 18 |                   |                   |              | 0.00              | -6,423.89    | -6,423.89                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 JPY / USD EX.RATE 113.843 WITH CITIBANK N.A.   | -156,934.760  | 3 Oct 18 |                   |                   |              | 0.00              | -156,934.76  | -156,934.76                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 EUR / USD EX.RATE 0.8590836 WITH CITIBANK N.A. | -55,873.490   | 3 Sep 18 |                   |                   |              | 0.00              | -55,873.49   | -55,873.49                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 JPY / USD EX.RATE 111.17338 WITH CITIBANK N.A. | -331,913.990  | 3 Sep 18 |                   |                   |              | 0.00              | -331,913.99  | -331,913.99                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / EUR EX.RATE 1.1616288 WITH CITIBANK N.A. | 55,758.180    | 3 Sep 18 |                   |                   |              | 0.00              | 55,758.18    | 55,758.18                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / JPY EX.RATE 0.0090128 WITH CITIBANK N.A. | 332,571.900   | 3 Sep 18 |                   |                   |              | 0.00              | 332,571.90   | 332,571.90                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7104846 WITH CITIBANK N.A. | -593,849.150  | 4 Apr 18 |                   |                   |              | 0.00              | -593,849.15  | -593,849.15                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 JPY / USD EX.RATE 112.97848 WITH CITIBANK N.A. | -49,611.130   | 4 Dec 18 |                   |                   |              | 0.00              | -49,611.13   | -49,611.13                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 EUR / USD EX.RATE 0.8570742 WITH CITIBANK N.A. | -405,147.430  | 4 Jul 18 |                   |                   |              | 0.00              | -405,147.43  | -405,147.43                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / HKD EX.RATE 0.1275011 WITH CITIBANK N.A. | 550,936.660   | 4 Jul 18 |                   |                   |              | 0.00              | 550,936.66   | 550,936.66                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1696101 WITH CITIBANK N.A. | 246,942.810   | 4 Jun 18 |                   |                   |              | 0.00              | 246,942.81   | 246,942.81                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1706315 WITH CITIBANK N.A. | 2,341,263.000 | 4 Jun 18 |                   |                   |              | 0.00              | 2,341,263.00 | 2,341,263.00                      | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091308 WITH CITIBANK N.A. | 187,324.470   | 4 Jun 18 |                   |                   |              | 0.00              | 187,324.47   | 187,324.47                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 CHF / USD EX.RATE 1.00035 WITH CITIBANK N.A.   | -123,990.840  | 4 May 18 |                   |                   |              | 0.00              | -123,990.84  | -123,990.84                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 EUR / USD EX.RATE 0.8360155 WITH CITIBANK N.A. | -105,412.250  | 4 May 18 |                   |                   |              | 0.00              | -105,412.25  | -105,412.25                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / AUD EX.RATE 0.75313 WITH CITIBANK N.A.   | 54,813.580    | 4 May 18 |                   |                   |              | 0.00              | 54,813.58    | 54,813.58                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / CHF EX.RATE 0.9996501 WITH CITIBANK N.A. | 432,888.530   | 4 May 18 |                   |                   |              | 0.00              | 432,888.53   | 432,888.53                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1961501 WITH CITIBANK N.A. | 4,911,680.780 | 4 May 18 |                   |                   |              | 0.00              | 4,911,680.78 | 4,911,680.78                      | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.3544 WITH CITIBANK N.A.    | 1,134,857.580 | 4 May 18 |                   |                   |              | 0.00              | 1,134,857.58 | 1,134,857.58                      | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / HKD EX.RATE 0.1273942 WITH CITIBANK N.A. | 421,350.890   | 4 May 18 |                   |                   |              | 0.00              | 421,350.89   | 421,350.89                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 HKD / USD EX.RATE 7.835991 WITH CITIBANK N.A.  | -173,003.160   | 4 Oct 18 |                   |                   |              | 0.00              | -173,003.16   | -173,003.16                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 JPY / USD EX.RATE 114.10595 WITH CITIBANK N.A. | -216,876.670   | 4 Oct 18 |                   |                   |              | 0.00              | -216,876.67   | -216,876.67                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CHF EX.RATE 1.0076785 WITH CITIBANK N.A. | 337,133.420    | 4 Oct 18 |                   |                   |              | 0.00              | 337,133.42    | 337,133.42                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 MXN / USD EX.RATE 19.397992 WITH CITIBANK N.A. | -1,000,000.000 | 4 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 EUR / USD EX.RATE 0.8148095 WITH CITIBANK N.A. | -40,500.260    | 5 Apr 18 |                   |                   |              | 0.00              | -40,500.26    | -40,500.26                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 MXN / USD EX.RATE 18.19998 WITH CITIBANK N.A.  | -132,472.670   | 5 Apr 18 |                   |                   |              | 0.00              | -132,472.67   | -132,472.67                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / EUR EX.RATE 1.2228201 WITH CITIBANK N.A. | 299,368.580    | 5 Apr 18 |                   |                   |              | 0.00              | 299,368.58    | 299,368.58                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / EUR EX.RATE 1.2296795 WITH CITIBANK N.A. | 40,579.420     | 5 Apr 18 |                   |                   |              | 0.00              | 40,579.42     | 40,579.42                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / MXN EX.RATE 0.0552305 WITH CITIBANK N.A. | 133,160.840    | 5 Apr 18 |                   |                   |              | 0.00              | 133,160.84    | 133,160.84                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8811038 WITH CITIBANK N.A. | -38,963.810    | 5 Dec 18 |                   |                   |              | 0.00              | -38,963.81    | -38,963.81                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8835639 WITH CITIBANK N.A. | -2,263,560.000 | 5 Dec 18 |                   |                   |              | 0.00              | -2,263,560.00 | -2,263,560.00                     | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8033917 WITH CITIBANK N.A. | -3,734,168.700 | 5 Feb 18 |                   |                   |              | 0.00              | -3,734,168.70 | -3,734,168.70                     | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24045 WITH CITIBANK N.A.   | 120,058.340    | 5 Feb 18 |                   |                   |              | 0.00              | 120,058.34    | 120,058.34                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24045 WITH CITIBANK N.A.   | 275,778.670   | 5 Feb 18 |                   |                   |              | 0.00              | 275,778.67   | 275,778.67                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2454281 WITH CITIBANK N.A. | 3,736,284.300 | 5 Feb 18 |                   |                   |              | 0.00              | 3,736,284.30 | 3,736,284.30                      | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CHF / USD EX.RATE 0.97562 WITH CITIBANK N.A.   | -77,879.420   | 5 Jan 18 |                   |                   |              | 0.00              | -77,879.42   | -77,879.42                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.830027 WITH CITIBANK N.A.  | -122,998.280  | 5 Jan 18 |                   |                   |              | 0.00              | -122,998.28  | -122,998.28                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.830027 WITH CITIBANK N.A.  | -427,151.680  | 5 Jan 18 |                   |                   |              | 0.00              | -427,151.68  | -427,151.68                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.20476 WITH CITIBANK N.A.   | 25,899.610    | 5 Jan 18 |                   |                   |              | 0.00              | 25,899.61    | 25,899.61                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0088362 WITH CITIBANK N.A. | 148,023.170   | 5 Jan 18 |                   |                   |              | 0.00              | 148,023.17   | 148,023.17                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / CHF EX.RATE 1.0062589 WITH CITIBANK N.A. | 147,504.460   | 5 Jul 18 |                   |                   |              | 0.00              | 147,504.46   | 147,504.46                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.17182 WITH CITIBANK N.A.   | 1,082,028.870 | 5 Jun 18 |                   |                   |              | 0.00              | 1,082,028.87 | 1,082,028.87                      | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / ILS EX.RATE 0.2885741 WITH CITIBANK N.A. | 1,000,000.000 | 5 Mar 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 JPY / USD EX.RATE 113.20455 WITH CITIBANK N.A. | -139,636.070  | 5 Nov 18 |                   |                   |              | 0.00              | -139,636.07  | -139,636.07                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / EUR EX.RATE 1.1419401 WITH CITIBANK N.A. | 213,320.380   | 5 Nov 18 |                   |                   |              | 0.00              | 213,320.38   | 213,320.38                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088336 WITH CITIBANK N.A. | 328,151.230   | 5 Nov 18 |                   |                   |              | 0.00              | 328,151.23   | 328,151.23                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 ARS / USD EX.RATE 40.865 WITH CITIBANK N.A.    | -9,560.050   | 5 Oct 18 |                   |                   |              | 0.00              | -9,560.05   | -9,560.05                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.979 WITH CITIBANK N.A.   | -57,711.540  | 5 Oct 18 |                   |                   |              | 0.00              | -57,711.54  | -57,711.54                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / ARS EX.RATE 0.0261097 WITH CITIBANK N.A. | 9,560.050    | 5 Oct 18 |                   |                   |              | 0.00              | 9,560.05    | 9,560.05                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CHF EX.RATE 1.0081661 WITH CITIBANK N.A. | 62,504.580   | 5 Oct 18 |                   |                   |              | 0.00              | 62,504.58   | 62,504.58                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CHF EX.RATE 1.0081661 WITH CITIBANK N.A. | 147,183.290  | 5 Oct 18 |                   |                   |              | 0.00              | 147,183.29  | 147,183.29                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087735 WITH CITIBANK N.A. | 854,931.060  | 5 Oct 18 |                   |                   |              | 0.00              | 854,931.06  | 854,931.06                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 CAD / USD EX.RATE 1.317576 WITH CITIBANK N.A.  | -66,508.120  | 5 Sep 18 |                   |                   |              | 0.00              | -66,508.12  | -66,508.12                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8626274 WITH CITIBANK N.A. | -55,643.960  | 5 Sep 18 |                   |                   |              | 0.00              | -55,643.96  | -55,643.96                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 SEK / USD EX.RATE 9.0671 WITH CITIBANK N.A.    | -360,141.570 | 5 Sep 18 |                   |                   |              | 0.00              | -360,141.57 | -360,141.57                       | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.7589695 WITH CITIBANK N.A. | 42,976.150   | 5 Sep 18 |                   |                   |              | 0.00              | 42,976.15   | 42,976.15                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614889 WITH CITIBANK N.A. | 55,751.470   | 5 Sep 18 |                   |                   |              | 0.00              | 55,751.47   | 55,751.47                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 CHF / USD EX.RATE 0.99672 WITH CITIBANK N.A.   | -197,071.840 | 6 Aug 18 |                   |                   |              | 0.00              | -197,071.84 | -197,071.84                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.0089709 WITH CITIBANK N.A. | 67,926.570   | 6 Aug 18 |                   |                   |              | 0.00              | 67,926.57   | 67,926.57                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 CAD / USD EX.RATE 1.337912 WITH CITIBANK N.A.  | -386.860       | 6 Dec 18 |                   |                   |              | 0.00              | -386.86       | -386.86                           | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8765932 WITH CITIBANK N.A. | -93,234.990    | 6 Dec 18 |                   |                   |              | 0.00              | -93,234.99    | -93,234.99                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8765932 WITH CITIBANK N.A. | -37,370.380    | 6 Dec 18 |                   |                   |              | 0.00              | -37,370.38    | -37,370.38                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / EUR EX.RATE 1.14078 WITH CITIBANK N.A.   | 90,862.340     | 6 Dec 18 |                   |                   |              | 0.00              | 90,862.34     | 90,862.34                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / EUR EX.RATE 1.14078 WITH CITIBANK N.A.   | 3,994.840      | 6 Dec 18 |                   |                   |              | 0.00              | 3,994.84      | 3,994.84                          | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.008898 WITH CITIBANK N.A.  | 2,000,000.000  | 6 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / MXN EX.RATE 0.0487067 WITH CITIBANK N.A. | 2,000,000.000  | 6 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8066142 WITH CITIBANK N.A. | -505,535.320   | 6 Feb 18 |                   |                   |              | 0.00              | -505,535.32   | -505,535.32                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8066142 WITH CITIBANK N.A. | -333,796.320   | 6 Feb 18 |                   |                   |              | 0.00              | -333,796.32   | -333,796.32                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8081993 WITH CITIBANK N.A. | -3,711,955.800 | 6 Feb 18 |                   |                   |              | 0.00              | -3,711,955.80 | -3,711,955.80                     | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.808925 WITH CITIBANK N.A.  | -3,708,625.800 | 6 Feb 18 |                   |                   |              | 0.00              | -3,708,625.80 | -3,708,625.80                     | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8093506 WITH CITIBANK N.A. | -3,706,675.500 | 6 Feb 18 |                   |                   |              | 0.00              | -3,706,675.50 | -3,706,675.50                     | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 MXN / USD EX.RATE 18.7301889 WITH CITIBANK     | -279,762.260   | 6 Feb 18 |                   |                   |              | 0.00              | -279,762.26   | -279,762.26                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.23951 WITH CITIBANK N.A.   | 847,141.230    | 6 Feb 18 |                   |                   |              | 0.00              | 847,141.23    | 847,141.23                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091549 WITH CITIBANK N.A. | 111,329.210    | 6 Feb 18 |                   |                   |              | 0.00              | 111,329.21    | 111,329.21                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091549 WITH CITIBANK N.A. | 122,909.250    | 6 Feb 18 |                   |                   |              | 0.00              | 122,909.25    | 122,909.25                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / MXN EX.RATE 0.0530367 WITH CITIBANK N.A. | 277,912.060    | 6 Feb 18 |                   |                   |              | 0.00              | 277,912.06    | 277,912.06                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / NZD EX.RATE 0.7293013 WITH CITIBANK N.A. | 364,650.650    | 6 Feb 18 |                   |                   |              | 0.00              | 364,650.65    | 364,650.65                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / ZAR EX.RATE 0.0822 WITH CITIBANK N.A.    | 1,000,000.000  | 6 Feb 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 ZAR / USD EX.RATE 12.077452 WITH CITIBANK N.A. | -1,000,000.000 | 6 Feb 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CHF / USD EX.RATE 0.99002 WITH CITIBANK N.A.   | -39,056.790    | 6 Jul 18 |                   |                   |              | 0.00              | -39,056.79    | -39,056.79                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8516436 WITH CITIBANK N.A. | -389,285.130   | 6 Jul 18 |                   |                   |              | 0.00              | -389,285.13   | -389,285.13                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8516436 WITH CITIBANK N.A. | -236,220.780   | 6 Jul 18 |                   |                   |              | 0.00              | -236,220.78   | -236,220.78                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.32659 WITH CITIBANK N.A.   | 106,522.110    | 6 Jul 18 |                   |                   |              | 0.00              | 106,522.11    | 106,522.11                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / ZAR EX.RATE 0.0741908 WITH CITIBANK N.A. | 157,732.450    | 6 Jul 18 |                   |                   |              | 0.00              | 157,732.45    | 157,732.45                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 CHF / USD EX.RATE 0.9861 WITH CITIBANK N.A.    | -35,485.100    | 6 Jun 18 |                   |                   |              | 0.00              | -35,485.10    | -35,485.10                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 RUB / USD EX.RATE 62.0844 WITH CITIBANK N.A.   | -665,679.540   | 6 Jun 18 |                   |                   |              | 0.00              | -665,679.54   | -665,679.54                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CHF EX.RATE 1.0140959 WITH CITIBANK N.A. | 12,557.040     | 6 Jun 18 |                   |                   |              | 0.00              | 12,557.04     | 12,557.04                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 EUR / USD EX.RATE 0.8059771 WITH CITIBANK N.A. | -40,870.650    | 6 Mar 18 |                   |                   |              | 0.00              | -40,870.65    | -40,870.65                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / EUR EX.RATE 1.24073 WITH CITIBANK N.A.   | 20,005.950     | 6 Mar 18 |                   |                   |              | 0.00              | 20,005.95     | 20,005.95                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / GBP EX.RATE 1.3895501 WITH CITIBANK N.A. | 53,303.390     | 6 Mar 18 |                   |                   |              | 0.00              | 53,303.39     | 53,303.39                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.0 WITH CITIBANK N.A.    | -4,039,001.780 | 6 Nov 18 |                   |                   |              | 0.00              | -4,039,001.78 | -4,039,001.78                     | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / KRW EX.RATE 0.0008912 WITH CITIBANK N.A. | 4,039,997.150  | 6 Nov 18 |                   |                   |              | 0.00              | 4,039,997.15  | 4,039,997.15                      | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7731799 WITH CITIBANK N.A. | -10,482.060    | 7 Aug 18 |                   |                   |              | 0.00              | -10,482.06    | -10,482.06                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 HKD / USD EX.RATE 7.84902 WITH CITIBANK N.A.   | -148,912.860   | 7 Aug 18 |                   |                   |              | 0.00              | -148,912.86   | -148,912.86                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 HKD / USD EX.RATE 7.84902 WITH CITIBANK N.A.   | -40,028.040    | 7 Aug 18 |                   |                   |              | 0.00              | -40,028.04    | -40,028.04                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.2933601 WITH CITIBANK N.A. | 53,269.540     | 7 Aug 18 |                   |                   |              | 0.00              | 53,269.54     | 53,269.54                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 CHF / USD EX.RATE 0.99012 WITH CITIBANK N.A.   | -256,997.220   | 7 Dec 18 |                   |                   |              | 0.00              | -256,997.22   | -256,997.22                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 COP / USD EX.RATE 3153.05 WITH CITIBANK N.A.   | -433,061.640   | 7 Dec 18 |                   |                   |              | 0.00              | -433,061.64   | -433,061.64                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 111.66408 WITH CITIBANK N.A. | -2,000,000.000 | 7 Dec 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 111.68662 WITH CITIBANK N.A. | -2,000,000.000 | 7 Dec 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / COP EX.RATE 0.000318 WITH CITIBANK N.A.  | 434,170.110    | 7 Dec 18 |                   |                   |              | 0.00              | 434,170.11    | 434,170.11                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / ARS EX.RATE 0.0509492 WITH CITIBANK N.A. | 200.230        | 7 Feb 18 |                   |                   |              | 0.00              | 200.23        | 200.23                            | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.22627 WITH CITIBANK N.A.   | 214,325.680    | 7 Feb 18 |                   |                   |              | 0.00              | 214,325.68    | 214,325.68                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.22627 WITH CITIBANK N.A.   | 611,685.810    | 7 Feb 18 |                   |                   |              | 0.00              | 611,685.81    | 611,685.81                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2417998 WITH CITIBANK N.A. | 17,291.180     | 7 Feb 18 |                   |                   |              | 0.00              | 17,291.18     | 17,291.18                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.009156 WITH CITIBANK N.A.  | 106,765.540    | 7 Feb 18 |                   |                   |              | 0.00              | 106,765.54    | 106,765.54                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.009156 WITH CITIBANK N.A.  | 635,316.060    | 7 Feb 18 |                   |                   |              | 0.00              | 635,316.06    | 635,316.06                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.29766 WITH CITIBANK N.A.   | -77,814.500    | 7 Jun 18 |                   |                   |              | 0.00              | -77,814.50    | -77,814.50                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 GBP / USD EX.RATE 0.7447347 WITH CITIBANK N.A. | -223,514.570   | 7 Jun 18 |                   |                   |              | 0.00              | -223,514.57   | -223,514.57                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 HKD / USD EX.RATE 7.84575 WITH CITIBANK N.A.   | -552,328.200   | 7 Jun 18 |                   |                   |              | 0.00              | -552,328.20   | -552,328.20                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 MXN / USD EX.RATE 20.561437 WITH CITIBANK N.A. | -1,000,000.000 | 7 Jun 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CAD EX.RATE 0.7706179 WITH CITIBANK N.A. | 45,778.770     | 7 Jun 18 |                   |                   |              | 0.00              | 45,778.77     | 45,778.77                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / HKD EX.RATE 0.1274575 WITH CITIBANK N.A. | 205,352.260    | 7 Jun 18 |                   |                   |              | 0.00              | 205,352.26    | 205,352.26                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / ZAR EX.RATE 0.0767949 WITH CITIBANK N.A. | 69,712.910     | 7 Jun 18 |                   |                   |              | 0.00              | 69,712.91     | 69,712.91                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 DKK / USD EX.RATE 6.00493 WITH CITIBANK N.A.   | -18,683.920    | 7 Mar 18 |                   |                   |              | 0.00              | -18,683.92    | -18,683.92                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8058212 WITH CITIBANK N.A. | -150,130.240   | 7 Mar 18 |                   |                   |              | 0.00              | -150,130.24   | -150,130.24                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8059146 WITH CITIBANK N.A. | -6,204,131.000 | 7 Mar 18 |                   |                   |              | 0.00              | -6,204,131.00 | -6,204,131.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 NZD / USD EX.RATE 1.3717709 WITH CITIBANK N.A. | -2,186,954.100 | 7 Mar 18 |                   |                   |              | 0.00              | -2,186,954.10 | -2,186,954.10                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.2409596 WITH CITIBANK N.A. | 6,204,798.000  | 7 Mar 18 |                   |                   |              | 0.00              | 6,204,798.00  | 6,204,798.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.2418417 WITH CITIBANK N.A. | 6,209,208.500  | 7 Mar 18 |                   |                   |              | 0.00              | 6,209,208.50  | 6,209,208.50                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / NZD EX.RATE 0.7288987 WITH CITIBANK N.A. | 2,186,696.100  | 7 Mar 18 |                   |                   |              | 0.00              | 2,186,696.10  | 2,186,696.10                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 EUR / USD EX.RATE 0.8381632 WITH CITIBANK N.A. | -19,705.980    | 7 May 18 |                   |                   |              | 0.00              | -19,705.98    | -19,705.98                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / AUD EX.RATE 0.75015 WITH CITIBANK N.A.   | 37,946.540     | 7 May 18 |                   |                   |              | 0.00              | 37,946.54     | 37,946.54                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / CAD EX.RATE 0.7795593 WITH CITIBANK N.A. | 31,172,050.000 | 7 May 18 |                   |                   |              | 0.00              | 31,172,050.00 | 31,172,050.00                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / CHF EX.RATE 1.0080899 WITH CITIBANK N.A. | 12,331,800.000  | 7 May 18 |                   |                   |              | 0.00              | 12,331,800.00  | 12,331,800.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1930851 WITH CITIBANK N.A. | 94,204.370      | 7 May 18 |                   |                   |              | 0.00              | 94,204.37      | 94,204.37                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.20337 WITH CITIBANK N.A.   | 197,308,000.000 | 7 May 18 |                   |                   |              | 0.00              | 197,308,000.00 | 197,308,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / GBP EX.RATE 1.365199 WITH CITIBANK N.A.  | 40,763,450.000  | 7 May 18 |                   |                   |              | 0.00              | 40,763,450.00  | 40,763,450.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.009151 WITH CITIBANK N.A.  | 1,415,537.670   | 7 May 18 |                   |                   |              | 0.00              | 1,415,537.67   | 1,415,537.67                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0092363 WITH CITIBANK N.A. | 46,586,800.000  | 7 May 18 |                   |                   |              | 0.00              | 46,586,800.00  | 46,586,800.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / SEK EX.RATE 0.1144129 WITH CITIBANK N.A. | 14,387,100.000  | 7 May 18 |                   |                   |              | 0.00              | 14,387,100.00  | 14,387,100.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.273 WITH CITIBANK N.A.   | -186,405.070    | 7 Nov 18 |                   |                   |              | 0.00              | -186,405.07    | -186,405.07                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1120.9 WITH CITIBANK N.A.    | -4,044,250.160  | 7 Nov 18 |                   |                   |              | 0.00              | -4,044,250.16  | -4,044,250.16                     | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CHF EX.RATE 0.9988912 WITH CITIBANK N.A. | 74,741.570      | 7 Nov 18 |                   |                   |              | 0.00              | 74,741.57      | 74,741.57                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088306 WITH CITIBANK N.A. | 226,359.350     | 7 Nov 18 |                   |                   |              | 0.00              | 226,359.35     | 226,359.35                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 JPY / USD EX.RATE 110.24817 WITH CITIBANK N.A. | -5,000,000.000  | 7 Sep 18 |                   |                   |              | 0.00              | -5,000,000.00  | -5,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 NZD / USD EX.RATE 1.5244135 WITH CITIBANK N.A. | -3,978.340      | 7 Sep 18 |                   |                   |              | 0.00              | -3,978.34      | -3,978.34                         | 0.00          |

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Northern Trust

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 AUG 2018 ARS / USD EX.RATE 27.74 WITH CITIBANK N.A.     | -7,390.050     | 8 Aug 18 |                   |                   |              | 0.00              | -7,390.05     | -7,390.05                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.99308 WITH CITIBANK N.A.   | -60,162.960    | 8 Aug 18 |                   |                   |              | 0.00              | -60,162.96    | -60,162.96                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 EUR / USD EX.RATE 0.8607777 WITH CITIBANK N.A. | -582,097.110   | 8 Aug 18 |                   |                   |              | 0.00              | -582,097.11   | -582,097.11                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / EUR EX.RATE 1.1617401 WITH CITIBANK N.A. | 17,117.460     | 8 Aug 18 |                   |                   |              | 0.00              | 17,117.46     | 17,117.46                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / GBP EX.RATE 1.28888 WITH CITIBANK N.A.   | 423,229.290    | 8 Aug 18 |                   |                   |              | 0.00              | 423,229.29    | 423,229.29                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / GBP EX.RATE 1.28888 WITH CITIBANK N.A.   | 584,987.110    | 8 Aug 18 |                   |                   |              | 0.00              | 584,987.11    | 584,987.11                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.0090003 WITH CITIBANK N.A. | 64,075.550     | 8 Aug 18 |                   |                   |              | 0.00              | 64,075.55     | 64,075.55                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 EUR / USD EX.RATE 0.8151088 WITH CITIBANK N.A. | -1,264,088.990 | 8 Feb 18 |                   |                   |              | 0.00              | -1,264,088.99 | -1,264,088.99                     | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 GBP / USD EX.RATE 0.7173806 WITH CITIBANK N.A. | -904,176.430   | 8 Feb 18 |                   |                   |              | 0.00              | -904,176.43   | -904,176.43                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / ARS EX.RATE 0.0503484 WITH CITIBANK N.A. | 197,916.080    | 8 Feb 18 |                   |                   |              | 0.00              | 197,916.08    | 197,916.08                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2268 WITH CITIBANK N.A.    | 230,546.330    | 8 Feb 18 |                   |                   |              | 0.00              | 230,546.33    | 230,546.33                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2268301 WITH CITIBANK N.A. | 364,367.380    | 8 Feb 18 |                   |                   |              | 0.00              | 364,367.38    | 364,367.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / HKD EX.RATE 0.1278911 WITH CITIBANK N.A. | 624,628.840    | 8 Feb 18 |                   |                   |              | 0.00              | 624,628.84    | 624,628.84                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 AUD / USD EX.RATE 1.3161012 WITH CITIBANK N.A. | -72,334.130     | 8 Jun 18 |                   |                   |              | 0.00              | -72,334.13     | -72,334.13                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8496682 WITH CITIBANK N.A. | -182,903.690    | 8 Jun 18 |                   |                   |              | 0.00              | -182,903.69    | -182,903.69                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 HKD / USD EX.RATE 7.84549 WITH CITIBANK N.A.   | -33,645.680     | 8 Jun 18 |                   |                   |              | 0.00              | -33,645.68     | -33,645.68                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 HKD / USD EX.RATE 7.8456 WITH CITIBANK N.A.    | -361,992.550    | 8 Jun 18 |                   |                   |              | 0.00              | -361,992.55    | -361,992.55                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 JPY / USD EX.RATE 109.3331 WITH CITIBANK N.A.  | -36,247.380     | 8 Jun 18 |                   |                   |              | 0.00              | -36,247.38     | -36,247.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 JPY / USD EX.RATE 109.49126 WITH CITIBANK N.A. | -46,161.610     | 8 Jun 18 |                   |                   |              | 0.00              | -46,161.61     | -46,161.61                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 SGD / USD EX.RATE 1.335617 WITH CITIBANK N.A.  | -8,513.830      | 8 Jun 18 |                   |                   |              | 0.00              | -8,513.83      | -8,513.83                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / AUD EX.RATE 0.75982 WITH CITIBANK N.A.   | 52,966.630      | 8 Jun 18 |                   |                   |              | 0.00              | 52,966.63      | 52,966.63                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / HKD EX.RATE 0.1274618 WITH CITIBANK N.A. | 35,666.490      | 8 Jun 18 |                   |                   |              | 0.00              | 35,666.49      | 35,666.49                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / JPY EX.RATE 0.0091464 WITH CITIBANK N.A. | 104,033.070     | 8 Jun 18 |                   |                   |              | 0.00              | 104,033.07     | 104,033.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / SGD EX.RATE 0.7487176 WITH CITIBANK N.A. | 5,351.890       | 8 Jun 18 |                   |                   |              | 0.00              | 5,351.89       | 5,351.89                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / ZAR EX.RATE 0.0766022 WITH CITIBANK N.A. | 114,017.090     | 8 Jun 18 |                   |                   |              | 0.00              | 114,017.09     | 114,017.09                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CHF / USD EX.RATE 0.9461 WITH CITIBANK N.A.    | -34,309,333.600 | 8 Mar 18 |                   |                   |              | 0.00              | -34,309,333.60 | -34,309,333.60                    | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |          |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8064614 WITH CITIBANK N.A. | -3,719,954.700   | 8 Mar 18 |                   |                   |              | 0.00              | -3,719,954.70   | -3,719,954.70                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.807549 WITH CITIBANK N.A.  | -3,714,944.700   | 8 Mar 18 |                   |                   |              | 0.00              | -3,714,944.70   | -3,714,944.70                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8081461 WITH CITIBANK N.A. | -598,229,247.860 | 8 Mar 18 |                   |                   |              | 0.00              | -598,229,247.86 | -598,229,247.86                   | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8120096 WITH CITIBANK N.A. | -3,694,537.500   | 8 Mar 18 |                   |                   |              | 0.00              | -3,694,537.50   | -3,694,537.50                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121745 WITH CITIBANK N.A. | -3,693,787.500   | 8 Mar 18 |                   |                   |              | 0.00              | -3,693,787.50   | -3,693,787.50                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.812757 WITH CITIBANK N.A.  | -329,966.430     | 8 Mar 18 |                   |                   |              | 0.00              | -329,966.43     | -329,966.43                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 MXN / USD EX.RATE 18.8759 WITH CITIBANK N.A.   | -3,940,117.260   | 8 Mar 18 |                   |                   |              | 0.00              | -3,940,117.26   | -3,940,117.26                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 SEK / USD EX.RATE 8.2625 WITH CITIBANK N.A.    | -15,333,130.630  | 8 Mar 18 |                   |                   |              | 0.00              | -15,333,130.63  | -15,333,130.63                    | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CHF EX.RATE 1.0576124 WITH CITIBANK N.A. | 36,596,343.790   | 8 Mar 18 |                   |                   |              | 0.00              | 36,596,343.79   | 36,596,343.79                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.238025 WITH CITIBANK N.A.  | 621,485,398.980  | 8 Mar 18 |                   |                   |              | 0.00              | 621,485,398.98  | 621,485,398.98                    | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.2406312 WITH CITIBANK N.A. | 3,721,893.600    | 8 Mar 18 |                   |                   |              | 0.00              | 3,721,893.60    | 3,721,893.60                      | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094223 WITH CITIBANK N.A. | 258,512.870      | 8 Mar 18 |                   |                   |              | 0.00              | 258,512.87      | 258,512.87                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MXN EX.RATE 0.0533903 WITH CITIBANK N.A. | 3,970,809.360    | 8 Mar 18 |                   |                   |              | 0.00              | 3,970,809.36    | 3,970,809.36                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / SEK EX.RATE 0.1210944 WITH CITIBANK N.A. | 14,994,452.080 | 8 Mar 18 |                   |                   |              | 0.00              | 14,994,452.08 | 14,994,452.08                     | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8420768 WITH CITIBANK N.A. | -116,146.660   | 8 May 18 |                   |                   |              | 0.00              | -116,146.66   | -116,146.66                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 HKD / USD EX.RATE 7.84972 WITH CITIBANK N.A.   | -172,829.110   | 8 May 18 |                   |                   |              | 0.00              | -172,829.11   | -172,829.11                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / EUR EX.RATE 1.1875401 WITH CITIBANK N.A. | 300,371.740    | 8 May 18 |                   |                   |              | 0.00              | 300,371.74    | 300,371.74                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / GBP EX.RATE 1.35534 WITH CITIBANK N.A.   | 330,707.310    | 8 May 18 |                   |                   |              | 0.00              | 330,707.31    | 330,707.31                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7646721 WITH CITIBANK N.A. | -294,985.550   | 8 Oct 18 |                   |                   |              | 0.00              | -294,985.55   | -294,985.55                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7669523 WITH CITIBANK N.A. | -71,712.420    | 8 Oct 18 |                   |                   |              | 0.00              | -71,712.42    | -71,712.42                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1486701 WITH CITIBANK N.A. | 359,867.040    | 8 Oct 18 |                   |                   |              | 0.00              | 359,867.04    | 359,867.04                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1486701 WITH CITIBANK N.A. | 452,660.840    | 8 Oct 18 |                   |                   |              | 0.00              | 452,660.84    | 452,660.84                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3059908 WITH CITIBANK N.A. | 71,829.490     | 8 Oct 18 |                   |                   |              | 0.00              | 71,829.49     | 71,829.49                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3077501 WITH CITIBANK N.A. | 392,337.070    | 8 Oct 18 |                   |                   |              | 0.00              | 392,337.07    | 392,337.07                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CHF / USD EX.RATE 0.957015 WITH CITIBANK N.A.  | -111,916.750   | 9 Apr 18 |                   |                   |              | 0.00              | -111,916.75   | -111,916.75                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.4134002 WITH CITIBANK N.A. | 671,545.860    | 9 Apr 18 |                   |                   |              | 0.00              | 671,545.86    | 671,545.86                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 AUG 2018 ARS / USD EX.RATE 28.11 WITH CITIBANK N.A.     | -17,431.520  | 9 Aug 18 |                   |                   |              | 0.00              | -17,431.52  | -17,431.52                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 CHF / USD EX.RATE 0.99239 WITH CITIBANK N.A.   | -14,309.860  | 9 Aug 18 |                   |                   |              | 0.00              | -14,309.86  | -14,309.86                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 EUR / USD EX.RATE 0.8663259 WITH CITIBANK N.A. | -97,360.030  | 9 Aug 18 |                   |                   |              | 0.00              | -97,360.03  | -97,360.03                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7784524 WITH CITIBANK N.A. | -68,800.410  | 9 Aug 18 |                   |                   |              | 0.00              | -68,800.41  | -68,800.41                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 JPY / USD EX.RATE 111.10109 WITH CITIBANK N.A. | -117,822.190 | 9 Aug 18 |                   |                   |              | 0.00              | -117,822.19 | -117,822.19                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / EUR EX.RATE 1.1543 WITH CITIBANK N.A.    | 136,071.830  | 9 Aug 18 |                   |                   |              | 0.00              | 136,071.83  | 136,071.83                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / GBP EX.RATE 1.2846 WITH CITIBANK N.A.    | 49,780.740   | 9 Aug 18 |                   |                   |              | 0.00              | 49,780.74   | 49,780.74                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090008 WITH CITIBANK N.A. | 98,772.050   | 9 Aug 18 |                   |                   |              | 0.00              | 98,772.05   | 98,772.05                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8173874 WITH CITIBANK N.A. | -494,595.360 | 9 Feb 18 |                   |                   |              | 0.00              | -494,595.36 | -494,595.36                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 GBP / USD EX.RATE 0.7235366 WITH CITIBANK N.A. | -744,892.010 | 9 Feb 18 |                   |                   |              | 0.00              | -744,892.01 | -744,892.01                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / EUR EX.RATE 1.2234101 WITH CITIBANK N.A. | 324,437.480  | 9 Feb 18 |                   |                   |              | 0.00              | 324,437.48  | 324,437.48                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 GBP / USD EX.RATE 0.739732 WITH CITIBANK N.A.  | -254,146.110 | 9 Jan 18 |                   |                   |              | 0.00              | -254,146.11 | -254,146.11                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3528088 WITH CITIBANK N.A. | 254,328.050  | 9 Jan 18 |                   |                   |              | 0.00              | 254,328.05  | 254,328.05                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / JPY EX.RATE 0.008879 WITH CITIBANK N.A.  | 197,353.150     | 9 Jan 18 |                   |                   |              | 0.00              | 197,353.15     | 197,353.15                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / JPY EX.RATE 0.008879 WITH CITIBANK N.A.  | 882,037.880     | 9 Jan 18 |                   |                   |              | 0.00              | 882,037.88     | 882,037.88                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 MXN / USD EX.RATE 19.1400629 WITH CITIBANK     | -1,500,099.560  | 9 Jul 18 |                   |                   |              | 0.00              | -1,500,099.56  | -1,500,099.56                     | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / MXN EX.RATE 0.0518528 WITH CITIBANK N.A. | 1,488,798.410   | 9 Jul 18 |                   |                   |              | 0.00              | 1,488,798.41   | 1,488,798.41                      | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / RUB EX.RATE 0.0159253 WITH CITIBANK N.A. | 942,193.020     | 9 Jul 18 |                   |                   |              | 0.00              | 942,193.02     | 942,193.02                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 AUD / USD EX.RATE 1.2826762 WITH CITIBANK N.A. | -166,349.510    | 9 Mar 18 |                   |                   |              | 0.00              | -166,349.51    | -166,349.51                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.281589 WITH CITIBANK N.A.  | -276,442.510    | 9 Mar 18 |                   |                   |              | 0.00              | -276,442.51    | -276,442.51                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.281589 WITH CITIBANK N.A.  | -276,442.510    | 9 Mar 18 |                   |                   |              | 0.00              | -276,442.51    | -276,442.51                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CAD / USD EX.RATE 1.2839 WITH CITIBANK N.A.    | -81,793,723.630 | 9 Mar 18 |                   |                   |              | 0.00              | -81,793,723.63 | -81,793,723.63                    | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.8110141 WITH CITIBANK N.A. | -3,699,072.600  | 9 Mar 18 |                   |                   |              | 0.00              | -3,699,072.60  | -3,699,072.60                     | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.812031 WITH CITIBANK N.A.  | -359,043.330    | 9 Mar 18 |                   |                   |              | 0.00              | -359,043.33    | -359,043.33                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.812031 WITH CITIBANK N.A.  | -30,521.630     | 9 Mar 18 |                   |                   |              | 0.00              | -30,521.63     | -30,521.63                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.7218079 WITH CITIBANK N.A. | -16,916.120     | 9 Mar 18 |                   |                   |              | 0.00              | -16,916.12     | -16,916.12                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.7789557 WITH CITIBANK N.A. | 91,101,320.860 | 9 Mar 18 |                   |                   |              | 0.00              | 91,101,320.86 | 91,101,320.86                     | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / JPY EX.RATE 0.009358 WITH CITIBANK N.A.  | 191,192.600    | 9 Mar 18 |                   |                   |              | 0.00              | 191,192.60    | 191,192.60                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / SGD EX.RATE 0.7604308 WITH CITIBANK N.A. | 34,008.310     | 9 Mar 18 |                   |                   |              | 0.00              | 34,008.31     | 34,008.31                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 CHF / USD EX.RATE 1.00491 WITH CITIBANK N.A.   | -187,566.170   | 9 May 18 |                   |                   |              | 0.00              | -187,566.17   | -187,566.17                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / AUD EX.RATE 0.7459 WITH CITIBANK N.A.    | 152,758.670    | 9 May 18 |                   |                   |              | 0.00              | 152,758.67    | 152,758.67                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.995114 WITH CITIBANK N.A.  | 21,355.400     | 9 May 18 |                   |                   |              | 0.00              | 21,355.40     | 21,355.40                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / DKK EX.RATE 0.1590106 WITH CITIBANK N.A. | 77,279.650     | 9 May 18 |                   |                   |              | 0.00              | 77,279.65     | 77,279.65                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | 420,063.180    | 9 May 18 |                   |                   |              | 0.00              | 420,063.18    | 420,063.18                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | 179,951.820    | 9 May 18 |                   |                   |              | 0.00              | 179,951.82    | 179,951.82                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | 45,261.530     | 9 May 18 |                   |                   |              | 0.00              | 45,261.53     | 45,261.53                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / EUR EX.RATE 1.18552 WITH CITIBANK N.A.   | 968,311.140    | 9 May 18 |                   |                   |              | 0.00              | 968,311.14    | 968,311.14                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 JPY / USD EX.RATE 113.9265 WITH CITIBANK N.A.  | -128,912.540   | 9 Nov 18 |                   |                   |              | 0.00              | -128,912.54   | -128,912.54                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.135615 WITH CITIBANK N.A.  | 2,271,230.000  | 9 Nov 18 |                   |                   |              | 0.00              | 2,271,230.00  | 2,271,230.00                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.311128 WITH CITIBANK N.A.  | 1,311,128.000  | 9 Nov 18  |                   |                   |              | 0.00              | 1,311,128.00  | 1,311,128.00                      | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / JPY EX.RATE 0.0087776 WITH CITIBANK N.A. | 659,010.260    | 9 Nov 18  |                   |                   |              | 0.00              | 659,010.26    | 659,010.26                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / KRW EX.RATE 0.0008883 WITH CITIBANK N.A. | 4,025,726.210  | 9 Nov 18  |                   |                   |              | 0.00              | 4,025,726.21  | 4,025,726.21                      | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 ARS / USD EX.RATE 37.2142 WITH CITIBANK N.A.   | -9,838.980     | 9 Oct 18  |                   |                   |              | 0.00              | -9,838.98     | -9,838.98                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / EUR EX.RATE 1.1488201 WITH CITIBANK N.A. | 507,798.760    | 9 Oct 18  |                   |                   |              | 0.00              | 507,798.76    | 507,798.76                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / GBP EX.RATE 1.31421 WITH CITIBANK N.A.   | 78,150.610     | 9 Oct 18  |                   |                   |              | 0.00              | 78,150.61     | 78,150.61                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CHF / USD EX.RATE 0.95599 WITH CITIBANK N.A.   | -65,296.290    | 10 Apr 18 |                   |                   |              | 0.00              | -65,296.29    | -65,296.29                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / AUD EX.RATE 0.77645 WITH CITIBANK N.A.   | 78,373.250     | 10 Apr 18 |                   |                   |              | 0.00              | 78,373.25     | 78,373.25                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.41656 WITH CITIBANK N.A.   | 105,313.570    | 10 Apr 18 |                   |                   |              | 0.00              | 105,313.57    | 105,313.57                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093227 WITH CITIBANK N.A. | 23,759.890     | 10 Apr 18 |                   |                   |              | 0.00              | 23,759.89     | 23,759.89                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093227 WITH CITIBANK N.A. | 106,317.250    | 10 Apr 18 |                   |                   |              | 0.00              | 106,317.25    | 106,317.25                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.99552 WITH CITIBANK N.A.   | -29,418.040    | 10 Aug 18 |                   |                   |              | 0.00              | -29,418.04    | -29,418.04                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8730853 WITH CITIBANK N.A. | -5,726,817.500 | 10 Aug 18 |                   |                   |              | 0.00              | -5,726,817.50 | -5,726,817.50                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8750971 WITH CITIBANK N.A. | -5,713,651.500 | 10 Aug 18 |                   |                   |              | 0.00              | -5,713,651.50 | -5,713,651.50                     | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.94 WITH CITIBANK N.A.    | -231,065.110   | 10 Aug 18 |                   |                   |              | 0.00              | -231,065.11   | -231,065.11                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 CAD / USD EX.RATE 1.340048 WITH CITIBANK N.A.  | -112,880.840   | 10 Dec 18 |                   |                   |              | 0.00              | -112,880.84   | -112,880.84                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.2622 WITH CITIBANK N.A.    | 1,561,824.280  | 10 Dec 18 |                   |                   |              | 0.00              | 1,561,824.28  | 1,561,824.28                      | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CHF / USD EX.RATE 0.9788 WITH CITIBANK N.A.    | -191,050.150   | 10 Jan 18 |                   |                   |              | 0.00              | -191,050.15   | -191,050.15                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 MXN / USD EX.RATE 19.438 WITH CITIBANK N.A.    | -3,826,178.580 | 10 Jan 18 |                   |                   |              | 0.00              | -3,826,178.58 | -3,826,178.58                     | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / MXN EX.RATE 0.0519615 WITH CITIBANK N.A. | 3,864,549.720  | 10 Jan 18 |                   |                   |              | 0.00              | 3,864,549.72  | 3,864,549.72                      | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8514913 WITH CITIBANK N.A. | -42,051.610    | 10 Jul 18 |                   |                   |              | 0.00              | -42,051.61    | -42,051.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8514913 WITH CITIBANK N.A. | -559,757.500   | 10 Jul 18 |                   |                   |              | 0.00              | -559,757.50   | -559,757.50                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 HKD / USD EX.RATE 7.849513 WITH CITIBANK N.A.  | -1,769,589.040 | 10 May 18 |                   |                   |              | 0.00              | -1,769,589.04 | -1,769,589.04                     | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 TRY / USD EX.RATE 4.426 WITH CITIBANK N.A.     | -705,151.380   | 10 May 18 |                   |                   |              | 0.00              | -705,151.38   | -705,151.38                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 TRY / USD EX.RATE 4.426 WITH CITIBANK N.A.     | -1,145,196.570 | 10 May 18 |                   |                   |              | 0.00              | -1,145,196.57 | -1,145,196.57                     | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1910401 WITH CITIBANK N.A. | 210,354.730    | 10 May 18 |                   |                   |              | 0.00              | 210,354.73    | 210,354.73                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1910401 WITH CITIBANK N.A. | 718,431.230    | 10 May 18 |                   |                   |              | 0.00              | 718,431.23    | 718,431.23                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / GBP EX.RATE 1.34997 WITH CITIBANK N.A.   | 681,325.080    | 10 May 18 |                   |                   |              | 0.00              | 681,325.08    | 681,325.08                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TRY EX.RATE 0.2329916 WITH CITIBANK N.A. | 1,180,950.610  | 10 May 18 |                   |                   |              | 0.00              | 1,180,950.61  | 1,180,950.61                      | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TRY EX.RATE 0.2329916 WITH CITIBANK N.A. | 727,166.820    | 10 May 18 |                   |                   |              | 0.00              | 727,166.82    | 727,166.82                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 ARS / USD EX.RATE 37.3555 WITH CITIBANK N.A.   | -19,485.760    | 10 Oct 18 |                   |                   |              | 0.00              | -19,485.76    | -19,485.76                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8628828 WITH CITIBANK N.A. | -2,317,811.800 | 10 Oct 18 |                   |                   |              | 0.00              | -2,317,811.80 | -2,317,811.80                     | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8667238 WITH CITIBANK N.A. | -405,409.270   | 10 Oct 18 |                   |                   |              | 0.00              | -405,409.27   | -405,409.27                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CHF EX.RATE 1.0088272 WITH CITIBANK N.A. | 46,768.050     | 10 Oct 18 |                   |                   |              | 0.00              | 46,768.05     | 46,768.05                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 DKK / USD EX.RATE 6.43155 WITH CITIBANK N.A.   | -115,074.220   | 10 Sep 18 |                   |                   |              | 0.00              | -115,074.22   | -115,074.22                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673301 WITH CITIBANK N.A. | -29,600.610    | 10 Sep 18 |                   |                   |              | 0.00              | -29,600.61    | -29,600.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673301 WITH CITIBANK N.A. | -323,592.730   | 10 Sep 18 |                   |                   |              | 0.00              | -323,592.73   | -323,592.73                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CHF / USD EX.RATE 0.9581 WITH CITIBANK N.A.    | -27,672.640    | 11 Apr 18 |                   |                   |              | 0.00              | -27,672.64    | -27,672.64                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 EUR / USD EX.RATE 0.8085447 WITH CITIBANK N.A. | -401,103.530   | 11 Apr 18 |                   |                   |              | 0.00              | -401,103.53   | -401,103.53                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 JPY / USD EX.RATE 104.1448 WITH CITIBANK N.A.  | -2,000,000.000 | 11 Apr 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / JPY EX.RATE 0.0093986 WITH CITIBANK N.A. | 1,000,000.000  | 11 Apr 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / EUR EX.RATE 1.1316501 WITH CITIBANK N.A. | 46,570.690     | 11 Dec 18 |                   |                   |              | 0.00              | 46,570.69     | 46,570.69                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TRY EX.RATE 0.1861405 WITH CITIBANK N.A. | 369,000.000    | 11 Dec 18 |                   |                   |              | 0.00              | 369,000.00    | 369,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.2536 WITH CITIBANK N.A.    | -64,398.230    | 11 Jan 18 |                   |                   |              | 0.00              | -64,398.23    | -64,398.23                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / ARS EX.RATE 0.0535949 WITH CITIBANK N.A. | 2,887.690      | 11 Jan 18 |                   |                   |              | 0.00              | 2,887.69      | 2,887.69                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / CAD EX.RATE 0.7977383 WITH CITIBANK N.A. | 56,957.420     | 11 Jan 18 |                   |                   |              | 0.00              | 56,957.42     | 56,957.42                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.2061985 WITH CITIBANK N.A. | 1,206,198.500  | 11 Jan 18 |                   |                   |              | 0.00              | 1,206,198.50  | 1,206,198.50                      | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 ARS / USD EX.RATE 27.675 WITH CITIBANK N.A.    | -18,428.180    | 11 Jul 18 |                   |                   |              | 0.00              | -18,428.18    | -18,428.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 ARS / USD EX.RATE 27.7775 WITH CITIBANK N.A.   | -18,360.180    | 11 Jul 18 |                   |                   |              | 0.00              | -18,360.18    | -18,360.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 CHF / USD EX.RATE 0.99582 WITH CITIBANK N.A.   | -123,569.380   | 11 Jul 18 |                   |                   |              | 0.00              | -123,569.38   | -123,569.38                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 DKK / USD EX.RATE 6.38668 WITH CITIBANK N.A.   | -36,913.230    | 11 Jul 18 |                   |                   |              | 0.00              | -36,913.23    | -36,913.23                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 EUR / USD EX.RATE 0.8345762 WITH CITIBANK N.A. | -1,198,212.900 | 11 May 18 |                   |                   |              | 0.00              | -1,198,212.90 | -1,198,212.90                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1948101 WITH CITIBANK N.A. | 42,947.700    | 11 May 18 |                   |                   |              | 0.00              | 42,947.70    | 42,947.70                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1948101 WITH CITIBANK N.A. | 506,145.350   | 11 May 18 |                   |                   |              | 0.00              | 506,145.35   | 506,145.35                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / GBP EX.RATE 1.3543501 WITH CITIBANK N.A. | 166,174.860   | 11 May 18 |                   |                   |              | 0.00              | 166,174.86   | 166,174.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 DKK / USD EX.RATE 6.44055 WITH CITIBANK N.A.   | -47,342.010   | 11 Oct 18 |                   |                   |              | 0.00              | -47,342.01   | -47,342.01                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 JPY / USD EX.RATE 112.25968 WITH CITIBANK N.A. | -76,003.110   | 11 Oct 18 |                   |                   |              | 0.00              | -76,003.11   | -76,003.11                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / GBP EX.RATE 1.3015 WITH CITIBANK N.A.    | 380.600       | 11 Sep 18 |                   |                   |              | 0.00              | 380.60       | 380.60                            | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / MXN EX.RATE 0.0510164 WITH CITIBANK N.A. | 1,000,000.000 | 11 Sep 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 CHF / USD EX.RATE 0.96161 WITH CITIBANK N.A.   | -36,866.390   | 12 Apr 18 |                   |                   |              | 0.00              | -36,866.39   | -36,866.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8109182 WITH CITIBANK N.A. | -47,166.040   | 12 Apr 18 |                   |                   |              | 0.00              | -47,166.04   | -47,166.04                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / JPY EX.RATE 0.0093165 WITH CITIBANK N.A. | 391,865.800   | 12 Apr 18 |                   |                   |              | 0.00              | 391,865.80   | 391,865.80                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 TRY / USD EX.RATE 5.38644 WITH CITIBANK N.A.   | -367,961.030  | 12 Dec 18 |                   |                   |              | 0.00              | -367,961.03  | -367,961.03                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TRY EX.RATE 0.1820656 WITH CITIBANK N.A. | 360,854.000   | 12 Dec 18 |                   |                   |              | 0.00              | 360,854.00   | 360,854.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / USD EX.RATE 0.8141306 WITH CITIBANK N.A. | -46,675.560   | 12 Feb 18 |                   |                   |              | 0.00              | -46,675.56   | -46,675.56                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 TRY / USD EX.RATE 3.92415 WITH CITIBANK N.A.   | -795,331.470     | 12 Feb 18 |                   |                   |              | 0.00              | -795,331.47     | -795,331.47                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 TRY / USD EX.RATE 3.92415 WITH CITIBANK N.A.   | -1,291,652.970   | 12 Feb 18 |                   |                   |              | 0.00              | -1,291,652.97   | -1,291,652.97                     | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2269661 WITH CITIBANK N.A. | 46,624.710       | 12 Feb 18 |                   |                   |              | 0.00              | 46,624.71       | 46,624.71                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2298003 WITH CITIBANK N.A. | 3,689,400.900    | 12 Feb 18 |                   |                   |              | 0.00              | 3,689,400.90    | 3,689,400.90                      | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TRY EX.RATE 0.2615747 WITH CITIBANK N.A. | 1,325,827.880    | 12 Feb 18 |                   |                   |              | 0.00              | 1,325,827.88    | 1,325,827.88                      | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TRY EX.RATE 0.2615747 WITH CITIBANK N.A. | 816,374.570      | 12 Feb 18 |                   |                   |              | 0.00              | 816,374.57      | 816,374.57                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / ZAR EX.RATE 0.0838659 WITH CITIBANK N.A. | 374,407.430      | 12 Feb 18 |                   |                   |              | 0.00              | 374,407.43      | 374,407.43                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25 WITH CITIBANK N.A.      | -15,853,100.660  | 12 Jan 18 |                   |                   |              | 0.00              | -15,853,100.66  | -15,853,100.66                    | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CHF / USD EX.RATE 0.97031 WITH CITIBANK N.A.   | -5,374,880.750   | 12 Jan 18 |                   |                   |              | 0.00              | -5,374,880.75   | -5,374,880.75                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 DKK / USD EX.RATE 6.1249 WITH CITIBANK N.A.    | -100,362.780     | 12 Jan 18 |                   |                   |              | 0.00              | -100,362.78     | -100,362.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8223007 WITH CITIBANK N.A. | -715,770.580     | 12 Jan 18 |                   |                   |              | 0.00              | -715,770.58     | -715,770.58                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8226864 WITH CITIBANK N.A. | -109,000,600.550 | 12 Jan 18 |                   |                   |              | 0.00              | -109,000,600.55 | -109,000,600.55                   | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 GBP / USD EX.RATE 0.7302468 WITH CITIBANK N.A. | -19,094,680.690  | 12 Jan 18 |                   |                   |              | 0.00              | -19,094,680.69  | -19,094,680.69                    | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.2376 WITH CITIBANK N.A.  | -25,726,418.350 | 12 Jan 18 |                   |                   |              | 0.00              | -25,726,418.35 | -25,726,418.35                    | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 SEK / USD EX.RATE 8.09679 WITH CITIBANK N.A.   | -7,487,199.600  | 12 Jan 18 |                   |                   |              | 0.00              | -7,487,199.60  | -7,487,199.60                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / DKK EX.RATE 0.1628667 WITH CITIBANK N.A. | 1,776,465.530   | 12 Jan 18 |                   |                   |              | 0.00              | 1,776,465.53   | 1,776,465.53                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / ZAR EX.RATE 0.0796094 WITH CITIBANK N.A. | 504,748.780     | 12 Jan 18 |                   |                   |              | 0.00              | 504,748.78     | 504,748.78                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 ZAR / USD EX.RATE 12.438 WITH CITIBANK N.A.    | -509,753.900    | 12 Jan 18 |                   |                   |              | 0.00              | -509,753.90    | -509,753.90                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 DKK / USD EX.RATE 6.38575 WITH CITIBANK N.A.   | -44,892.540     | 12 Jul 18 |                   |                   |              | 0.00              | -44,892.54     | -44,892.54                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.32144 WITH CITIBANK N.A.   | 105,028.800     | 12 Jul 18 |                   |                   |              | 0.00              | 105,028.80     | 105,028.80                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.32144 WITH CITIBANK N.A.   | 98,306.440      | 12 Jul 18 |                   |                   |              | 0.00              | 98,306.44      | 98,306.44                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 GBP / USD EX.RATE 0.7477977 WITH CITIBANK N.A. | -120,222.350    | 12 Jun 18 |                   |                   |              | 0.00              | -120,222.35    | -120,222.35                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 JPY / USD EX.RATE 113.769 WITH CITIBANK N.A.   | -106,227.600    | 12 Nov 18 |                   |                   |              | 0.00              | -106,227.60    | -106,227.60                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / EUR EX.RATE 1.1299518 WITH CITIBANK N.A. | 2,259,903.600   | 12 Nov 18 |                   |                   |              | 0.00              | 2,259,903.60   | 2,259,903.60                      | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087897 WITH CITIBANK N.A. | 420,396.510     | 12 Nov 18 |                   |                   |              | 0.00              | 420,396.51     | 420,396.51                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 DKK / USD EX.RATE 6.4547 WITH CITIBANK N.A.    | -69,711.770     | 12 Oct 18 |                   |                   |              | 0.00              | -69,711.77     | -69,711.77                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8653064 WITH CITIBANK N.A. | -500,550.880   | 12 Oct 18 |                   |                   |              | 0.00              | -500,550.88   | -500,550.88                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 MXN / USD EX.RATE 19.2264 WITH CITIBANK N.A.   | -2,156,579.460 | 12 Oct 18 |                   |                   |              | 0.00              | -2,156,579.46 | -2,156,579.46                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / MXN EX.RATE 0.0527218 WITH CITIBANK N.A. | 2,186,016.040  | 12 Oct 18 |                   |                   |              | 0.00              | 2,186,016.04  | 2,186,016.04                      | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 DKK / USD EX.RATE 6.40981 WITH CITIBANK N.A.   | -8,073.400     | 12 Sep 18 |                   |                   |              | 0.00              | -8,073.40     | -8,073.40                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 MXN / USD EX.RATE 19.37922 WITH CITIBANK N.A.  | -1,000,000.000 | 12 Sep 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / ARS EX.RATE 0.0263726 WITH CITIBANK N.A. | 4,044.230      | 12 Sep 18 |                   |                   |              | 0.00              | 4,044.23      | 4,044.23                          | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / GBP EX.RATE 1.3066401 WITH CITIBANK N.A. | 62,902.590     | 12 Sep 18 |                   |                   |              | 0.00              | 62,902.59     | 62,902.59                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7016017 WITH CITIBANK N.A. | -360,564.760   | 13 Apr 18 |                   |                   |              | 0.00              | -360,564.76   | -360,564.76                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 CHF / USD EX.RATE 0.99379 WITH CITIBANK N.A.   | -15,596.340    | 13 Aug 18 |                   |                   |              | 0.00              | -15,596.34    | -15,596.34                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 DKK / USD EX.RATE 6.5414 WITH CITIBANK N.A.    | -22,411.180    | 13 Aug 18 |                   |                   |              | 0.00              | -22,411.18    | -22,411.18                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / ARS EX.RATE 0.0332857 WITH CITIBANK N.A. | 30,456.450     | 13 Aug 18 |                   |                   |              | 0.00              | 30,456.45     | 30,456.45                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / EUR EX.RATE 1.1409392 WITH CITIBANK N.A. | 5,704,696.000  | 13 Aug 18 |                   |                   |              | 0.00              | 5,704,696.00  | 5,704,696.00                      | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 COP / USD EX.RATE 3178.4 WITH CITIBANK N.A.    | -101,873.580   | 13 Dec 18 |                   |                   |              | 0.00              | -101,873.58   | -101,873.58                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / EUR EX.RATE 1.13614 WITH CITIBANK N.A.   | 2,402,746.920  | 13 Dec 18 |                   |                   |              | 0.00              | 2,402,746.92  | 2,402,746.92                      | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8075569 WITH CITIBANK N.A. | -1,238,302.900 | 13 Feb 18 |                   |                   |              | 0.00              | -1,238,302.90 | -1,238,302.90                     | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8096641 WITH CITIBANK N.A. | -308,495.860   | 13 Feb 18 |                   |                   |              | 0.00              | -308,495.86   | -308,495.86                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7206064 WITH CITIBANK N.A. | -241,312.570   | 13 Feb 18 |                   |                   |              | 0.00              | -241,312.57   | -241,312.57                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0092839 WITH CITIBANK N.A. | 190,101.200    | 13 Feb 18 |                   |                   |              | 0.00              | 190,101.20    | 190,101.20                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / ZAR EX.RATE 0.0837437 WITH CITIBANK N.A. | 895,406.910    | 13 Feb 18 |                   |                   |              | 0.00              | 895,406.91    | 895,406.91                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 ARS / USD EX.RATE 28.42 WITH CITIBANK N.A.     | -7,741.030     | 13 Jul 18 |                   |                   |              | 0.00              | -7,741.03     | -7,741.03                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 DKK / USD EX.RATE 6.38851 WITH CITIBANK N.A.   | -25,153.180    | 13 Jul 18 |                   |                   |              | 0.00              | -25,153.18    | -25,153.18                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.41452 WITH CITIBANK N.A. | -2,000,000.000 | 13 Jul 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / EUR EX.RATE 1.1668301 WITH CITIBANK N.A. | 48,488.800     | 13 Jul 18 |                   |                   |              | 0.00              | 48,488.80     | 48,488.80                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / GBP EX.RATE 1.3214501 WITH CITIBANK N.A. | 66,344.320     | 13 Jul 18 |                   |                   |              | 0.00              | 66,344.32     | 66,344.32                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 MXN / USD EX.RATE 20.946527 WITH CITIBANK N.A. | -170,624.940   | 13 Jun 18 |                   |                   |              | 0.00              | -170,624.94   | -170,624.94                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 RUB / USD EX.RATE 63.2388 WITH CITIBANK N.A.   | -653,527.820   | 13 Jun 18 |                   |                   |              | 0.00              | -653,527.82   | -653,527.82                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                     | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE<br>0.0090501 WITH CITIBANK N.A. | 247,787.200    | 13 Jun 18 |                   |                   |              | 0.00              | 247,787.20    | 247,787.20                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / MXN EX.RATE<br>0.0483394 WITH CITIBANK N.A. | 172,765.000    | 13 Jun 18 |                   |                   |              | 0.00              | 172,765.00    | 172,765.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / RUB EX.RATE<br>0.0158522 WITH CITIBANK N.A. | 655,143.950    | 13 Jun 18 |                   |                   |              | 0.00              | 655,143.95    | 655,143.95                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 DKK / USD EX.RATE<br>6.036085 WITH CITIBANK N.A.  | -75,576.110    | 13 Mar 18 |                   |                   |              | 0.00              | -75,576.11    | -75,576.11                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE<br>0.8110172 WITH CITIBANK N.A. | -256,468.060   | 13 Mar 18 |                   |                   |              | 0.00              | -256,468.06   | -256,468.06                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 JPY / USD EX.RATE<br>106.11397 WITH CITIBANK N.A. | -3,000,000.000 | 13 Mar 18 |                   |                   |              | 0.00              | -3,000,000.00 | -3,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE<br>1.2353997 WITH CITIBANK N.A. | 256,963.140    | 13 Mar 18 |                   |                   |              | 0.00              | 256,963.14    | 256,963.14                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE<br>0.7708733 WITH CITIBANK N.A. | -108,065.640   | 13 Nov 18 |                   |                   |              | 0.00              | -108,065.64   | -108,065.64                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / ARS EX.RATE<br>0.027836 WITH CITIBANK N.A.  | 21,380.580     | 13 Nov 18 |                   |                   |              | 0.00              | 21,380.58     | 21,380.58                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / GBP EX.RATE<br>1.29723 WITH CITIBANK N.A.   | 57,015.660     | 13 Nov 18 |                   |                   |              | 0.00              | 57,015.66     | 57,015.66                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 DKK / USD EX.RATE<br>6.38492 WITH CITIBANK N.A.   | -51,679.520    | 13 Sep 18 |                   |                   |              | 0.00              | -51,679.52    | -51,679.52                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE<br>0.8559298 WITH CITIBANK N.A. | -273,243.410   | 13 Sep 18 |                   |                   |              | 0.00              | -273,243.41   | -273,243.41                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / EUR EX.RATE<br>1.1683201 WITH CITIBANK N.A. | 9,473.510      | 13 Sep 18 |                   |                   |              | 0.00              | 9,473.51      | 9,473.51                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 DKK / USD EX.RATE 6.57232 WITH CITIBANK N.A.   | -56,252.060    | 14 Aug 18 |                   |                   |              | 0.00              | -56,252.06    | -56,252.06                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 GBP / USD EX.RATE 0.7862438 WITH CITIBANK N.A. | -40,195.800    | 14 Aug 18 |                   |                   |              | 0.00              | -40,195.80    | -40,195.80                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 JPY / USD EX.RATE 110.857 WITH CITIBANK N.A.   | -103,969.440   | 14 Aug 18 |                   |                   |              | 0.00              | -103,969.44   | -103,969.44                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / GBP EX.RATE 1.2718701 WITH CITIBANK N.A. | 48,605.380     | 14 Aug 18 |                   |                   |              | 0.00              | 48,605.38     | 48,605.38                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 INR / USD EX.RATE 72.78 WITH CITIBANK N.A.     | -1,006,924.980 | 14 Dec 18 |                   |                   |              | 0.00              | -1,006,924.98 | -1,006,924.98                     | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 113.59736 WITH CITIBANK N.A. | -28,948.970    | 14 Dec 18 |                   |                   |              | 0.00              | -28,948.97    | -28,948.97                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 MXN / USD EX.RATE 20.402524 WITH CITIBANK N.A. | -69,588.010    | 14 Dec 18 |                   |                   |              | 0.00              | -69,588.01    | -69,588.01                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.12983 WITH CITIBANK N.A.   | 238,467.120    | 14 Dec 18 |                   |                   |              | 0.00              | 238,467.12    | 238,467.12                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / INR EX.RATE 0.0138966 WITH CITIBANK N.A. | 1,018,399.110  | 14 Dec 18 |                   |                   |              | 0.00              | 1,018,399.11  | 1,018,399.11                      | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / PLN EX.RATE 0.2627335 WITH CITIBANK N.A. | 21,252.780     | 14 Dec 18 |                   |                   |              | 0.00              | 21,252.78     | 21,252.78                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / ZAR EX.RATE 0.0684554 WITH CITIBANK N.A. | 1,000,000.000  | 14 Dec 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 CHF / USD EX.RATE 0.92972 WITH CITIBANK N.A.   | -237,000.880   | 14 Feb 18 |                   |                   |              | 0.00              | -237,000.88   | -237,000.88                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.804214 WITH CITIBANK N.A.  | -989,020.420   | 14 Feb 18 |                   |                   |              | 0.00              | -989,020.42   | -989,020.42                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.804214 WITH CITIBANK N.A.  | -282,721.450   | 14 Feb 18 |                   |                   |              | 0.00              | -282,721.45   | -282,721.45                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7146226 WITH CITIBANK N.A. | -503,157.660   | 14 Feb 18 |                   |                   |              | 0.00              | -503,157.66   | -503,157.66                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 NZD / USD EX.RATE 1.3662583 WITH CITIBANK N.A. | -1,531,189.190 | 14 Feb 18 |                   |                   |              | 0.00              | -1,531,189.19 | -1,531,189.19                     | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / NZD EX.RATE 0.731415 WITH CITIBANK N.A.  | 1,530,120.180  | 14 Feb 18 |                   |                   |              | 0.00              | 1,530,120.18  | 1,530,120.18                      | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / RUB EX.RATE 0.0173688 WITH CITIBANK N.A. | 13,428,253.830 | 14 Feb 18 |                   |                   |              | 0.00              | 13,428,253.83 | 13,428,253.83                     | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / ZAR EX.RATE 0.0855103 WITH CITIBANK N.A. | 319,434.980    | 14 Feb 18 |                   |                   |              | 0.00              | 319,434.98    | 319,434.98                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.2975516 WITH CITIBANK N.A. | -953,059.590   | 14 Jun 18 |                   |                   |              | 0.00              | -953,059.59   | -953,059.59                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 EUR / USD EX.RATE 0.8620986 WITH CITIBANK N.A. | -2,605.410     | 14 Jun 18 |                   |                   |              | 0.00              | -2,605.41     | -2,605.41                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 JPY / USD EX.RATE 110.28371 WITH CITIBANK N.A. | -5,000,000.000 | 14 Jun 18 |                   |                   |              | 0.00              | -5,000,000.00 | -5,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.16072 WITH CITIBANK N.A.   | 163,856.800    | 14 Jun 18 |                   |                   |              | 0.00              | 163,856.80    | 163,856.80                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / ZAR EX.RATE 0.0762488 WITH CITIBANK N.A. | 62,385.450     | 14 Jun 18 |                   |                   |              | 0.00              | 62,385.45     | 62,385.45                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 CAD / USD EX.RATE 1.295196 WITH CITIBANK N.A.  | -126,708.800   | 14 Mar 18 |                   |                   |              | 0.00              | -126,708.80   | -126,708.80                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.9451 WITH CITIBANK N.A.    | -49,411.250    | 14 Mar 18 |                   |                   |              | 0.00              | -49,411.25    | -49,411.25                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 DKK / USD EX.RATE 6.02108 WITH CITIBANK N.A.   | -40,516.310     | 14 Mar 18 |                   |                   |              | 0.00              | -40,516.31     | -40,516.31                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8084063 WITH CITIBANK N.A. | -6,185,008.500  | 14 Mar 18 |                   |                   |              | 0.00              | -6,185,008.50  | -6,185,008.50                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.33 WITH CITIBANK N.A.    | -28,457,343.150 | 14 Mar 18 |                   |                   |              | 0.00              | -28,457,343.15 | -28,457,343.15                    | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.50762 WITH CITIBANK N.A. | -164,280.060    | 14 Mar 18 |                   |                   |              | 0.00              | -164,280.06    | -164,280.06                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.50762 WITH CITIBANK N.A. | -54,808.900     | 14 Mar 18 |                   |                   |              | 0.00              | -54,808.90     | -54,808.90                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / DKK EX.RATE 0.1606351 WITH CITIBANK N.A. | 117,535.750     | 14 May 18 |                   |                   |              | 0.00              | 117,535.75     | 117,535.75                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7685057 WITH CITIBANK N.A. | -165,255.780    | 14 Nov 18 |                   |                   |              | 0.00              | -165,255.78    | -165,255.78                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.3018532 WITH CITIBANK N.A. | 1,301,853.200   | 14 Nov 18 |                   |                   |              | 0.00              | 1,301,853.20   | 1,301,853.20                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.3077187 WITH CITIBANK N.A. | 166,080.270     | 14 Nov 18 |                   |                   |              | 0.00              | 166,080.27     | 166,080.27                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 ARS / USD EX.RATE 39.7862 WITH CITIBANK N.A.   | -98.780         | 14 Sep 18 |                   |                   |              | 0.00              | -98.78         | -98.78                            | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8601041 WITH CITIBANK N.A. | -852,771.060    | 14 Sep 18 |                   |                   |              | 0.00              | -852,771.06    | -852,771.06                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 HKD / USD EX.RATE 7.8472 WITH CITIBANK N.A.    | -62,777.000     | 14 Sep 18 |                   |                   |              | 0.00              | -62,777.00     | -62,777.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / EUR EX.RATE 1.16261 WITH CITIBANK N.A.   | 141,590.130     | 14 Sep 18 |                   |                   |              | 0.00              | 141,590.13     | 141,590.13                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / GBP EX.RATE 1.3074401 WITH CITIBANK N.A. | 14,137.130       | 14 Sep 18 |                   |                   |              | 0.00              | 14,137.13       | 14,137.13                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 DKK / USD EX.RATE 6.57319 WITH CITIBANK N.A.   | -74,980.080      | 15 Aug 18 |                   |                   |              | 0.00              | -74,980.08      | -74,980.08                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7878668 WITH CITIBANK N.A. | -60,412.250      | 15 Aug 18 |                   |                   |              | 0.00              | -60,412.25      | -60,412.25                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7878668 WITH CITIBANK N.A. | -66,579.030      | 15 Aug 18 |                   |                   |              | 0.00              | -66,579.03      | -66,579.03                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / AUD EX.RATE 0.7227 WITH CITIBANK N.A.    | 59,684.500       | 15 Aug 18 |                   |                   |              | 0.00              | 59,684.50       | 59,684.50                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH CITIBANK N.A. | 440,683.230      | 15 Aug 18 |                   |                   |              | 0.00              | 440,683.23      | 440,683.23                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.7980731 WITH CITIBANK N.A. | -2,506,036.000   | 15 Feb 18 |                   |                   |              | 0.00              | -2,506,036.00   | -2,506,036.00                     | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.250128 WITH CITIBANK N.A.  | 2,500,256.000    | 15 Feb 18 |                   |                   |              | 0.00              | 2,500,256.00    | 2,500,256.00                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.239979 WITH CITIBANK N.A.  | -33,149,870.020  | 15 Jan 18 |                   |                   |              | 0.00              | -33,149,870.02  | -33,149,870.02                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.240581 WITH CITIBANK N.A.  | -33,133,783.830  | 15 Jan 18 |                   |                   |              | 0.00              | -33,133,783.83  | -33,133,783.83                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CHF / USD EX.RATE 0.958999 WITH CITIBANK N.A.  | -11,855,481.140  | 15 Jan 18 |                   |                   |              | 0.00              | -11,855,481.14  | -11,855,481.14                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CHF / USD EX.RATE 0.962427 WITH CITIBANK N.A.  | -11,813,253.950  | 15 Jan 18 |                   |                   |              | 0.00              | -11,813,253.95  | -11,813,253.95                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8116883 WITH CITIBANK N.A. | -225,311,677.110 | 15 Jan 18 |                   |                   |              | 0.00              | -225,311,677.11 | -225,311,677.11                   | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8141353 WITH CITIBANK N.A. | -224,634,461.900 | 15 Jan 18 |                   |                   |              | 0.00              | -224,634,461.90 | -224,634,461.90                   | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7229712 WITH CITIBANK N.A. | -39,660,723.700  | 15 Jan 18 |                   |                   |              | 0.00              | -39,660,723.70  | -39,660,723.70                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7241497 WITH CITIBANK N.A. | -39,596,179.510  | 15 Jan 18 |                   |                   |              | 0.00              | -39,596,179.51  | -39,596,179.51                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.1422 WITH CITIBANK N.A.  | -52,381,859.550  | 15 Jan 18 |                   |                   |              | 0.00              | -52,381,859.55  | -52,381,859.55                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.4295 WITH CITIBANK N.A.  | -52,245,579.770  | 15 Jan 18 |                   |                   |              | 0.00              | -52,245,579.77  | -52,245,579.77                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 SEK / USD EX.RATE 7.987806 WITH CITIBANK N.A.  | -15,501,689.100  | 15 Jan 18 |                   |                   |              | 0.00              | -15,501,689.10  | -15,501,689.10                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 SEK / USD EX.RATE 8.012487 WITH CITIBANK N.A.  | -15,453,938.980  | 15 Jan 18 |                   |                   |              | 0.00              | -15,453,938.98  | -15,453,938.98                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8576421 WITH CITIBANK N.A. | -2,331,975.000   | 15 Jun 18 |                   |                   |              | 0.00              | -2,331,975.00   | -2,331,975.00                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 EUR / USD EX.RATE 0.8615041 WITH CITIBANK N.A. | -2,321,521.200   | 15 Jun 18 |                   |                   |              | 0.00              | -2,321,521.20   | -2,321,521.20                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.7498107 WITH CITIBANK N.A. | -78,768,326.340  | 15 Jun 18 |                   |                   |              | 0.00              | -78,768,326.34  | -78,768,326.34                    | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / GBP EX.RATE 1.3285 WITH CITIBANK N.A.    | 79,105,266.800   | 15 Jun 18 |                   |                   |              | 0.00              | 79,105,266.80   | 79,105,266.80                     | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / JPY EX.RATE 0.0090481 WITH CITIBANK N.A. | 581,433.650      | 15 Jun 18 |                   |                   |              | 0.00              | 581,433.65      | 581,433.65                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.300611 WITH CITIBANK N.A.  | -3,576,780.450   | 15 Mar 18 |                   |                   |              | 0.00              | -3,576,780.45   | -3,576,780.45                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.94982 WITH CITIBANK N.A.   | -50,524.930    | 15 Mar 18 |                   |                   |              | 0.00              | -50,524.93    | -50,524.93                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 DKK / USD EX.RATE 6.04581 WITH CITIBANK N.A.   | -16,722.140    | 15 Mar 18 |                   |                   |              | 0.00              | -16,722.14    | -16,722.14                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.8087082 WITH CITIBANK N.A. | -1,236,540.000 | 15 Mar 18 |                   |                   |              | 0.00              | -1,236,540.00 | -1,236,540.00                     | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.809805 WITH CITIBANK N.A.  | -14,818.380    | 15 Mar 18 |                   |                   |              | 0.00              | -14,818.38    | -14,818.38                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / EUR EX.RATE 1.2408598 WITH CITIBANK N.A. | 14,890.320     | 15 Mar 18 |                   |                   |              | 0.00              | 14,890.32     | 14,890.32                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / EUR EX.RATE 1.2409807 WITH CITIBANK N.A. | 1,240,980.700  | 15 Mar 18 |                   |                   |              | 0.00              | 1,240,980.70  | 1,240,980.70                      | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975858 WITH CITIBANK N.A. | 19,209.010     | 15 May 18 |                   |                   |              | 0.00              | 19,209.01     | 19,209.01                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CHF EX.RATE 0.9975858 WITH CITIBANK N.A. | 46,099.440     | 15 May 18 |                   |                   |              | 0.00              | 46,099.44     | 46,099.44                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / DKK EX.RATE 0.1591842 WITH CITIBANK N.A. | 171,310.560    | 15 May 18 |                   |                   |              | 0.00              | 171,310.56    | 171,310.56                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8822452 WITH CITIBANK N.A. | -2,266,943.600 | 15 Nov 18 |                   |                   |              | 0.00              | -2,266,943.60 | -2,266,943.60                     | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7818604 WITH CITIBANK N.A. | -1,279,000.700 | 15 Nov 18 |                   |                   |              | 0.00              | -1,279,000.70 | -1,279,000.70                     | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 JPY / USD EX.RATE 113.35593 WITH CITIBANK N.A. | -19,698.070    | 15 Nov 18 |                   |                   |              | 0.00              | -19,698.07    | -19,698.07                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / CHF EX.RATE 0.9931177 WITH CITIBANK N.A. | 54,520.220     | 15 Nov 18 |                   |                   |              | 0.00              | 54,520.22     | 54,520.22                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / NZD EX.RATE 0.68314 WITH CITIBANK N.A.   | 1,366,280.000  | 15 Nov 18 |                   |                   |              | 0.00              | 1,366,280.00  | 1,366,280.00                      | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 DKK / USD EX.RATE 6.44072 WITH CITIBANK N.A.   | -45,419.720    | 15 Oct 18 |                   |                   |              | 0.00              | -45,419.72    | -45,419.72                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1275902 WITH CITIBANK N.A. | 48,122.990     | 15 Oct 18 |                   |                   |              | 0.00              | 48,122.99     | 48,122.99                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 ILS / USD EX.RATE 3.50541 WITH CITIBANK N.A.   | -988,561.680   | 16 Apr 18 |                   |                   |              | 0.00              | -988,561.68   | -988,561.68                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 JPY / USD EX.RATE 106.78681 WITH CITIBANK N.A. | -2,000,000.000 | 16 Apr 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / EUR EX.RATE 1.1412674 WITH CITIBANK N.A. | 5,706,337.000  | 16 Aug 18 |                   |                   |              | 0.00              | 5,706,337.00  | 5,706,337.00                      | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.2742308 WITH CITIBANK N.A. | 1,274,230.800  | 16 Aug 18 |                   |                   |              | 0.00              | 1,274,230.80  | 1,274,230.80                      | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8038585 WITH CITIBANK N.A. | -647,924.970   | 16 Feb 18 |                   |                   |              | 0.00              | -647,924.97   | -647,924.97                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8038585 WITH CITIBANK N.A. | -8,577.980     | 16 Feb 18 |                   |                   |              | 0.00              | -8,577.98     | -8,577.98                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7119464 WITH CITIBANK N.A. | -482,036.390   | 16 Feb 18 |                   |                   |              | 0.00              | -482,036.39   | -482,036.39                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 CHF / USD EX.RATE 0.9589 WITH CITIBANK N.A.    | -299,996.480   | 16 Jan 18 |                   |                   |              | 0.00              | -299,996.48   | -299,996.48                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 DKK / USD EX.RATE 6.07083 WITH CITIBANK N.A.   | -50,776.640    | 16 Jan 18 |                   |                   |              | 0.00              | -50,776.64    | -50,776.64                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8148631 WITH CITIBANK N.A. | -284,163.720   | 16 Jan 18 |                   |                   |              | 0.00              | -284,163.72   | -284,163.72                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248004 WITH CITIBANK N.A. | -105,275.910     | 16 Jan 18 |                   |                   |              | 0.00              | -105,275.91     | -105,275.91                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2272 WITH CITIBANK N.A.    | 12,075.370       | 16 Jan 18 |                   |                   |              | 0.00              | 12,075.37       | 12,075.37                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3796902 WITH CITIBANK N.A. | 4,994.350        | 16 Jan 18 |                   |                   |              | 0.00              | 4,994.35        | 4,994.35                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / MXN EX.RATE 0.05252 WITH CITIBANK N.A.   | 2,000,000.000    | 16 Jan 18 |                   |                   |              | 0.00              | 2,000,000.00    | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / ARS EX.RATE 0.0366327 WITH CITIBANK N.A. | 44,508.760       | 16 Jul 18 |                   |                   |              | 0.00              | 44,508.76       | 44,508.76                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / EUR EX.RATE 1.17151 WITH CITIBANK N.A.   | 186,148.040      | 16 Jul 18 |                   |                   |              | 0.00              | 186,148.04      | 186,148.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / GBP EX.RATE 1.3233601 WITH CITIBANK N.A. | 62,189.490       | 16 Jul 18 |                   |                   |              | 0.00              | 62,189.49       | 62,189.49                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.95247 WITH CITIBANK N.A.   | -52,171.400      | 16 Mar 18 |                   |                   |              | 0.00              | -52,171.40      | -52,171.40                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8075685 WITH CITIBANK N.A. | -115,303,058.500 | 16 Mar 18 |                   |                   |              | 0.00              | -115,303,058.50 | -115,303,058.50                   | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8089967 WITH CITIBANK N.A. | -115,624,272.250 | 16 Mar 18 |                   |                   |              | 0.00              | -115,624,272.25 | -115,624,272.25                   | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8113854 WITH CITIBANK N.A. | -7,394.760       | 16 Mar 18 |                   |                   |              | 0.00              | -7,394.76       | -7,394.76                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8116949 WITH CITIBANK N.A. | -3,326,373.000   | 16 Mar 18 |                   |                   |              | 0.00              | -3,326,373.00   | -3,326,373.00                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8137358 WITH CITIBANK N.A. | -144,657.540     | 16 Mar 18 |                   |                   |              | 0.00              | -144,657.54     | -144,657.54                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 GBP / USD EX.RATE 0.7174424 WITH CITIBANK N.A. | -29,911.390     | 16 Mar 18 |                   |                   |              | 0.00              | -29,911.39     | -29,911.39                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 PLN / USD EX.RATE 3.436033 WITH CITIBANK N.A.  | -157.160        | 16 Mar 18 |                   |                   |              | 0.00              | -157.16        | -157.16                           | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2283 WITH CITIBANK N.A.    | 114,894,756.490 | 16 Mar 18 |                   |                   |              | 0.00              | 114,894,756.49 | 114,894,756.49                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2289001 WITH CITIBANK N.A. | 953,607.930     | 16 Mar 18 |                   |                   |              | 0.00              | 953,607.93     | 953,607.93                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2307 WITH CITIBANK N.A.    | 114,596,780.300 | 16 Mar 18 |                   |                   |              | 0.00              | 114,596,780.30 | 114,596,780.30                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2351854 WITH CITIBANK N.A. | 3,335,000.580   | 16 Mar 18 |                   |                   |              | 0.00              | 3,335,000.58   | 3,335,000.58                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2379929 WITH CITIBANK N.A. | 7,427.960       | 16 Mar 18 |                   |                   |              | 0.00              | 7,427.96       | 7,427.96                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 DKK / USD EX.RATE 6.30657 WITH CITIBANK N.A.   | -109,438.830    | 16 May 18 |                   |                   |              | 0.00              | -109,438.83    | -109,438.83                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 EUR / USD EX.RATE 0.8446607 WITH CITIBANK N.A. | -2,367,814.800  | 16 May 18 |                   |                   |              | 0.00              | -2,367,814.80  | -2,367,814.80                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / DKK EX.RATE 0.1585648 WITH CITIBANK N.A. | 186,071.680     | 16 May 18 |                   |                   |              | 0.00              | 186,071.68     | 186,071.68                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090791 WITH CITIBANK N.A. | 25,736.420      | 16 May 18 |                   |                   |              | 0.00              | 25,736.42      | 25,736.42                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7779351 WITH CITIBANK N.A. | -1,285,454.200  | 16 Nov 18 |                   |                   |              | 0.00              | -1,285,454.20  | -1,285,454.20                     | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 DKK / USD EX.RATE 6.44541 WITH CITIBANK N.A.   | -108,248.980    | 16 Oct 18 |                   |                   |              | 0.00              | -108,248.98    | -108,248.98                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7567311 WITH CITIBANK N.A. | -37,001.260  | 16 Oct 18 |                   |                   |              | 0.00              | -37,001.26  | -37,001.26                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7583283 WITH CITIBANK N.A. | -42,075.760  | 16 Oct 18 |                   |                   |              | 0.00              | -42,075.76  | -42,075.76                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / GBP EX.RATE 1.3231587 WITH CITIBANK N.A. | 37,048.440   | 16 Oct 18 |                   |                   |              | 0.00              | 37,048.44   | 37,048.44                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275847 WITH CITIBANK N.A. | 102,837.540  | 16 Oct 18 |                   |                   |              | 0.00              | 102,837.54  | 102,837.54                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8088324 WITH CITIBANK N.A. | -255,285.260 | 17 Apr 18 |                   |                   |              | 0.00              | -255,285.26 | -255,285.26                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 ARS / USD EX.RATE 29.95 WITH CITIBANK N.A.     | -131.220     | 17 Aug 18 |                   |                   |              | 0.00              | -131.22     | -131.22                           | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 ARS / USD EX.RATE 30.67 WITH CITIBANK N.A.     | -5,000.000   | 17 Aug 18 |                   |                   |              | 0.00              | -5,000.00   | -5,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 CHF / USD EX.RATE 0.9945 WITH CITIBANK N.A.    | -181,065.560 | 17 Aug 18 |                   |                   |              | 0.00              | -181,065.56 | -181,065.56                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 DKK / USD EX.RATE 6.53617 WITH CITIBANK N.A.   | -52,874.720  | 17 Aug 18 |                   |                   |              | 0.00              | -52,874.72  | -52,874.72                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.84965 WITH CITIBANK N.A.   | -58,180.540  | 17 Aug 18 |                   |                   |              | 0.00              | -58,180.54  | -58,180.54                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / ARS EX.RATE 0.0327439 WITH CITIBANK N.A. | 128.680      | 17 Aug 18 |                   |                   |              | 0.00              | 128.68      | 128.68                            | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / AUD EX.RATE 0.7281 WITH CITIBANK N.A.    | 54,543.000   | 17 Aug 18 |                   |                   |              | 0.00              | 54,543.00   | 54,543.00                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / HKD EX.RATE 0.1273942 WITH CITIBANK N.A. | 261,785.160  | 17 Aug 18 |                   |                   |              | 0.00              | 261,785.16  | 261,785.16                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 GBP / USD EX.RATE 0.7918784 WITH CITIBANK N.A. | -5,987.760     | 17 Dec 18 |                   |                   |              | 0.00              | -5,987.76     | -5,987.76                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 GBP / USD EX.RATE 0.7918784 WITH CITIBANK N.A. | -105,363.320   | 17 Dec 18 |                   |                   |              | 0.00              | -105,363.32   | -105,363.32                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008837 WITH CITIBANK N.A. | 1,461,283.140  | 17 Dec 18 |                   |                   |              | 0.00              | 1,461,283.14  | 1,461,283.14                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 DKK / USD EX.RATE 6.06293 WITH CITIBANK N.A.   | -53,500.180    | 17 Jan 18 |                   |                   |              | 0.00              | -53,500.18    | -53,500.18                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8170335 WITH CITIBANK N.A. | -238,200.620   | 17 Jan 18 |                   |                   |              | 0.00              | -238,200.62   | -238,200.62                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 JPY / USD EX.RATE 110.3029 WITH CITIBANK N.A.  | -1,014,549.030 | 17 Jan 18 |                   |                   |              | 0.00              | -1,014,549.03 | -1,014,549.03                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.22643 WITH CITIBANK N.A.   | 486,803.020    | 17 Jan 18 |                   |                   |              | 0.00              | 486,803.02    | 486,803.02                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CHF / USD EX.RATE 0.99949 WITH CITIBANK N.A.   | -54,573.180    | 17 Jul 18 |                   |                   |              | 0.00              | -54,573.18    | -54,573.18                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 DKK / USD EX.RATE 6.39445 WITH CITIBANK N.A.   | -25,022.230    | 17 Jul 18 |                   |                   |              | 0.00              | -25,022.23    | -25,022.23                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.1656001 WITH CITIBANK N.A. | 126,825.110    | 17 Jul 18 |                   |                   |              | 0.00              | 126,825.11    | 126,825.11                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.1704117 WITH CITIBANK N.A. | 2,340,823.400  | 17 Jul 18 |                   |                   |              | 0.00              | 2,340,823.40  | 2,340,823.40                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088759 WITH CITIBANK N.A. | 77,639.800     | 17 Jul 18 |                   |                   |              | 0.00              | 77,639.80     | 77,639.80                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CHF / USD EX.RATE 1.00105 WITH CITIBANK N.A.   | -615,498.310   | 17 May 18 |                   |                   |              | 0.00              | -615,498.31   | -615,498.31                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 DKK / USD EX.RATE 6.31125 WITH CITIBANK N.A.   | -17,024.060    | 17 May 18 |                   |                   |              | 0.00              | -17,024.06    | -17,024.06                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.847357 WITH CITIBANK N.A.  | -73,846.810    | 17 May 18 |                   |                   |              | 0.00              | -73,846.81    | -73,846.81                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / DKK EX.RATE 0.1584472 WITH CITIBANK N.A. | 293,813.230    | 17 May 18 |                   |                   |              | 0.00              | 293,813.23    | 293,813.23                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1801401 WITH CITIBANK N.A. | 353,275.110    | 17 May 18 |                   |                   |              | 0.00              | 353,275.11    | 353,275.11                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 CAD / USD EX.RATE 1.301968 WITH CITIBANK N.A.  | -62,822.520    | 17 Oct 18 |                   |                   |              | 0.00              | -62,822.52    | -62,822.52                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.768068 WITH CITIBANK N.A.  | 105,205.850    | 17 Oct 18 |                   |                   |              | 0.00              | 105,205.85    | 105,205.85                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 TRY / USD EX.RATE 6.381557 WITH CITIBANK N.A.  | -613,693.020   | 17 Sep 18 |                   |                   |              | 0.00              | -613,693.02   | -613,693.02                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TRY EX.RATE 0.1595744 WITH CITIBANK N.A. | 612,568.710    | 17 Sep 18 |                   |                   |              | 0.00              | 612,568.71    | 612,568.71                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 RUB / USD EX.RATE 62.0977 WITH CITIBANK N.A.   | -287,208.700   | 18 Apr 18 |                   |                   |              | 0.00              | -287,208.70   | -287,208.70                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / RUB EX.RATE 0.0162552 WITH CITIBANK N.A. | 289,911.850    | 18 Apr 18 |                   |                   |              | 0.00              | 289,911.85    | 289,911.85                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 INR / USD EX.RATE 71.673 WITH CITIBANK N.A.    | -1,022,477.080 | 18 Dec 18 |                   |                   |              | 0.00              | -1,022,477.08 | -1,022,477.08                     | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / HKD EX.RATE 0.1278656 WITH CITIBANK N.A. | 25,107.940     | 18 Dec 18 |                   |                   |              | 0.00              | 25,107.94     | 25,107.94                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8174609 WITH CITIBANK N.A. | -140,065.110   | 18 Jan 18 |                   |                   |              | 0.00              | -140,065.11   | -140,065.11                       | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <i>CITIBANK N.A.</i>                                                             |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7202535 WITH CITIBANK N.A. | -60,559.290     | 18 Jan 18 |                   |                   |              | 0.00              | -60,559.29     | -60,559.29                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7202923 WITH CITIBANK N.A. | -519,233.660    | 18 Jan 18 |                   |                   |              | 0.00              | -519,233.66    | -519,233.66                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.61317 WITH CITIBANK N.A. | -25,825,513.210 | 18 Jan 18 |                   |                   |              | 0.00              | -25,825,513.21 | -25,825,513.21                    | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.3884001 WITH CITIBANK N.A. | 193,965.850     | 18 Jan 18 |                   |                   |              | 0.00              | 193,965.85     | 193,965.85                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.3889786 WITH CITIBANK N.A. | 519,478.000     | 18 Jan 18 |                   |                   |              | 0.00              | 519,478.00     | 519,478.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / RUB EX.RATE 0.0176232 WITH CITIBANK N.A. | 465,604.800     | 18 Jan 18 |                   |                   |              | 0.00              | 465,604.80     | 465,604.80                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.853 WITH CITIBANK N.A.     | -505,998.320    | 18 Jul 18 |                   |                   |              | 0.00              | -505,998.32    | -505,998.32                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 DKK / USD EX.RATE 6.3973 WITH CITIBANK N.A.    | -68,891.320     | 18 Jul 18 |                   |                   |              | 0.00              | -68,891.32     | -68,891.32                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2586185 WITH CITIBANK N.A. | 504,205.530     | 18 Jul 18 |                   |                   |              | 0.00              | 504,205.53     | 504,205.53                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / ARS EX.RATE 0.0360037 WITH CITIBANK N.A. | 25,634.660      | 18 Jun 18 |                   |                   |              | 0.00              | 25,634.66      | 25,634.66                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.009052 WITH CITIBANK N.A.  | 302,801.140     | 18 Jun 18 |                   |                   |              | 0.00              | 302,801.14     | 302,801.14                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / ZAR EX.RATE 0.0731948 WITH CITIBANK N.A. | 89,447.470      | 18 Jun 18 |                   |                   |              | 0.00              | 89,447.47      | 89,447.47                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.75263 WITH CITIBANK N.A. | -2,000,000.000  | 18 May 18 |                   |                   |              | 0.00              | -2,000,000.00  | -2,000,000.00                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2666453 WITH CITIBANK N.A. | 9,705,890.200  | 18 May 18 |                   |                   |              | 0.00              | 9,705,890.20  | 9,705,890.20                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1773501 WITH CITIBANK N.A. | 252,271.610    | 18 May 18 |                   |                   |              | 0.00              | 252,271.61    | 252,271.61                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 GBP / USD EX.RATE 0.7659666 WITH CITIBANK N.A. | -90,117.330    | 18 Oct 18 |                   |                   |              | 0.00              | -90,117.33    | -90,117.33                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 111.66111 WITH CITIBANK N.A. | -2,000,000.000 | 18 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.48588 WITH CITIBANK N.A. | -77,780.600    | 18 Oct 18 |                   |                   |              | 0.00              | -77,780.60    | -77,780.60                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.58205 WITH CITIBANK N.A. | -43,817.380    | 18 Oct 18 |                   |                   |              | 0.00              | -43,817.38    | -43,817.38                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CHF EX.RATE 1.0040967 WITH CITIBANK N.A. | 90,653.800     | 18 Oct 18 |                   |                   |              | 0.00              | 90,653.80     | 90,653.80                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / EUR EX.RATE 1.1455201 WITH CITIBANK N.A. | 317,269.780    | 18 Oct 18 |                   |                   |              | 0.00              | 317,269.78    | 317,269.78                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / GBP EX.RATE 1.30554 WITH CITIBANK N.A.   | 50,160.450     | 18 Oct 18 |                   |                   |              | 0.00              | 50,160.45     | 50,160.45                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.0088824 WITH CITIBANK N.A. | 47,950.680     | 18 Oct 18 |                   |                   |              | 0.00              | 47,950.68     | 47,950.68                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.00889 WITH CITIBANK N.A.   | 130,757.090    | 18 Oct 18 |                   |                   |              | 0.00              | 130,757.09    | 130,757.09                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 0.8558204 WITH CITIBANK N.A. | -28,043.270    | 18 Sep 18 |                   |                   |              | 0.00              | -28,043.27    | -28,043.27                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / ARS EX.RATE 0.0251433 WITH CITIBANK N.A. | 244,896.800    | 18 Sep 18 |                   |                   |              | 0.00              | 244,896.80    | 244,896.80                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / EUR EX.RATE 1.1696326 WITH CITIBANK N.A. | 28,071.180   | 18 Sep 18 |                   |                   |              | 0.00              | 28,071.18   | 28,071.18                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CHF / USD EX.RATE 0.9712 WITH CITIBANK N.A.    | -178,511.240 | 19 Apr 18 |                   |                   |              | 0.00              | -178,511.24 | -178,511.24                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CHF / USD EX.RATE 0.9712 WITH CITIBANK N.A.    | -171,292.890 | 19 Apr 18 |                   |                   |              | 0.00              | -171,292.89 | -171,292.89                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 DKK / USD EX.RATE 6.03722 WITH CITIBANK N.A.   | -51,612.820  | 19 Apr 18 |                   |                   |              | 0.00              | -51,612.82  | -51,612.82                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 JPY / USD EX.RATE 107.38216 WITH CITIBANK N.A. | -526,508.570 | 19 Apr 18 |                   |                   |              | 0.00              | -526,508.57 | -526,508.57                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 RUB / USD EX.RATE 61.1702 WITH CITIBANK N.A.   | -291,563.540 | 19 Apr 18 |                   |                   |              | 0.00              | -291,563.54 | -291,563.54                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.2338201 WITH CITIBANK N.A. | 47,951.790   | 19 Apr 18 |                   |                   |              | 0.00              | 47,951.79   | 47,951.79                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093125 WITH CITIBANK N.A. | 192,997.470  | 19 Apr 18 |                   |                   |              | 0.00              | 192,997.47  | 192,997.47                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / HKD EX.RATE 0.1278021 WITH CITIBANK N.A. | 37,829.050   | 19 Dec 18 |                   |                   |              | 0.00              | 37,829.05   | 37,829.05                         | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 CHF / USD EX.RATE 0.9293 WITH CITIBANK N.A.    | -91,486.080  | 19 Feb 18 |                   |                   |              | 0.00              | -91,486.08  | -91,486.08                        | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 CHF / USD EX.RATE 0.9293 WITH CITIBANK N.A.    | -247,982.400 | 19 Feb 18 |                   |                   |              | 0.00              | -247,982.40 | -247,982.40                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8059836 WITH CITIBANK N.A. | -237,977.400 | 19 Feb 18 |                   |                   |              | 0.00              | -237,977.40 | -237,977.40                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8059836 WITH CITIBANK N.A. | -188,310.480 | 19 Feb 18 |                   |                   |              | 0.00              | -188,310.48 | -188,310.48                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 FEB 2018 GBP / USD EX.RATE 0.7142142 WITH CITIBANK N.A. | -195,970.440   | 19 Feb 18 |                   |                   |              | 0.00              | -195,970.44   | -195,970.44                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 EUR / USD EX.RATE 0.8174342 WITH CITIBANK N.A. | -109,191.380   | 19 Jan 18 |                   |                   |              | 0.00              | -109,191.38   | -109,191.38                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.81751 WITH CITIBANK N.A.   | -808,604.670   | 19 Jan 18 |                   |                   |              | 0.00              | -808,604.67   | -808,604.67                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38621 WITH CITIBANK N.A.   | 1,508,739.490  | 19 Jan 18 |                   |                   |              | 0.00              | 1,508,739.49  | 1,508,739.49                      | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090378 WITH CITIBANK N.A. | 113,173.550    | 19 Jan 18 |                   |                   |              | 0.00              | 113,173.55    | 113,173.55                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090378 WITH CITIBANK N.A. | 290,855.830    | 19 Jan 18 |                   |                   |              | 0.00              | 290,855.83    | 290,855.83                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 CHF / USD EX.RATE 0.99742 WITH CITIBANK N.A.   | -45,911.240    | 19 Jul 18 |                   |                   |              | 0.00              | -45,911.24    | -45,911.24                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 DKK / USD EX.RATE 6.3921 WITH CITIBANK N.A.    | -20,216.660    | 19 Jul 18 |                   |                   |              | 0.00              | -20,216.66    | -20,216.66                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8601816 WITH CITIBANK N.A. | -2,325,090.400 | 19 Jul 18 |                   |                   |              | 0.00              | -2,325,090.40 | -2,325,090.40                     | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.1646 WITH CITIBANK N.A.    | 39,927.080     | 19 Jul 18 |                   |                   |              | 0.00              | 39,927.08     | 39,927.08                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088402 WITH CITIBANK N.A. | 82,523.930     | 19 Jul 18 |                   |                   |              | 0.00              | 82,523.93     | 82,523.93                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088478 WITH CITIBANK N.A. | 2,000,000.000  | 19 Jul 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / ZAR EX.RATE 0.0739522 WITH CITIBANK N.A. | 39,458.560     | 19 Jul 18 |                   |                   |              | 0.00              | 39,458.56     | 39,458.56                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 JUN 2018 EUR / USD EX.RATE 0.8623153 WITH CITIBANK N.A. | -2,319,337.200 | 19 Jun 18 |                   |                   |              | 0.00              | -2,319,337.20 | -2,319,337.20                     | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.1581401 WITH CITIBANK N.A. | 475,806.670    | 19 Jun 18 |                   |                   |              | 0.00              | 475,806.67    | 475,806.67                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 GBP / USD EX.RATE 0.7122963 WITH CITIBANK N.A. | -332,060.610   | 19 Mar 18 |                   |                   |              | 0.00              | -332,060.61   | -332,060.61                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 JPY / USD EX.RATE 112.783 WITH CITIBANK N.A.   | -33,024.270    | 19 Nov 18 |                   |                   |              | 0.00              | -33,024.27    | -33,024.27                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 SEK / USD EX.RATE 9.00272 WITH CITIBANK N.A.   | -115,450.910   | 19 Nov 18 |                   |                   |              | 0.00              | -115,450.91   | -115,450.91                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2866098 WITH CITIBANK N.A. | 1,286,609.800  | 19 Nov 18 |                   |                   |              | 0.00              | 1,286,609.80  | 1,286,609.80                      | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8645514 WITH CITIBANK N.A. | -2,313,338.400 | 19 Oct 18 |                   |                   |              | 0.00              | -2,313,338.40 | -2,313,338.40                     | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7654037 WITH CITIBANK N.A. | -25,766.790    | 19 Oct 18 |                   |                   |              | 0.00              | -25,766.79    | -25,766.79                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / EUR EX.RATE 1.1513101 WITH CITIBANK N.A. | 80,401.920     | 19 Oct 18 |                   |                   |              | 0.00              | 80,401.92     | 80,401.92                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 BRL / USD EX.RATE 4.139 WITH CITIBANK N.A.     | -262,000.000   | 19 Sep 18 |                   |                   |              | 0.00              | -262,000.00   | -262,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 CAD / USD EX.RATE 1.2939723 WITH CITIBANK N.A. | -2,000,000.000 | 19 Sep 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 DKK / USD EX.RATE 6.3897 WITH CITIBANK N.A.    | -224,564.630   | 19 Sep 18 |                   |                   |              | 0.00              | -224,564.63   | -224,564.63                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8550528 WITH CITIBANK N.A. | -25,729.400    | 19 Sep 18 |                   |                   |              | 0.00              | -25,729.40    | -25,729.40                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8567144 WITH CITIBANK N.A. | -42,101.720  | 19 Sep 18 |                   |                   |              | 0.00              | -42,101.72  | -42,101.72                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / EUR EX.RATE 1.1706163 WITH CITIBANK N.A. | 25,753.560   | 19 Sep 18 |                   |                   |              | 0.00              | 25,753.56   | 25,753.56                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CHF / USD EX.RATE 0.97443 WITH CITIBANK N.A.   | -117,291.110 | 20 Apr 18 |                   |                   |              | 0.00              | -117,291.11 | -117,291.11                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CHF / USD EX.RATE 0.97443 WITH CITIBANK N.A.   | -273,902.210 | 20 Apr 18 |                   |                   |              | 0.00              | -273,902.21 | -273,902.21                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 GBP / USD EX.RATE 0.712611 WITH CITIBANK N.A.  | -164,112.100 | 20 Apr 18 |                   |                   |              | 0.00              | -164,112.10 | -164,112.10                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 JPY / USD EX.RATE 107.65878 WITH CITIBANK N.A. | -135,446.840 | 20 Apr 18 |                   |                   |              | 0.00              | -135,446.84 | -135,446.84                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.22917 WITH CITIBANK N.A.   | 13,549.040   | 20 Apr 18 |                   |                   |              | 0.00              | 13,549.04   | 13,549.04                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092886 WITH CITIBANK N.A. | 563,693.220  | 20 Apr 18 |                   |                   |              | 0.00              | 563,693.22  | 563,693.22                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / AUD EX.RATE 0.7306701 WITH CITIBANK N.A. | 60,200.640   | 20 Aug 18 |                   |                   |              | 0.00              | 60,200.64   | 60,200.64                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8720677 WITH CITIBANK N.A. | -760,678.430 | 20 Dec 18 |                   |                   |              | 0.00              | -760,678.43 | -760,678.43                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740391 WITH CITIBANK N.A. | -28,602.840  | 20 Dec 18 |                   |                   |              | 0.00              | -28,602.84  | -28,602.84                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.787873 WITH CITIBANK N.A.  | -43,465.800  | 20 Dec 18 |                   |                   |              | 0.00              | -43,465.80  | -43,465.80                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1465938 WITH CITIBANK N.A. | 28,664.850   | 20 Dec 18 |                   |                   |              | 0.00              | 28,664.85   | 28,664.85                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.2692401 WITH CITIBANK N.A. | 74,588.940     | 20 Dec 18 |                   |                   |              | 0.00              | 74,588.94     | 74,588.94                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 CHF / USD EX.RATE 0.93663 WITH CITIBANK N.A.   | -90,650.220    | 20 Feb 18 |                   |                   |              | 0.00              | -90,650.22    | -90,650.22                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 CHF / USD EX.RATE 0.93663 WITH CITIBANK N.A.   | -48,207.050    | 20 Feb 18 |                   |                   |              | 0.00              | -48,207.05    | -48,207.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8081742 WITH CITIBANK N.A. | -6,186,785.000 | 20 Feb 18 |                   |                   |              | 0.00              | -6,186,785.00 | -6,186,785.00                     | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / EUR EX.RATE 1.2379932 WITH CITIBANK N.A. | 6,189,966.000  | 20 Feb 18 |                   |                   |              | 0.00              | 6,189,966.00  | 6,189,966.00                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.1589 WITH CITIBANK N.A.    | 243,834.000    | 20 Jun 18 |                   |                   |              | 0.00              | 243,834.00    | 243,834.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090845 WITH CITIBANK N.A. | 486,109.220    | 20 Jun 18 |                   |                   |              | 0.00              | 486,109.22    | 486,109.22                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / ZAR EX.RATE 0.07351 WITH CITIBANK N.A.   | 46,728.440     | 20 Jun 18 |                   |                   |              | 0.00              | 46,728.44     | 46,728.44                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 DKK / USD EX.RATE 6.07703 WITH CITIBANK N.A.   | -40,558.630    | 20 Mar 18 |                   |                   |              | 0.00              | -40,558.63    | -40,558.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8122213 WITH CITIBANK N.A. | -4,924.770     | 20 Mar 18 |                   |                   |              | 0.00              | -4,924.77     | -4,924.77                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7140001 WITH CITIBANK N.A. | -34,695.470    | 20 Mar 18 |                   |                   |              | 0.00              | -34,695.47    | -34,695.47                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.2255401 WITH CITIBANK N.A. | 780,450.370    | 20 Mar 18 |                   |                   |              | 0.00              | 780,450.37    | 780,450.37                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.2364903 WITH CITIBANK N.A. | 4,945.960      | 20 Mar 18 |                   |                   |              | 0.00              | 4,945.96      | 4,945.96                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1125.6 WITH CITIBANK N.A.    | -1,469,072.490 | 20 Nov 18 |                   |                   |              | 0.00              | -1,469,072.49 | -1,469,072.49                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0047222 WITH CITIBANK N.A. | 141,087.620    | 20 Nov 18 |                   |                   |              | 0.00              | 141,087.62    | 141,087.62                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27843 WITH CITIBANK N.A.   | 26,389.100     | 20 Nov 18 |                   |                   |              | 0.00              | 26,389.10     | 26,389.10                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008923 WITH CITIBANK N.A. | 1,475,429.850  | 20 Nov 18 |                   |                   |              | 0.00              | 1,475,429.85  | 1,475,429.85                      | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / MXN EX.RATE 0.0484973 WITH CITIBANK N.A. | 2,000,000.000  | 20 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / MXN EX.RATE 0.0485205 WITH CITIBANK N.A. | 2,000,000.000  | 20 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7555438 WITH CITIBANK N.A. | -184,952.510   | 20 Sep 18 |                   |                   |              | 0.00              | -184,952.51   | -184,952.51                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.864237 WITH CITIBANK N.A.  | -84,631.540    | 21 Aug 18 |                   |                   |              | 0.00              | -84,631.54    | -84,631.54                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 NZD / USD EX.RATE 1.5003307 WITH CITIBANK N.A. | -666,519.700   | 21 Aug 18 |                   |                   |              | 0.00              | -666,519.70   | -666,519.70                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / AUD EX.RATE 0.7357001 WITH CITIBANK N.A. | 28,847.600     | 21 Aug 18 |                   |                   |              | 0.00              | 28,847.60     | 28,847.60                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / EUR EX.RATE 1.15709 WITH CITIBANK N.A.   | 33,106.950     | 21 Aug 18 |                   |                   |              | 0.00              | 33,106.95     | 33,106.95                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / HKD EX.RATE 0.1273889 WITH CITIBANK N.A. | 243,580.250    | 21 Aug 18 |                   |                   |              | 0.00              | 243,580.25    | 243,580.25                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 CHF / USD EX.RATE 0.93666 WITH CITIBANK N.A.   | -203,965.120   | 21 Feb 18 |                   |                   |              | 0.00              | -203,965.12   | -203,965.12                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 FEB 2018 CHF / USD EX.RATE 0.93666 WITH CITIBANK N.A.   | -77,239.680    | 21 Feb 18 |                   |                   |              | 0.00              | -77,239.68    | -77,239.68                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 EUR / USD EX.RATE 0.8112932 WITH CITIBANK N.A. | -110,787.320   | 21 Feb 18 |                   |                   |              | 0.00              | -110,787.32   | -110,787.32                       | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 EUR / USD EX.RATE 0.8112932 WITH CITIBANK N.A. | -665,718.660   | 21 Feb 18 |                   |                   |              | 0.00              | -665,718.66   | -665,718.66                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 EUR / USD EX.RATE 0.8601313 WITH CITIBANK N.A. | -2,325,226.400 | 21 Jun 18 |                   |                   |              | 0.00              | -2,325,226.40 | -2,325,226.40                     | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 HKD / USD EX.RATE 7.846 WITH CITIBANK N.A.     | -84,941.910    | 21 Mar 18 |                   |                   |              | 0.00              | -84,941.91    | -84,941.91                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / AUD EX.RATE 0.75315 WITH CITIBANK N.A.   | 115,654.750    | 21 May 18 |                   |                   |              | 0.00              | 115,654.75    | 115,654.75                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089876 WITH CITIBANK N.A. | 250,004.260    | 21 May 18 |                   |                   |              | 0.00              | 250,004.26    | 250,004.26                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / ARS EX.RATE 0.0275756 WITH CITIBANK N.A. | 10,773.010     | 21 Nov 18 |                   |                   |              | 0.00              | 10,773.01     | 10,773.01                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 CHF / USD EX.RATE 0.95911 WITH CITIBANK N.A.   | -25,978.660    | 21 Sep 18 |                   |                   |              | 0.00              | -25,978.66    | -25,978.66                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 GBP / USD EX.RATE 0.7649119 WITH CITIBANK N.A. | -156,201.810   | 21 Sep 18 |                   |                   |              | 0.00              | -156,201.81   | -156,201.81                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / MXN EX.RATE 0.0522538 WITH CITIBANK N.A. | 1,000,000.000  | 21 Sep 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 ARS / USD EX.RATE 31.14 WITH CITIBANK N.A.     | -312,782.920   | 22 Aug 18 |                   |                   |              | 0.00              | -312,782.92   | -312,782.92                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8605736 WITH CITIBANK N.A. | -5,810,078.500 | 22 Aug 18 |                   |                   |              | 0.00              | -5,810,078.50 | -5,810,078.50                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 EUR / USD EX.RATE 0.8630138 WITH CITIBANK N.A. | -7,598.930     | 22 Aug 18 |                   |                   |              | 0.00              | -7,598.93     | -7,598.93                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 HKD / USD EX.RATE 7.84982 WITH CITIBANK N.A.   | -73,058.610    | 22 Aug 18 |                   |                   |              | 0.00              | -73,058.61    | -73,058.61                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / ARS EX.RATE 0.0327439 WITH CITIBANK N.A. | 318,927.960    | 22 Aug 18 |                   |                   |              | 0.00              | 318,927.96    | 318,927.96                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / AUD EX.RATE 0.73573 WITH CITIBANK N.A.   | 40,191.660     | 22 Aug 18 |                   |                   |              | 0.00              | 40,191.66     | 40,191.66                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.15873 WITH CITIBANK N.A.   | 330,071.360    | 22 Aug 18 |                   |                   |              | 0.00              | 330,071.36    | 330,071.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090576 WITH CITIBANK N.A. | 161,885.570    | 22 Aug 18 |                   |                   |              | 0.00              | 161,885.57    | 161,885.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / ZAR EX.RATE 0.070424 WITH CITIBANK N.A.  | 67,777.770     | 22 Aug 18 |                   |                   |              | 0.00              | 67,777.77     | 67,777.77                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 DKK / USD EX.RATE 6.04133 WITH CITIBANK N.A.   | -1,742,762.090 | 22 Feb 18 |                   |                   |              | 0.00              | -1,742,762.09 | -1,742,762.09                     | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8098493 WITH CITIBANK N.A. | -1,234,797.600 | 22 Feb 18 |                   |                   |              | 0.00              | -1,234,797.60 | -1,234,797.60                     | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8101208 WITH CITIBANK N.A. | -6,171,919.000 | 22 Feb 18 |                   |                   |              | 0.00              | -6,171,919.00 | -6,171,919.00                     | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8111089 WITH CITIBANK N.A. | -699,195.450   | 22 Feb 18 |                   |                   |              | 0.00              | -699,195.45   | -699,195.45                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 EUR / USD EX.RATE 0.8139305 WITH CITIBANK N.A. | -417,726.110   | 22 Feb 18 |                   |                   |              | 0.00              | -417,726.11   | -417,726.11                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.229128 WITH CITIBANK N.A.  | 417,903.520    | 22 Feb 18 |                   |                   |              | 0.00              | 417,903.52    | 417,903.52                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.2338555 WITH CITIBANK N.A. | 6,169,277.500 | 22 Feb 18 |                   |                   |              | 0.00              | 6,169,277.50 | 6,169,277.50                      | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / SGD EX.RATE 0.7581122 WITH CITIBANK N.A. | 784,066.980   | 22 Jan 18 |                   |                   |              | 0.00              | 784,066.98   | 784,066.98                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8578168 WITH CITIBANK N.A. | -49,257.450   | 22 Jun 18 |                   |                   |              | 0.00              | -49,257.45   | -49,257.45                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HKD / USD EX.RATE 7.84525 WITH CITIBANK N.A.   | -54,389.260   | 22 Jun 18 |                   |                   |              | 0.00              | -54,389.26   | -54,389.26                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / ZAR EX.RATE 0.0745141 WITH CITIBANK N.A. | 39,818.610    | 22 Jun 18 |                   |                   |              | 0.00              | 39,818.61    | 39,818.61                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CHF / USD EX.RATE 0.95025 WITH CITIBANK N.A.   | -29,010.440   | 22 Mar 18 |                   |                   |              | 0.00              | -29,010.44   | -29,010.44                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 DKK / USD EX.RATE 6.05092 WITH CITIBANK N.A.   | -71,008.740   | 22 Mar 18 |                   |                   |              | 0.00              | -71,008.74   | -71,008.74                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.23061 WITH CITIBANK N.A.   | 254,010.570   | 22 Mar 18 |                   |                   |              | 0.00              | 254,010.57   | 254,010.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.23061 WITH CITIBANK N.A.   | 795,774.010   | 22 Mar 18 |                   |                   |              | 0.00              | 795,774.01   | 795,774.01                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41105 WITH CITIBANK N.A.   | 627,120.950   | 22 Mar 18 |                   |                   |              | 0.00              | 627,120.95   | 627,120.95                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41105 WITH CITIBANK N.A.   | 90,407.710    | 22 Mar 18 |                   |                   |              | 0.00              | 90,407.71    | 90,407.71                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.009488 WITH CITIBANK N.A.  | 410,581.150   | 22 Mar 18 |                   |                   |              | 0.00              | 410,581.15   | 410,581.15                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.0094886 WITH CITIBANK N.A. | 1,329,135.620 | 22 Mar 18 |                   |                   |              | 0.00              | 1,329,135.62 | 1,329,135.62                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471248 WITH CITIBANK N.A. | -2,360,927.200 | 22 May 18 |                   |                   |              | 0.00              | -2,360,927.20 | -2,360,927.20                     | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471392 WITH CITIBANK N.A. | -2,360,887.200 | 22 May 18 |                   |                   |              | 0.00              | -2,360,887.20 | -2,360,887.20                     | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8471442 WITH CITIBANK N.A. | -2,360,873.200 | 22 May 18 |                   |                   |              | 0.00              | -2,360,873.20 | -2,360,873.20                     | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7447735 WITH CITIBANK N.A. | -282,081.000   | 22 May 18 |                   |                   |              | 0.00              | -282,081.00   | -282,081.00                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7447735 WITH CITIBANK N.A. | -203,654.410   | 22 May 18 |                   |                   |              | 0.00              | -203,654.41   | -203,654.41                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.17845 WITH CITIBANK N.A.   | 100.220        | 22 May 18 |                   |                   |              | 0.00              | 100.22        | 100.22                            | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / ZAR EX.RATE 0.0796622 WITH CITIBANK N.A. | 80,456.100     | 22 May 18 |                   |                   |              | 0.00              | 80,456.10     | 80,456.10                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 EUR / USD EX.RATE 0.8767084 WITH CITIBANK N.A. | -218,824.380   | 22 Nov 18 |                   |                   |              | 0.00              | -218,824.38   | -218,824.38                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 EUR / USD EX.RATE 0.8771868 WITH CITIBANK N.A. | -28,500.200    | 22 Nov 18 |                   |                   |              | 0.00              | -28,500.20    | -28,500.20                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.1409503 WITH CITIBANK N.A. | 28,523.760     | 22 Nov 18 |                   |                   |              | 0.00              | 28,523.76     | 28,523.76                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 DKK / USD EX.RATE 6.50198 WITH CITIBANK N.A.   | -53,418.290    | 22 Oct 18 |                   |                   |              | 0.00              | -53,418.29    | -53,418.29                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.34906 WITH CITIBANK N.A. | -2,000,000.000 | 22 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.97836 WITH CITIBANK N.A.   | -142,333.920   | 23 Apr 18 |                   |                   |              | 0.00              | -142,333.92   | -142,333.92                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.97836 WITH CITIBANK N.A.   | -95,161.320  | 23 Apr 18 |                   |                   |              | 0.00              | -95,161.32  | -95,161.32                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8190142 WITH CITIBANK N.A. | -221,186.090 | 23 Apr 18 |                   |                   |              | 0.00              | -221,186.09 | -221,186.09                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 JPY / USD EX.RATE 108.358 WITH CITIBANK N.A.   | -44,233.640  | 23 Apr 18 |                   |                   |              | 0.00              | -44,233.64  | -44,233.64                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 EUR / USD EX.RATE 0.8663184 WITH CITIBANK N.A. | -68,928.730  | 23 Aug 18 |                   |                   |              | 0.00              | -68,928.73  | -68,928.73                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 HKD / USD EX.RATE 7.85 WITH CITIBANK N.A.      | -42,788.330  | 23 Aug 18 |                   |                   |              | 0.00              | -42,788.33  | -42,788.33                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / ARS EX.RATE 0.0330826 WITH CITIBANK N.A. | 130.010      | 23 Aug 18 |                   |                   |              | 0.00              | 130.01      | 130.01                            | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / EUR EX.RATE 1.15431 WITH CITIBANK N.A.   | 62,010.930   | 23 Aug 18 |                   |                   |              | 0.00              | 62,010.93   | 62,010.93                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / GBP EX.RATE 1.2818 WITH CITIBANK N.A.    | 40,041.530   | 23 Aug 18 |                   |                   |              | 0.00              | 40,041.53   | 40,041.53                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH CITIBANK N.A. | 258,545.900  | 23 Aug 18 |                   |                   |              | 0.00              | 258,545.90  | 258,545.90                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 CHF / USD EX.RATE 0.93632 WITH CITIBANK N.A.   | -116,882.380 | 23 Feb 18 |                   |                   |              | 0.00              | -116,882.38 | -116,882.38                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.2418 WITH CITIBANK N.A.    | -350,381.090 | 23 Jan 18 |                   |                   |              | 0.00              | -350,381.09 | -350,381.09                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 COP / USD EX.RATE 2872.25 WITH CITIBANK N.A.   | -350,681.170 | 23 Jan 18 |                   |                   |              | 0.00              | -350,681.17 | -350,681.17                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / COP EX.RATE 0.0003498 WITH CITIBANK N.A. | 352,306.400  | 23 Jan 18 |                   |                   |              | 0.00              | 352,306.40  | 352,306.40                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090543 WITH CITIBANK N.A. | 180,560.920    | 23 Jan 18 |                   |                   |              | 0.00              | 180,560.92    | 180,560.92                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090543 WITH CITIBANK N.A. | 40,581.780     | 23 Jan 18 |                   |                   |              | 0.00              | 40,581.78     | 40,581.78                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MXN EX.RATE 0.052741 WITH CITIBANK N.A.  | 1,000,000.000  | 23 Jan 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 ZAR / USD EX.RATE 12.058203 WITH CITIBANK N.A. | -48,284.840    | 23 Jan 18 |                   |                   |              | 0.00              | -48,284.84    | -48,284.84                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.16929 WITH CITIBANK N.A.   | 45,232.290     | 23 Jul 18 |                   |                   |              | 0.00              | 45,232.29     | 45,232.29                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0090007 WITH CITIBANK N.A. | 126,275.530    | 23 Jul 18 |                   |                   |              | 0.00              | 126,275.53    | 126,275.53                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 CHF / USD EX.RATE 0.94692 WITH CITIBANK N.A.   | -61,388.410    | 23 Mar 18 |                   |                   |              | 0.00              | -61,388.41    | -61,388.41                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 EUR / USD EX.RATE 0.8052456 WITH CITIBANK N.A. | -7,451,142.600 | 23 Mar 18 |                   |                   |              | 0.00              | -7,451,142.60 | -7,451,142.60                     | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / EUR EX.RATE 1.2436168 WITH CITIBANK N.A. | 7,461,700.800  | 23 Mar 18 |                   |                   |              | 0.00              | 7,461,700.80  | 7,461,700.80                      | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 RUB / USD EX.RATE 61.7895 WITH CITIBANK N.A.   | -668,856.600   | 23 May 18 |                   |                   |              | 0.00              | -668,856.60   | -668,856.60                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / DKK EX.RATE 0.1570648 WITH CITIBANK N.A. | 25,513.320     | 23 May 18 |                   |                   |              | 0.00              | 25,513.32     | 25,513.32                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / RUB EX.RATE 0.0162048 WITH CITIBANK N.A. | 669,718.280    | 23 May 18 |                   |                   |              | 0.00              | 669,718.28    | 669,718.28                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 JPY / USD EX.RATE 112.16192 WITH CITIBANK N.A. | -100,522.900   | 23 Oct 18 |                   |                   |              | 0.00              | -100,522.90   | -100,522.90                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 CHF / USD EX.RATE 0.97849 WITH CITIBANK N.A.   | -23,948.480    | 24 Apr 18 |                   |                   |              | 0.00              | -23,948.48    | -23,948.48                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153689 WITH CITIBANK N.A. | -509,299.100   | 24 Apr 18 |                   |                   |              | 0.00              | -509,299.10   | -509,299.10                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153689 WITH CITIBANK N.A. | -438,188.910   | 24 Apr 18 |                   |                   |              | 0.00              | -438,188.91   | -438,188.91                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 MXN / USD EX.RATE 19.1997 WITH CITIBANK N.A.   | -3,999,242.660 | 24 Apr 18 |                   |                   |              | 0.00              | -3,999,242.66 | -3,999,242.66                     | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2239501 WITH CITIBANK N.A. | 30,039.420     | 24 Apr 18 |                   |                   |              | 0.00              | 30,039.42     | 30,039.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / MXN EX.RATE 0.0529801 WITH CITIBANK N.A. | 4,068,040.230  | 24 Apr 18 |                   |                   |              | 0.00              | 4,068,040.23  | 4,068,040.23                      | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / AUD EX.RATE 0.73006 WITH CITIBANK N.A.   | 29,371.490     | 24 Aug 18 |                   |                   |              | 0.00              | 29,371.49     | 29,371.49                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / GBP EX.RATE 1.28479 WITH CITIBANK N.A.   | 255,299.610    | 24 Aug 18 |                   |                   |              | 0.00              | 255,299.61    | 255,299.61                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX.RATE 1.26861 WITH CITIBANK N.A.   | 29,594.100     | 24 Dec 18 |                   |                   |              | 0.00              | 29,594.10     | 29,594.10                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.2328584 WITH CITIBANK N.A. | -2,020,905.240 | 24 Jan 18 |                   |                   |              | 0.00              | -2,020,905.24 | -2,020,905.24                     | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8101251 WITH CITIBANK N.A. | -65,422.000    | 24 Jan 18 |                   |                   |              | 0.00              | -65,422.00    | -65,422.00                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.2349743 WITH CITIBANK N.A. | 65,453.640     | 24 Jan 18 |                   |                   |              | 0.00              | 65,453.64     | 65,453.64                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.2408701 WITH CITIBANK N.A. | 123,118.710    | 24 Jan 18 |                   |                   |              | 0.00              | 123,118.71    | 123,118.71                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 HKD / USD EX.RATE 7.84625 WITH CITIBANK N.A.   | -22,340.640    | 24 Jul 18 |                   |                   |              | 0.00              | -22,340.64    | -22,340.64                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274494 WITH CITIBANK N.A. | 735,858.870    | 24 Jul 18 |                   |                   |              | 0.00              | 735,858.87    | 735,858.87                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / JPY EX.RATE 0.0091196 WITH CITIBANK N.A. | 242,242.290    | 24 May 18 |                   |                   |              | 0.00              | 242,242.29    | 242,242.29                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7752378 WITH CITIBANK N.A. | -41,277.650    | 24 Oct 18 |                   |                   |              | 0.00              | -41,277.65    | -41,277.65                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / GBP EX.RATE 1.2910854 WITH CITIBANK N.A. | 41,314.730     | 24 Oct 18 |                   |                   |              | 0.00              | 41,314.73     | 41,314.73                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7177308 WITH CITIBANK N.A. | -380,603.650   | 25 Apr 18 |                   |                   |              | 0.00              | -380,603.65   | -380,603.65                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7177308 WITH CITIBANK N.A. | -109,346.680   | 25 Apr 18 |                   |                   |              | 0.00              | -109,346.68   | -109,346.68                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / JPY EX.RATE 0.0091582 WITH CITIBANK N.A. | 216,772.970    | 25 Apr 18 |                   |                   |              | 0.00              | 216,772.97    | 216,772.97                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / RUB EX.RATE 0.0154464 WITH CITIBANK N.A. | 13,129,440.840 | 25 Apr 18 |                   |                   |              | 0.00              | 13,129,440.84 | 13,129,440.84                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 EUR / USD EX.RATE 0.7983218 WITH CITIBANK N.A. | -1,252,627.700 | 25 Jan 18 |                   |                   |              | 0.00              | -1,252,627.70 | -1,252,627.70                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 EUR / USD EX.RATE 0.8009182 WITH CITIBANK N.A. | -2,497,134.000 | 25 Jan 18 |                   |                   |              | 0.00              | -2,497,134.00 | -2,497,134.00                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.2546746 WITH CITIBANK N.A. | 2,509,349.200  | 25 Jan 18 |                   |                   |              | 0.00              | 2,509,349.20  | 2,509,349.20                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / EUR EX.RATE 1.1712212 WITH CITIBANK N.A. | 5,856,106.000  | 25 Jun 18 |                   |                   |              | 0.00              | 5,856,106.00  | 5,856,106.00                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / ZAR EX.RATE 0.0736132 WITH CITIBANK N.A. | 19,578.440     | 25 Jun 18 |                   |                   |              | 0.00              | 19,578.44     | 19,578.44                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / AUD EX.RATE 0.75599 WITH CITIBANK N.A.   | 117,938.520    | 25 May 18 |                   |                   |              | 0.00              | 117,938.52    | 117,938.52                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CHF EX.RATE 1.008217 WITH CITIBANK N.A.  | 292,521.150    | 25 May 18 |                   |                   |              | 0.00              | 292,521.15    | 292,521.15                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / DKK EX.RATE 0.1565523 WITH CITIBANK N.A. | 76,860.230     | 25 May 18 |                   |                   |              | 0.00              | 76,860.23     | 76,860.23                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / HKD EX.RATE 0.127454 WITH CITIBANK N.A.  | 1,205,731.940  | 25 May 18 |                   |                   |              | 0.00              | 1,205,731.94  | 1,205,731.94                      | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091504 WITH CITIBANK N.A. | 426,836.550    | 25 May 18 |                   |                   |              | 0.00              | 426,836.55    | 426,836.55                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091504 WITH CITIBANK N.A. | 413,077.830    | 25 May 18 |                   |                   |              | 0.00              | 413,077.83    | 413,077.83                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8716055 WITH CITIBANK N.A. | -5,736,540.000 | 25 Oct 18 |                   |                   |              | 0.00              | -5,736,540.00 | -5,736,540.00                     | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1464052 WITH CITIBANK N.A. | 5,732,026.000  | 25 Oct 18 |                   |                   |              | 0.00              | 5,732,026.00  | 5,732,026.00                      | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2869 WITH CITIBANK N.A.    | -78,589.280    | 26 Apr 18 |                   |                   |              | 0.00              | -78,589.28    | -78,589.28                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8260434 WITH CITIBANK N.A. | -551,474.460   | 26 Apr 18 |                   |                   |              | 0.00              | -551,474.46   | -551,474.46                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8260434 WITH CITIBANK N.A. | -365,518.510   | 26 Apr 18 |                   |                   |              | 0.00              | -365,518.51   | -365,518.51                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.84726 WITH CITIBANK N.A.   | -5,588.780     | 26 Apr 18 |                   |                   |              | 0.00              | -5,588.78     | -5,588.78                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2105901 WITH CITIBANK N.A. | 164,754.980    | 26 Apr 18 |                   |                   |              | 0.00              | 164,754.98    | 164,754.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2105901 WITH CITIBANK N.A. | 378.870        | 26 Apr 18 |                   |                   |              | 0.00              | 378.87        | 378.87                            | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / JPY EX.RATE 0.0091474 WITH CITIBANK N.A. | 50,096.240     | 26 Apr 18 |                   |                   |              | 0.00              | 50,096.24     | 50,096.24                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 GBP / USD EX.RATE 0.7120942 WITH CITIBANK N.A. | -4,849,077.250 | 26 Feb 18 |                   |                   |              | 0.00              | -4,849,077.25 | -4,849,077.25                     | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / GBP EX.RATE 1.4064105 WITH CITIBANK N.A. | 4,856,335.460  | 26 Feb 18 |                   |                   |              | 0.00              | 4,856,335.46  | 4,856,335.46                      | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093447 WITH CITIBANK N.A. | 1,655.990      | 26 Feb 18 |                   |                   |              | 0.00              | 1,655.99      | 1,655.99                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 EUR / USD EX.RATE 0.8024523 WITH CITIBANK N.A. | -2,492,355.600 | 26 Jan 18 |                   |                   |              | 0.00              | -2,492,355.60 | -2,492,355.60                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 EUR / USD EX.RATE 0.8032258 WITH CITIBANK N.A. | -2,489,957.400 | 26 Jan 18 |                   |                   |              | 0.00              | -2,489,957.40 | -2,489,957.40                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.24528 WITH CITIBANK N.A.   | 2,490,557.800  | 26 Jan 18 |                   |                   |              | 0.00              | 2,490,557.80  | 2,490,557.80                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.2479 WITH CITIBANK N.A.    | 2,495,800.000  | 26 Jan 18 |                   |                   |              | 0.00              | 2,495,800.00  | 2,495,800.00                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 CHF / USD EX.RATE 0.99325 WITH CITIBANK N.A.   | -270,708.940   | 26 Jul 18 |                   |                   |              | 0.00              | -270,708.94   | -270,708.94                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1671283 WITH CITIBANK N.A. | 2,334,256.600  | 26 Jul 18 |                   |                   |              | 0.00              | 2,334,256.60  | 2,334,256.60                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.313 WITH CITIBANK N.A.     | 105,459.290    | 26 Jul 18 |                   |                   |              | 0.00              | 105,459.29    | 105,459.29                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 CHF / USD EX.RATE 0.99132 WITH CITIBANK N.A.   | -49,665.460    | 26 Jun 18 |                   |                   |              | 0.00              | -49,665.46    | -49,665.46                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0091234 WITH CITIBANK N.A. | 164,808.390    | 26 Jun 18 |                   |                   |              | 0.00              | 164,808.39    | 164,808.39                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.28525 WITH CITIBANK N.A.   | -7,780.590     | 26 Mar 18 |                   |                   |              | 0.00              | -7,780.59     | -7,780.59                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8025682 WITH CITIBANK N.A. | -103,771.960   | 26 Mar 18 |                   |                   |              | 0.00              | -103,771.96   | -103,771.96                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 HKD / USD EX.RATE 7.84665 WITH CITIBANK N.A.   | -165,221.020   | 26 Mar 18 |                   |                   |              | 0.00              | -165,221.02   | -165,221.02                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / EUR EX.RATE 1.246 WITH CITIBANK N.A.     | 97,434.550     | 26 Mar 18 |                   |                   |              | 0.00              | 97,434.55     | 97,434.55                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CHF / USD EX.RATE 0.99752 WITH CITIBANK N.A.   | -86,786.820    | 26 Oct 18 |                   |                   |              | 0.00              | -86,786.82    | -86,786.82                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 JPY / USD EX.RATE 112.13191 WITH CITIBANK N.A. | -5,000,000.000 | 26 Sep 18 |                   |                   |              | 0.00              | -5,000,000.00 | -5,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1758601 WITH CITIBANK N.A. | 30,931.890     | 26 Sep 18 |                   |                   |              | 0.00              | 30,931.89     | 30,931.89                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1758601 WITH CITIBANK N.A. | 190,143.650    | 26 Sep 18 |                   |                   |              | 0.00              | 190,143.65    | 190,143.65                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.2836749 WITH CITIBANK N.A. | -2,000,000.000 | 27 Apr 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 EUR / USD EX.RATE 0.8258593 WITH CITIBANK N.A. | -240,656.950   | 27 Apr 18 |                   |                   |              | 0.00              | -240,656.95   | -240,656.95                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 EUR / USD EX.RATE 0.8258593 WITH CITIBANK N.A. | -641,001.870   | 27 Apr 18 |                   |                   |              | 0.00              | -641,001.87   | -641,001.87                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7234638 WITH CITIBANK N.A. | -4,760,431.800 | 27 Apr 18 |                   |                   |              | 0.00              | -4,760,431.80 | -4,760,431.80                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 SEK / USD EX.RATE 8.6865 WITH CITIBANK N.A.    | -24,330.000    | 27 Apr 18 |                   |                   |              | 0.00              | -24,330.00    | -24,330.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / GBP EX.RATE 1.384149 WITH CITIBANK N.A.  | 4,767,009.160  | 27 Apr 18 |                   |                   |              | 0.00              | 4,767,009.16  | 4,767,009.16                      | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / SEK EX.RATE 0.1151212 WITH CITIBANK N.A. | 10,089.630     | 27 Apr 18 |                   |                   |              | 0.00              | 10,089.63     | 10,089.63                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84991 WITH CITIBANK N.A.   | -70,149.500    | 27 Aug 18 |                   |                   |              | 0.00              | -70,149.50    | -70,149.50                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / AUD EX.RATE 0.73214 WITH CITIBANK N.A.   | 150,950.780    | 27 Aug 18 |                   |                   |              | 0.00              | 150,950.78    | 150,950.78                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / CHF EX.RATE 1.0202 WITH CITIBANK N.A.    | 167,797.690    | 27 Aug 18 |                   |                   |              | 0.00              | 167,797.69    | 167,797.69                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / EUR EX.RATE 1.1449101 WITH CITIBANK N.A. | 361,202.790    | 27 Dec 18 |                   |                   |              | 0.00              | 361,202.79    | 361,202.79                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 ARS / USD EX.RATE 20.24 WITH CITIBANK N.A.     | -194.170       | 27 Feb 18 |                   |                   |              | 0.00              | -194.17       | -194.17                           | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 CHF / USD EX.RATE 0.93875 WITH CITIBANK N.A.   | -89,791.080    | 27 Feb 18 |                   |                   |              | 0.00              | -89,791.08    | -89,791.08                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 CHF / USD EX.RATE 0.93875 WITH CITIBANK N.A.   | -177,425.000   | 27 Feb 18 |                   |                   |              | 0.00              | -177,425.00   | -177,425.00                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / ARS EX.RATE 0.0486145 WITH CITIBANK N.A. | 191.050        | 27 Feb 18 |                   |                   |              | 0.00              | 191.05        | 191.05                            | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CHF EX.RATE 1.0654166 WITH CITIBANK N.A. | 13,436.010     | 27 Feb 18 |                   |                   |              | 0.00              | 13,436.01     | 13,436.01                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CHF EX.RATE 1.0656759 WITH CITIBANK N.A. | 37,787.560    | 27 Feb 18 |                   |                   |              | 0.00              | 37,787.56    | 37,787.56                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.2312912 WITH CITIBANK N.A. | 93,519.400    | 27 Feb 18 |                   |                   |              | 0.00              | 93,519.40    | 93,519.40                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / ZAR EX.RATE 0.0840469 WITH CITIBANK N.A. | 1,000,000.000 | 27 Feb 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 EUR / USD EX.RATE 0.857861 WITH CITIBANK N.A.  | -307,350.010  | 27 Jul 18 |                   |                   |              | 0.00              | -307,350.01  | -307,350.01                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 GBP / USD EX.RATE 0.7625612 WITH CITIBANK N.A. | -623,287.110  | 27 Jul 18 |                   |                   |              | 0.00              | -623,287.11  | -623,287.11                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / GBP EX.RATE 1.3113702 WITH CITIBANK N.A. | 178,685.740   | 27 Jul 18 |                   |                   |              | 0.00              | 178,685.74   | 178,685.74                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CHF / USD EX.RATE 0.99579 WITH CITIBANK N.A.   | -124,380.260  | 27 Jun 18 |                   |                   |              | 0.00              | -124,380.26  | -124,380.26                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.0090755 WITH CITIBANK N.A. | 552,547.770   | 27 Jun 18 |                   |                   |              | 0.00              | 552,547.77   | 552,547.77                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.2885636 WITH CITIBANK N.A. | -546,641.780  | 27 Mar 18 |                   |                   |              | 0.00              | -546,641.78  | -546,641.78                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CHF / USD EX.RATE 0.94712 WITH CITIBANK N.A.   | -213,359.260  | 27 Mar 18 |                   |                   |              | 0.00              | -213,359.26  | -213,359.26                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8057758 WITH CITIBANK N.A. | -571,727.450  | 27 Mar 18 |                   |                   |              | 0.00              | -571,727.45  | -571,727.45                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / COP EX.RATE 0.0003551 WITH CITIBANK N.A. | 357,644.170   | 27 Mar 18 |                   |                   |              | 0.00              | 357,644.17   | 357,644.17                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24104 WITH CITIBANK N.A.   | 73,562.420    | 27 Mar 18 |                   |                   |              | 0.00              | 73,562.42    | 73,562.42                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.897 WITH CITIBANK N.A.     | -970,233.510   | 27 Nov 18 |                   |                   |              | 0.00              | -970,233.51   | -970,233.51                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8834737 WITH CITIBANK N.A. | -66,781.840    | 27 Nov 18 |                   |                   |              | 0.00              | -66,781.84    | -66,781.84                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 MXN / USD EX.RATE 20.5 WITH CITIBANK N.A.      | -2,084,487.800 | 27 Nov 18 |                   |                   |              | 0.00              | -2,084,487.80 | -2,084,487.80                     | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 NZD / USD EX.RATE 1.4733686 WITH CITIBANK N.A. | -678,716.800   | 27 Nov 18 |                   |                   |              | 0.00              | -678,716.80   | -678,716.80                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561344 WITH CITIBANK N.A. | 968,444.240    | 27 Nov 18 |                   |                   |              | 0.00              | 968,444.24    | 968,444.24                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.1324116 WITH CITIBANK N.A. | 66,812.280     | 27 Nov 18 |                   |                   |              | 0.00              | 66,812.28     | 66,812.28                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / MXN EX.RATE 0.0485081 WITH CITIBANK N.A. | 2,072,849.510  | 27 Nov 18 |                   |                   |              | 0.00              | 2,072,849.51  | 2,072,849.51                      | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 JPY / USD EX.RATE 112.87665 WITH CITIBANK N.A. | -137,423.550   | 27 Sep 18 |                   |                   |              | 0.00              | -137,423.55   | -137,423.55                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.7219 WITH CITIBANK N.A.    | 25.450         | 27 Sep 18 |                   |                   |              | 0.00              | 25.45         | 25.45                             | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.30982 WITH CITIBANK N.A.   | 97,450.400     | 27 Sep 18 |                   |                   |              | 0.00              | 97,450.40     | 97,450.40                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / AUD EX.RATE 0.73458 WITH CITIBANK N.A.   | 68,246.000     | 28 Aug 18 |                   |                   |              | 0.00              | 68,246.00     | 68,246.00                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 EUR / USD EX.RATE 0.8186252 WITH CITIBANK N.A. | -6,107,801.000 | 28 Feb 18 |                   |                   |              | 0.00              | -6,107,801.00 | -6,107,801.00                     | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.2226211 WITH CITIBANK N.A. | 4,890,484.400  | 28 Feb 18 |                   |                   |              | 0.00              | 4,890,484.40  | 4,890,484.40                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR 2018 CHF / USD EX.RATE 0.9571 WITH CITIBANK N.A.    | -55,193.740  | 28 Mar 18 |                   |                   |              | 0.00              | -55,193.74  | -55,193.74                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8123344 WITH CITIBANK N.A. | -104,533.650 | 28 Mar 18 |                   |                   |              | 0.00              | -104,533.65 | -104,533.65                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7098643 WITH CITIBANK N.A. | -49,139.860  | 28 Mar 18 |                   |                   |              | 0.00              | -49,139.86  | -49,139.86                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH CITIBANK N.A. | -336,657.810 | 28 Mar 18 |                   |                   |              | 0.00              | -336,657.81 | -336,657.81                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH CITIBANK N.A. | -126,857.250 | 28 Mar 18 |                   |                   |              | 0.00              | -126,857.25 | -126,857.25                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / EUR EX.RATE 1.2310201 WITH CITIBANK N.A. | 373,542.510  | 28 Mar 18 |                   |                   |              | 0.00              | 373,542.51  | 373,542.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / JPY EX.RATE 0.0093953 WITH CITIBANK N.A. | 97,000.000   | 28 Mar 18 |                   |                   |              | 0.00              | 97,000.00   | 97,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 EUR / USD EX.RATE 0.8584874 WITH CITIBANK N.A. | -64,066.170  | 28 May 18 |                   |                   |              | 0.00              | -64,066.17  | -64,066.17                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / AUD EX.RATE 0.75507 WITH CITIBANK N.A.   | 21,619.230   | 28 May 18 |                   |                   |              | 0.00              | 21,619.23   | 21,619.23                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / EUR EX.RATE 1.1643753 WITH CITIBANK N.A. | 64,040.640   | 28 May 18 |                   |                   |              | 0.00              | 64,040.64   | 64,040.64                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / JPY EX.RATE 0.0091491 WITH CITIBANK N.A. | 183,320.930  | 28 May 18 |                   |                   |              | 0.00              | 183,320.93  | 183,320.93                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / ZAR EX.RATE 0.080257 WITH CITIBANK N.A.  | 30,051.060   | 28 May 18 |                   |                   |              | 0.00              | 30,051.06   | 30,051.06                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 CHF / USD EX.RATE 0.99265 WITH CITIBANK N.A.   | -103,953.040 | 28 Nov 18 |                   |                   |              | 0.00              | -103,953.04 | -103,953.04                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / EUR EX.RATE 1.1377601 WITH CITIBANK N.A. | 168,111.420    | 28 Nov 18 |                   |                   |              | 0.00              | 168,111.42    | 168,111.42                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.97735 WITH CITIBANK N.A.   | -42,742.340    | 28 Sep 18 |                   |                   |              | 0.00              | -42,742.34    | -42,742.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.36126 WITH CITIBANK N.A. | -39,456.140    | 28 Sep 18 |                   |                   |              | 0.00              | -39,456.14    | -39,456.14                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / AUD EX.RATE 0.7212553 WITH CITIBANK N.A. | 581,828.510    | 28 Sep 18 |                   |                   |              | 0.00              | 581,828.51    | 581,828.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A. | 270,840.430    | 28 Sep 18 |                   |                   |              | 0.00              | 270,840.43    | 270,840.43                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CHF EX.RATE 1.0231749 WITH CITIBANK N.A. | 1,324,286.770  | 28 Sep 18 |                   |                   |              | 0.00              | 1,324,286.77  | 1,324,286.77                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / DKK EX.RATE 0.1557441 WITH CITIBANK N.A. | 625,336.230    | 28 Sep 18 |                   |                   |              | 0.00              | 625,336.23    | 625,336.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1611501 WITH CITIBANK N.A. | 2,584,851.190  | 28 Sep 18 |                   |                   |              | 0.00              | 2,584,851.19  | 2,584,851.19                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1611501 WITH CITIBANK N.A. | 612,855.970    | 28 Sep 18 |                   |                   |              | 0.00              | 612,855.97    | 612,855.97                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30407 WITH CITIBANK N.A.   | 2,061,245.270  | 28 Sep 18 |                   |                   |              | 0.00              | 2,061,245.27  | 2,061,245.27                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30407 WITH CITIBANK N.A.   | 300,813.630    | 28 Sep 18 |                   |                   |              | 0.00              | 300,813.63    | 300,813.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088214 WITH CITIBANK N.A. | 2,480,087.090  | 28 Sep 18 |                   |                   |              | 0.00              | 2,480,087.09  | 2,480,087.09                      | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8571918 WITH CITIBANK N.A. | -1,891,058.600 | 29 Aug 18 |                   |                   |              | 0.00              | -1,891,058.60 | -1,891,058.60                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8571918 WITH CITIBANK N.A. | -10,067,758.000  | 29 Aug 18 |                   |                   |              | 0.00              | -10,067,758.00  | -10,067,758.00                    | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 MXN / USD EX.RATE 19.1523199 WITH CITIBANK     | -2,391,668.490   | 29 Aug 18 |                   |                   |              | 0.00              | -2,391,668.49   | -2,391,668.49                     | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / AUD EX.RATE 0.72909 WITH CITIBANK N.A.   | 87,650.460       | 29 Aug 18 |                   |                   |              | 0.00              | 87,650.46       | 87,650.46                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.16903 WITH CITIBANK N.A.   | 1,894,997.630    | 29 Aug 18 |                   |                   |              | 0.00              | 1,894,997.63    | 1,894,997.63                      | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.16903 WITH CITIBANK N.A.   | 10,088,728.900   | 29 Aug 18 |                   |                   |              | 0.00              | 10,088,728.90   | 10,088,728.90                     | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1699501 WITH CITIBANK N.A. | 6,567.320        | 29 Aug 18 |                   |                   |              | 0.00              | 6,567.32        | 6,567.32                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1699501 WITH CITIBANK N.A. | 28,988.540       | 29 Aug 18 |                   |                   |              | 0.00              | 28,988.54       | 28,988.54                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / MXN EX.RATE 0.0515971 WITH CITIBANK N.A. | 2,363,455.200    | 29 Aug 18 |                   |                   |              | 0.00              | 2,363,455.20    | 2,363,455.20                      | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 AUD / USD EX.RATE 1.2344429 WITH CITIBANK N.A. | -4,866,972.660   | 29 Jan 18 |                   |                   |              | 0.00              | -4,866,972.66   | -4,866,972.66                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 MXN / USD EX.RATE 18.74602 WITH CITIBANK N.A.  | -1,001,298.730   | 29 Jan 18 |                   |                   |              | 0.00              | -1,001,298.73   | -1,001,298.73                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / AUD EX.RATE 0.81 WITH CITIBANK N.A.      | 4,866,480.000    | 29 Jan 18 |                   |                   |              | 0.00              | 4,866,480.00    | 4,866,480.00                      | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.31372 WITH CITIBANK N.A.   | -122,305,088.150 | 29 Jun 18 |                   |                   |              | 0.00              | -122,305,088.15 | -122,305,088.15                   | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.986335 WITH CITIBANK N.A.  | -49,540,277.250  | 29 Jun 18 |                   |                   |              | 0.00              | -49,540,277.25  | -49,540,277.25                    | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.99111 WITH CITIBANK N.A.   | -220,428.870     | 29 Jun 18 |                   |                   |              | 0.00              | -220,428.87     | -220,428.87                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8515291 WITH CITIBANK N.A. | -768,843,604.740 | 29 Jun 18 |                   |                   |              | 0.00              | -768,843,604.74 | -768,843,604.74                   | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8561277 WITH CITIBANK N.A. | -251,086.830     | 29 Jun 18 |                   |                   |              | 0.00              | -251,086.83     | -251,086.83                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 EUR / USD EX.RATE 0.8572777 WITH CITIBANK N.A. | -2,332,966.200   | 29 Jun 18 |                   |                   |              | 0.00              | -2,332,966.20   | -2,332,966.20                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 GBP / USD EX.RATE 0.7548195 WITH CITIBANK N.A. | -157,960,306.960 | 29 Jun 18 |                   |                   |              | 0.00              | -157,960,306.96 | -157,960,306.96                   | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 HKD / USD EX.RATE 7.84455 WITH CITIBANK N.A.   | -1,698,185.560   | 29 Jun 18 |                   |                   |              | 0.00              | -1,698,185.56   | -1,698,185.56                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 JPY / USD EX.RATE 110.1782 WITH CITIBANK N.A.  | -184,520,811.510 | 29 Jun 18 |                   |                   |              | 0.00              | -184,520,811.51 | -184,520,811.51                   | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 SEK / USD EX.RATE 8.893276 WITH CITIBANK N.A.  | -56,604,463.480  | 29 Jun 18 |                   |                   |              | 0.00              | -56,604,463.48  | -56,604,463.48                    | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3184501 WITH CITIBANK N.A. | 62,822.520       | 29 Jun 18 |                   |                   |              | 0.00              | 62,822.52       | 62,822.52                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / ZAR EX.RATE 0.0726448 WITH CITIBANK N.A. | 38,602.500       | 29 Jun 18 |                   |                   |              | 0.00              | 38,602.50       | 38,602.50                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 ZAR / USD EX.RATE 13.765122 WITH CITIBANK N.A. | -1,000,000.000   | 29 Jun 18 |                   |                   |              | 0.00              | -1,000,000.00   | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.286 WITH CITIBANK N.A.   | -1,458,065.970   | 29 Mar 18 |                   |                   |              | 0.00              | -1,458,065.97   | -1,458,065.97                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / JPY EX.RATE 0.0094339 WITH CITIBANK N.A. | 1,461,989.240    | 29 Mar 18 |                   |                   |              | 0.00              | 1,461,989.24    | 1,461,989.24                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / EUR EX.RATE 1.1530901 WITH CITIBANK N.A. | 28,271.010     | 29 May 18 |                   |                   |              | 0.00              | 28,271.01     | 28,271.01                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / EUR EX.RATE 1.1530901 WITH CITIBANK N.A. | 127,337.700    | 29 May 18 |                   |                   |              | 0.00              | 127,337.70    | 127,337.70                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091795 WITH CITIBANK N.A. | 244,152.920    | 29 May 18 |                   |                   |              | 0.00              | 244,152.92    | 244,152.92                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / ZAR EX.RATE 0.0788186 WITH CITIBANK N.A. | 23,199.940     | 29 May 18 |                   |                   |              | 0.00              | 23,199.94     | 23,199.94                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 EUR / USD EX.RATE 0.8793528 WITH CITIBANK N.A. | -9,521,775.600 | 29 Nov 18 |                   |                   |              | 0.00              | -9,521,775.60 | -9,521,775.60                     | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / EUR EX.RATE 1.141368 WITH CITIBANK N.A.  | 9,556,674.260  | 29 Nov 18 |                   |                   |              | 0.00              | 9,556,674.26  | 9,556,674.26                      | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088287 WITH CITIBANK N.A. | 215.340        | 29 Nov 18 |                   |                   |              | 0.00              | 215.34        | 215.34                            | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 BRL / USD EX.RATE 3.6985 WITH CITIBANK N.A.    | -1,022,306.340 | 29 Oct 18 |                   |                   |              | 0.00              | -1,022,306.34 | -1,022,306.34                     | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7801427 WITH CITIBANK N.A. | -42,299.950    | 29 Oct 18 |                   |                   |              | 0.00              | -42,299.95    | -42,299.95                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2696799 WITH CITIBANK N.A. | 1,019,659.660  | 29 Oct 18 |                   |                   |              | 0.00              | 1,019,659.66  | 1,019,659.66                      | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.2826909 WITH CITIBANK N.A. | 42,328.800     | 29 Oct 18 |                   |                   |              | 0.00              | 42,328.80     | 42,328.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 ARS / USD EX.RATE 39.2151 WITH CITIBANK N.A.   | -248,375.240   | 30 Aug 18 |                   |                   |              | 0.00              | -248,375.24   | -248,375.24                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.1650801 WITH CITIBANK N.A. | 100,458.020    | 30 Aug 18 |                   |                   |              | 0.00              | 100,458.02    | 100,458.02                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / GBP EX.RATE 1.29938 WITH CITIBANK N.A.   | 164,687.870    | 30 Aug 18 |                   |                   |              | 0.00              | 164,687.87    | 164,687.87                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / HKD EX.RATE 0.1274023 WITH CITIBANK N.A. | 670,826.040    | 30 Aug 18 |                   |                   |              | 0.00              | 670,826.04    | 670,826.04                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7075938 WITH CITIBANK N.A. | -24,524.290    | 30 Jan 18 |                   |                   |              | 0.00              | -24,524.29    | -24,524.29                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.5785 WITH CITIBANK N.A.  | -613,115.480   | 30 Jan 18 |                   |                   |              | 0.00              | -613,115.48   | -613,115.48                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.2460784 WITH CITIBANK N.A. | 24,877,955.260 | 30 Jan 18 |                   |                   |              | 0.00              | 24,877,955.26 | 24,877,955.26                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0092099 WITH CITIBANK N.A. | 8,309.450      | 30 Jan 18 |                   |                   |              | 0.00              | 8,309.45      | 8,309.45                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 CAD / USD EX.RATE 1.3032539 WITH CITIBANK N.A. | -240,779.130   | 30 Jul 18 |                   |                   |              | 0.00              | -240,779.13   | -240,779.13                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 EUR / USD EX.RATE 0.8539272 WITH CITIBANK N.A. | -84,555.800    | 30 Jul 18 |                   |                   |              | 0.00              | -84,555.80    | -84,555.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / JPY EX.RATE 0.0090029 WITH CITIBANK N.A. | 172,624.210    | 30 Jul 18 |                   |                   |              | 0.00              | 172,624.21    | 172,624.21                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8563873 WITH CITIBANK N.A. | -5,838,480.000 | 30 May 18 |                   |                   |              | 0.00              | -5,838,480.00 | -5,838,480.00                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8586196 WITH CITIBANK N.A. | -77,636.070    | 30 May 18 |                   |                   |              | 0.00              | -77,636.07    | -77,636.07                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8599808 WITH CITIBANK N.A. | -5,814,083.500 | 30 May 18 |                   |                   |              | 0.00              | -5,814,083.50 | -5,814,083.50                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8605873 WITH CITIBANK N.A. | -152,221.620   | 30 May 18 |                   |                   |              | 0.00              | -152,221.62   | -152,221.62                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.7532162 WITH CITIBANK N.A. | -21,987.350    | 30 May 18 |                   |                   |              | 0.00              | -21,987.35    | -21,987.35                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.7763071 WITH CITIBANK N.A. | 1,311.760      | 30 May 18 |                   |                   |              | 0.00              | 1,311.76      | 1,311.76                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CHF EX.RATE 1.0102847 WITH CITIBANK N.A. | 37,614.260     | 30 May 18 |                   |                   |              | 0.00              | 37,614.26     | 37,614.26                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1616916 WITH CITIBANK N.A. | 152,181.600    | 30 May 18 |                   |                   |              | 0.00              | 152,181.60    | 152,181.60                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1646601 WITH CITIBANK N.A. | 42,449.420     | 30 May 18 |                   |                   |              | 0.00              | 42,449.42     | 42,449.42                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1651478 WITH CITIBANK N.A. | 5,825,739.000  | 30 May 18 |                   |                   |              | 0.00              | 5,825,739.00  | 5,825,739.00                      | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3276401 WITH CITIBANK N.A. | 17,734.420     | 30 May 18 |                   |                   |              | 0.00              | 17,734.42     | 17,734.42                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3276401 WITH CITIBANK N.A. | 87,621.480     | 30 May 18 |                   |                   |              | 0.00              | 87,621.48     | 87,621.48                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / MXN EX.RATE 0.0504921 WITH CITIBANK N.A. | 1,000,000.000  | 30 May 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 COP / USD EX.RATE 3235.0 WITH CITIBANK N.A.    | -322,000.000   | 30 Nov 18 |                   |                   |              | 0.00              | -322,000.00   | -322,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 DKK / USD EX.RATE 6.5784 WITH CITIBANK N.A.    | -18,605.600    | 30 Oct 18 |                   |                   |              | 0.00              | -18,605.60    | -18,605.60                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 MXN / USD EX.RATE 20.120763 WITH CITIBANK N.A. | -1,000,000.000 | 30 Oct 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2631579 WITH CITIBANK N.A. | 496,000.000    | 30 Oct 18 |                   |                   |              | 0.00              | 496,000.00    | 496,000.00                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2701316 WITH CITIBANK N.A. | 512,223.450      | 30 Oct 18 |                   |                   |              | 0.00              | 512,223.45      | 512,223.45                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1353 WITH CITIBANK N.A.    | -471,455.880     | 31 Aug 18 |                   |                   |              | 0.00              | -471,455.88     | -471,455.88                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.72144 WITH CITIBANK N.A.   | 1,666,661.200    | 31 Aug 18 |                   |                   |              | 0.00              | 1,666,661.20    | 1,666,661.20                      | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / EUR EX.RATE 1.1615188 WITH CITIBANK N.A. | 2,323,037.600    | 31 Aug 18 |                   |                   |              | 0.00              | 2,323,037.60    | 2,323,037.60                      | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 BRL / USD EX.RATE 3.8748 WITH CITIBANK N.A.    | -975,792.300     | 31 Dec 18 |                   |                   |              | 0.00              | -975,792.30     | -975,792.30                       | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 CAD / USD EX.RATE 1.3639111 WITH CITIBANK N.A. | -39,903.830      | 31 Dec 18 |                   |                   |              | 0.00              | -39,903.83      | -39,903.83                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.2348881 WITH CITIBANK N.A. | -51,574,634.510  | 31 Jan 18 |                   |                   |              | 0.00              | -51,574,634.51  | -51,574,634.51                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.929554 WITH CITIBANK N.A.  | -57,020,513.920  | 31 Jan 18 |                   |                   |              | 0.00              | -57,020,513.92  | -57,020,513.92                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.93163 WITH CITIBANK N.A.   | -4,889,246.990   | 31 Jan 18 |                   |                   |              | 0.00              | -4,889,246.99   | -4,889,246.99                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 DKK / USD EX.RATE 5.973901 WITH CITIBANK N.A.  | -13,416,762.330  | 31 Jan 18 |                   |                   |              | 0.00              | -13,416,762.33  | -13,416,762.33                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8026893 WITH CITIBANK N.A. | -232,111,808.240 | 31 Jan 18 |                   |                   |              | 0.00              | -232,111,808.24 | -232,111,808.24                   | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.703175 WITH CITIBANK N.A.  | -134,298,616.780 | 31 Jan 18 |                   |                   |              | 0.00              | -134,298,616.78 | -134,298,616.78                   | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7058209 WITH CITIBANK N.A. | -2,255,412.190   | 31 Jan 18 |                   |                   |              | 0.00              | -2,255,412.19   | -2,255,412.19                     | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                             |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821059 WITH CITIBANK N.A.  | -22,629,615.180  | 31 Jan 18 |                   |                   |              | 0.00              | -22,629,615.18  | -22,629,615.18                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ILS / USD EX.RATE 3.409929 WITH CITIBANK N.A.  | -2,899,017.940   | 31 Jan 18 |                   |                   |              | 0.00              | -2,899,017.94   | -2,899,017.94                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.1495 WITH CITIBANK N.A.  | -186,251,927.150 | 31 Jan 18 |                   |                   |              | 0.00              | -186,251,927.15 | -186,251,927.15                   | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.675916 WITH CITIBANK N.A.  | -6,279,005.440   | 31 Jan 18 |                   |                   |              | 0.00              | -6,279,005.44   | -6,279,005.44                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 NZD / USD EX.RATE 1.3511012 WITH CITIBANK N.A. | -2,210,500.210   | 31 Jan 18 |                   |                   |              | 0.00              | -2,210,500.21   | -2,210,500.21                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SEK / USD EX.RATE 7.854107 WITH CITIBANK N.A.  | -22,777,458.200  | 31 Jan 18 |                   |                   |              | 0.00              | -22,777,458.20  | -22,777,458.20                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.309135 WITH CITIBANK N.A.  | -10,023,413.700  | 31 Jan 18 |                   |                   |              | 0.00              | -10,023,413.70  | -10,023,413.70                    | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.242811 WITH CITIBANK N.A.  | 2,485,622.000    | 31 Jan 18 |                   |                   |              | 0.00              | 2,485,622.00    | 2,485,622.00                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.247288 WITH CITIBANK N.A.  | 19,892,996.310   | 31 Jan 18 |                   |                   |              | 0.00              | 19,892,996.31   | 19,892,996.31                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.871667 WITH CITIBANK N.A. | -167,873.790     | 31 Jan 18 |                   |                   |              | 0.00              | -167,873.79     | -167,873.79                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / BRL EX.RATE 0.2663187 WITH CITIBANK N.A. | 519,217.960      | 31 Jul 18 |                   |                   |              | 0.00              | 519,217.96      | 519,217.96                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.0101724 WITH CITIBANK N.A. | 173,893.740      | 31 Jul 18 |                   |                   |              | 0.00              | 173,893.74      | 173,893.74                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.291276 WITH CITIBANK N.A.  | -2,000,000.000   | 31 May 18 |                   |                   |              | 0.00              | -2,000,000.00   | -2,000,000.00                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss        |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|----------------------|
| <i>CITIBANK N.A.</i>                                                             |                |           |                   |                   |              |                   |               |                                   |                      |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |                      |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |                      |
| FX DEAL TRANSACTED ON 31 MAY 2018 ILS / USD EX.RATE 3.56006 WITH CITIBANK N.A.   | -1,000,000.000 | 31 May 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00                 |
| FX DEAL TRANSACTED ON 31 MAY 2018 MXN / USD EX.RATE 19.996678 WITH CITIBANK N.A. | -2,000,000.000 | 31 May 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00                 |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CHF EX.RATE 1.0156409 WITH CITIBANK N.A. | 53,604.200     | 31 May 18 |                   |                   |              | 0.00              | 53,604.20     | 53,604.20                         | 0.00                 |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1683159 WITH CITIBANK N.A. | 3,504,947.700  | 31 May 18 |                   |                   |              | 0.00              | 3,504,947.70  | 3,504,947.70                      | 0.00                 |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1688255 WITH CITIBANK N.A. | 5,844,127.500  | 31 May 18 |                   |                   |              | 0.00              | 5,844,127.50  | 5,844,127.50                      | 0.00                 |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / GBP EX.RATE 1.3292101 WITH CITIBANK N.A. | 190,541.880    | 31 May 18 |                   |                   |              | 0.00              | 190,541.88    | 190,541.88                        | 0.00                 |
| FX DEAL TRANSACTED ON 31 OCT 2018 DKK / USD EX.RATE 6.5961 WITH CITIBANK N.A.    | -33,424.810    | 31 Oct 18 |                   |                   |              | 0.00              | -33,424.81    | -33,424.81                        | 0.00                 |
| FX DEAL TRANSACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8837435 WITH CITIBANK N.A. | -369,099.790   | 31 Oct 18 |                   |                   |              | 0.00              | -369,099.79   | -369,099.79                       | 0.00                 |
| FX DEAL TRANSACTED ON 31 OCT 2018 JPY / USD EX.RATE 113.06217 WITH CITIBANK N.A. | -81,923.870    | 31 Oct 18 |                   |                   |              | 0.00              | -81,923.87    | -81,923.87                        | 0.00                 |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.12746 WITH CITIBANK N.A.   | 128,964.880    | 31 Oct 18 |                   |                   |              | 0.00              | 128,964.88    | 128,964.88                        | 0.00                 |
| <b>Total CITIBANK N.A.</b>                                                       |                |           |                   |                   |              |                   | <b>-0.00</b>  | <b>25,739,055.72</b>              | <b>25,739,055.72</b> |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Argentine peso - ARS</b>                                                      |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.3 WITH CREDIT SUISSE      | 120,000.000    | 3 Apr 18  |                   |                   |              | 0.00              | 5,911.33    | 5,946.33                          | 35.00         |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.31 WITH CREDIT SUISSE     | 120,000.000    | 3 Apr 18  |                   |                   |              | 0.00              | 5,908.42    | 5,946.33                          | 37.91         |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / ARS EX.RATE 0.0485025 WITH CREDIT SUISSE | -120,000.000   | 3 Apr 18  |                   |                   |              | 0.00              | -5,820.30   | -4,800.96                         | 1,019.34      |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / ARS EX.RATE 0.0485555 WITH CREDIT SUISSE | -120,000.000   | 3 Apr 18  |                   |                   |              | 0.00              | -5,826.66   | -4,800.96                         | 1,025.70      |
| FX DEAL TRANSACTED ON 08 MAY 2018 ARS / USD EX.RATE 22.75 WITH CREDIT SUISSE     | 3,111,000.000  | 8 May 18  |                   |                   |              | 0.00              | 136,747.25  | 124,464.89                        | -12,282.36    |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / ARS EX.RATE 0.0425532 WITH CREDIT SUISSE | -3,240,000.000 | 8 May 18  |                   |                   |              | 0.00              | -137,872.34 | -116,651.67                       | 21,220.67     |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / ARS EX.RATE 0.0402847 WITH CREDIT SUISSE | -2,871,000.000 | 14 May 18 |                   |                   |              | 0.00              | -115,657.47 | -115,657.47                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / ARS EX.RATE 0.0494655 WITH CREDIT SUISSE | -240,000.000   | 16 Apr 18 |                   |                   |              | 0.00              | -11,871.73  | -11,871.73                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 ARS / USD EX.RATE 27.7749 WITH CREDIT SUISSE   | 3,240,000.000  | 18 Jun 18 |                   |                   |              | 0.00              | 116,652.09  | 116,652.09                        | 0.00          |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / AUD EX.RATE 0.77643 WITH CREDIT SUISSE   | -2.040         | 5 Mar 18  |                   |                   |              | 0.00              | -1.58       | -1.58                             | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3836943 WITH CREDIT SUISSE | 46,826.960     | 6 Dec 18  |                   |                   |              | 0.00              | 33,841.98   | 33,841.98                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / AUD EX.RATE 0.722703 WITH CREDIT SUISSE  | -65,377.480    | 6 Dec 18  |                   |                   |              | 0.00              | -47,248.50  | -47,248.50                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 AUG 2018 AUD / USD EX.RATE 1.3516801 WITH CREDIT SUISSE | 65,496.740   | 9 Aug 18  |                   |                   |              | 0.00              | 48,455.80   | 48,455.80                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / AUD EX.RATE 0.73982 WITH CREDIT SUISSE   | -99,372.640  | 9 Aug 18  |                   |                   |              | 0.00              | -73,517.87  | -73,517.87                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 AUD / USD EX.RATE 1.2787887 WITH CREDIT SUISSE | 31,492.860   | 9 Feb 18  |                   |                   |              | 0.00              | 24,627.10   | 24,627.10                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / AUD EX.RATE 0.78199 WITH CREDIT SUISSE   | -8,921.520   | 9 Feb 18  |                   |                   |              | 0.00              | -6,976.54   | -6,976.54                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 AUD / USD EX.RATE 1.2750223 WITH CREDIT SUISSE | 240,130.700  | 9 Mar 18  |                   |                   |              | 0.00              | 188,334.51  | 188,334.51                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / AUD EX.RATE 0.7843 WITH CREDIT SUISSE    | -30,736.860  | 9 Mar 18  |                   |                   |              | 0.00              | -24,106.92  | -24,106.92                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 AUD / USD EX.RATE 1.3733811 WITH CREDIT SUISSE | 40,785.030   | 16 Aug 18 |                   |                   |              | 0.00              | 29,696.80   | 29,696.80                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / AUD EX.RATE 0.734909 WITH CREDIT SUISSE  | -10,282.910  | 22 Aug 18 |                   |                   |              | 0.00              | -7,557.00   | -7,557.00                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 AUD / USD EX.RATE 1.321615 WITH CREDIT SUISSE  | 65,569.250   | 27 Apr 18 |                   |                   |              | 0.00              | 49,612.97   | 49,612.97                         | 0.00          |
| <b>Brazilian real - BRL</b>                                                      |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 BRL / USD EX.RATE 3.3335 WITH CREDIT SUISSE    | 716,702.500  | 11 Apr 18 |                   |                   |              | 0.00              | 215,000.00  | 215,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / BRL EX.RATE 0.2936685 WITH CREDIT SUISSE | -716,702.500 | 11 Apr 18 |                   |                   |              | 0.00              | -210,472.95 | -210,472.95                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.51585 WITH CREDIT SUISSE   | 713,731.080  | 25 Apr 18 |                   |                   |              | 0.00              | 203,003.85  | 190,140.68                        | -12,863.17    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.285144 WITH CREDIT SUISSE  | -713,731.080 | 25 Apr 18 |                   |                   |              | 0.00              | -203,516.13 | -200,957.61                       | 2,558.52      |
| FX DEAL TRANSACTED ON 30 APR 2018 BRL / USD EX.RATE 3.4811 WITH CREDIT SUISSE    | 713,731.080  | 30 Apr 18 |                   |                   |              | 0.00              | 205,030.33  | 205,030.33                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH CREDIT SUISSE | -713,731.080 | 30 May 18 |                   |                   |              | 0.00              | -190,990.39 | -190,990.39                       | 0.00          |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | -44,268.830  | 2 Mar 18  |                   |                   |              | 0.00              | -60,933.83  | -60,933.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | -68,392.890  | 2 Mar 18  |                   |                   |              | 0.00              | -94,139.39  | -94,139.39                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | -44,268.830  | 2 Mar 18  |                   |                   |              | 0.00              | -60,933.83  | -60,933.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 GBP / USD EX.RATE 0.7705229 WITH CREDIT SUISSE | 79,766.100   | 2 Oct 18  |                   |                   |              | 0.00              | 103,522.04  | 103,522.04                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7190267 WITH CREDIT SUISSE | 500,000.000  | 6 Feb 18  |                   |                   |              | 0.00              | 695,384.50  | 700,675.00                        | 5,290.50      |
| FX DEAL TRANSACTED ON 06 SEP 2018 GBP / USD EX.RATE 0.7731261 WITH CREDIT SUISSE | 29,768.880   | 6 Sep 18  |                   |                   |              | 0.00              | 38,504.56   | 38,504.56                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.29345 WITH CREDIT SUISSE   | -32,559.030  | 6 Sep 18  |                   |                   |              | 0.00              | -42,113.48  | -42,113.48                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.7216048 WITH CREDIT SUISSE | 37,724.920   | 9 Mar 18  |                   |                   |              | 0.00              | 52,279.19   | 52,279.19                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / GBP EX.RATE 1.3858 WITH CREDIT SUISSE    | -30,791.620  | 9 Mar 18  |                   |                   |              | 0.00              | -42,671.03  | -42,671.03                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / GBP EX.RATE 1.32478 WITH CREDIT SUISSE   | -123,534.730    | 10 Jul 18 |                   |                   |              | 0.00              | -163,656.34    | -163,656.34                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7162298 WITH CREDIT SUISSE | 14,666,110.260  | 14 Mar 18 |                   |                   |              | 0.00              | 20,476,823.15  | 20,476,823.15                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / GBP EX.RATE 1.34992 WITH CREDIT SUISSE   | -419,183.730    | 16 May 18 |                   |                   |              | 0.00              | -565,864.50    | -565,864.50                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / GBP EX.RATE 1.28158 WITH CREDIT SUISSE   | -58,252.060     | 16 Nov 18 |                   |                   |              | 0.00              | -74,654.68     | -74,654.68                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / GBP EX.RATE 1.406091 WITH CREDIT SUISSE  | -228,673.610    | 19 Mar 18 |                   |                   |              | 0.00              | -321,535.90    | -321,535.90                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41119 WITH CREDIT SUISSE   | -491,528.650    | 22 Mar 18 |                   |                   |              | 0.00              | -693,640.32    | -693,640.32                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 GBP / USD EX.RATE 0.7017982 WITH CREDIT SUISSE | 59,544,800.000  | 24 Jan 18 |                   |                   |              | 0.00              | 84,846,040.51  | 83,443,105.75                     | -1,402,934.76 |
| FX DEAL TRANSACTED ON 24 JAN 2018 GBP / USD EX.RATE 0.7027634 WITH CREDIT SUISSE | 59,544,800.000  | 24 Jan 18 |                   |                   |              | 0.00              | 84,729,511.34  | 83,443,105.75                     | -1,286,405.59 |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7825406 WITH CREDIT SUISSE | 1,295,036.250   | 26 Oct 18 |                   |                   |              | 0.00              | 1,654,912.58   | 1,660,236.48                      | 5,323.90      |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / GBP EX.RATE 1.388711 WITH CREDIT SUISSE  | -44,615,300.000 | 27 Apr 18 |                   |                   |              | 0.00              | -61,957,757.88 | -58,682,506.04                    | 3,275,251.84  |
| FX DEAL TRANSACTED ON 27 JUL 2018 GBP / USD EX.RATE 0.7639571 WITH CREDIT SUISSE | 148,177.230     | 27 Jul 18 |                   |                   |              | 0.00              | 193,960.14     | 194,497.44                        | 537.30        |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / GBP EX.RATE 1.289415 WITH CREDIT SUISSE  | -140,269.280    | 28 Aug 18 |                   |                   |              | 0.00              | -180,865.31    | -180,865.31                       | 0.00          |

### Canadian dollar - CAD

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.296765 WITH CREDIT SUISSE  | 196,815.960    | 1 Jun 18  |                   |                   |              | 0.00              | 151,774.58    | 151,774.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / CAD EX.RATE 0.7763041 WITH CREDIT SUISSE | -6,440,775.000 | 1 Mar 18  |                   |                   |              | 0.00              | -5,000,000.00 | -4,921,882.16                     | 78,117.84     |
| FX DEAL TRANSACTED ON 02 MAY 2018 CAD / USD EX.RATE 1.288204 WITH CREDIT SUISSE  | 37,690.950     | 2 May 18  |                   |                   |              | 0.00              | 29,258.53     | 29,258.53                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 CAD / USD EX.RATE 1.285116 WITH CREDIT SUISSE  | 58,189.590     | 3 May 18  |                   |                   |              | 0.00              | 45,279.64     | 45,279.64                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7732636 WITH CREDIT SUISSE | -257,527.580   | 4 Oct 18  |                   |                   |              | 0.00              | -199,136.71   | -199,136.71                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 CAD / USD EX.RATE 1.25922 WITH CREDIT SUISSE   | 72,135.700     | 8 Feb 18  |                   |                   |              | 0.00              | 57,286.02     | 57,286.02                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / CAD EX.RATE 0.7941424 WITH CREDIT SUISSE | -59,660.230    | 8 Feb 18  |                   |                   |              | 0.00              | -47,378.72    | -47,378.72                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CAD / USD EX.RATE 1.289469 WITH CREDIT SUISSE  | 77,258.720     | 8 Mar 18  |                   |                   |              | 0.00              | 59,915.14     | 59,915.14                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CAD EX.RATE 0.775513 WITH CREDIT SUISSE  | -50,251.030    | 8 Mar 18  |                   |                   |              | 0.00              | -38,970.33    | -38,970.33                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 CAD / USD EX.RATE 1.296938 WITH CREDIT SUISSE  | 682,849.810    | 13 Mar 18 |                   |                   |              | 0.00              | 526,509.22    | 526,509.22                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CAD / USD EX.RATE 1.287348 WITH CREDIT SUISSE  | 51,166.500     | 18 May 18 |                   |                   |              | 0.00              | 39,745.66     | 39,745.66                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.26689 WITH CREDIT SUISSE   | 137,333.560    | 19 Apr 18 |                   |                   |              | 0.00              | 108,402.12    | 108,402.12                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / CAD EX.RATE 0.7511568 WITH CREDIT SUISSE | -438,870.910   | 21 Jun 18 |                   |                   |              | 0.00              | -329,660.86   | -329,660.86                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.233936 WITH CREDIT SUISSE  | 75,848,000.000  | 24 Jan 18 |                   |                   |              | 0.00              | 61,468,341.96  | 57,961,179.89                     | -3,507,162.07 |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234059 WITH CREDIT SUISSE  | 75,848,000.000  | 24 Jan 18 |                   |                   |              | 0.00              | 61,462,215.34  | 57,961,179.89                     | -3,501,035.45 |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.28742 WITH CREDIT SUISSE   | 105,987.200     | 24 May 18 |                   |                   |              | 0.00              | 82,325.27      | 82,325.27                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.2824 WITH CREDIT SUISSE    | 210,062.650     | 25 Apr 18 |                   |                   |              | 0.00              | 163,804.31     | 163,804.31                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 CAD / USD EX.RATE 1.2382 WITH CREDIT SUISSE    | 216,267.060     | 25 Jan 18 |                   |                   |              | 0.00              | 174,662.46     | 174,662.46                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7798365 WITH CREDIT SUISSE | -60,434,600.000 | 27 Apr 18 |                   |                   |              | 0.00              | -47,129,109.74 | -46,518,569.83                    | 610,539.91    |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / CAD EX.RATE 0.7757952 WITH CREDIT SUISSE | -160,113.650    | 29 Mar 18 |                   |                   |              | 0.00              | -124,215.40    | -124,215.40                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 CAD / USD EX.RATE 1.30125 WITH CREDIT SUISSE   | 75,699.300      | 29 May 18 |                   |                   |              | 0.00              | 58,174.29      | 58,174.29                         | 0.00          |
| <b>Danish krone - DKK</b>                                                        |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 DKK / USD EX.RATE 6.41665 WITH CREDIT SUISSE   | 1,529,040.130   | 12 Sep 18 |                   |                   |              | 0.00              | 238,292.59     | 239,299.51                        | 1,006.92      |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 EUR / USD EX.RATE 0.8185121 WITH CREDIT SUISSE | 1,000,000.000   | 1 Mar 18  |                   |                   |              | 0.00              | 1,221,729.00   | 1,227,150.01                      | 5,421.01      |
| FX DEAL TRANSACTED ON 04 APR 2018 EUR / USD EX.RATE 0.8140008 WITH CREDIT SUISSE | 263,993.880     | 4 Apr 18  |                   |                   |              | 0.00              | 324,316.48     | 324,316.48                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 EUR / USD EX.RATE 0.8275631 WITH CREDIT SUISSE | 5,929.720        | 4 Jan 18  |                   |                   |              | 0.00              | 7,165.28        | 7,165.28                          | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.19436 WITH CREDIT SUISSE   | -2,382,570.610   | 4 May 18  |                   |                   |              | 0.00              | -2,845,647.03   | -2,838,713.89                     | 6,933.14      |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8047823 WITH CREDIT SUISSE | 3,000,000.000    | 5 Feb 18  |                   |                   |              | 0.00              | 3,727,716.00    | 3,681,450.02                      | -46,265.98    |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.16244 WITH CREDIT SUISSE   | -728,185.780     | 6 Sep 18  |                   |                   |              | 0.00              | -846,472.28     | -846,472.28                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.24 WITH CREDIT SUISSE      | -15,000,000.000  | 8 Feb 18  |                   |                   |              | 0.00              | -18,600,000.00  | -18,600,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8420131 WITH CREDIT SUISSE | 271,184.110      | 8 May 18  |                   |                   |              | 0.00              | 322,066.38      | 322,066.38                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / EUR EX.RATE 1.232574 WITH CREDIT SUISSE  | -294,790.590     | 9 Apr 18  |                   |                   |              | 0.00              | -363,351.22     | -363,351.22                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / EUR EX.RATE 1.22142 WITH CREDIT SUISSE   | -76,575.350      | 9 Feb 18  |                   |                   |              | 0.00              | -93,530.66      | -93,530.66                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / EUR EX.RATE 1.231104 WITH CREDIT SUISSE  | -3,000,000.000   | 9 Mar 18  |                   |                   |              | 0.00              | -3,693,312.00   | -3,681,450.02                     | 11,861.98     |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.14432 WITH CREDIT SUISSE   | -469,808.200     | 10 Aug 18 |                   |                   |              | 0.00              | -537,610.92     | -537,610.92                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.198872 WITH CREDIT SUISSE  | -172,550,631.510 | 10 Jan 18 |                   |                   |              | 0.00              | -206,866,120.70 | -214,540,844.50                   | -7,674,723.80 |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8242256 WITH CREDIT SUISSE | 107,606.940      | 12 Jan 18 |                   |                   |              | 0.00              | 130,555.20      | 130,555.20                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.21326 WITH CREDIT SUISSE   | -103,949.870     | 12 Jan 18 |                   |                   |              | 0.00              | -126,118.22     | -126,118.22                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.237287 WITH CREDIT SUISSE  | -5,000,000.000  | 14 Mar 18 |                   |                   |              | 0.00              | -6,186,435.00  | -6,135,750.03                     | 50,684.97     |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8091924 WITH CREDIT SUISSE | 100,000,000.000 | 16 Mar 18 |                   |                   |              | 0.00              | 123,580,000.00 | 115,640,010.80                    | -7,939,989.20 |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2272 WITH CREDIT SUISSE    | -39,229,799.090 | 16 Mar 18 |                   |                   |              | 0.00              | -48,142,809.44 | -48,140,848.22                    | 1,961.22      |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8159289 WITH CREDIT SUISSE | 90,726,993.460  | 18 Jan 18 |                   |                   |              | 0.00              | 111,194,731.00 | 111,126,958.10                    | -67,772.90    |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8175345 WITH CREDIT SUISSE | 24,816.860      | 18 Jan 18 |                   |                   |              | 0.00              | 30,355.73      | 30,355.73                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.16545 WITH CREDIT SUISSE   | -74,674.890     | 18 Jul 18 |                   |                   |              | 0.00              | -87,029.85     | -87,029.85                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.16545 WITH CREDIT SUISSE   | -850,860.390    | 18 Jul 18 |                   |                   |              | 0.00              | -991,635.24    | -991,635.24                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2237 WITH CREDIT SUISSE    | -234,652.530    | 19 Jan 18 |                   |                   |              | 0.00              | -287,144.30    | -287,144.30                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8601803 WITH CREDIT SUISSE | 2,000,000.000   | 19 Jul 18 |                   |                   |              | 0.00              | 2,325,094.00   | 2,342,300.24                      | 17,206.24     |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.240809 WITH CREDIT SUISSE  | -3,000,000.000  | 21 Mar 18 |                   |                   |              | 0.00              | -3,722,427.00  | -3,469,200.32                     | 253,226.68    |
| FX DEAL TRANSACTED ON 23 JAN 2018 EUR / USD EX.RATE 0.814246 WITH CREDIT SUISSE  | 284,823.950     | 23 Jan 18 |                   |                   |              | 0.00              | 349,800.84     | 349,800.84                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8045732 WITH CREDIT SUISSE | 319,114,600.000 | 24 Jan 18 |                   |                   |              | 0.00              | 396,625,940.77 | 391,601,483.53                    | -5,024,457.24 |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8049981 WITH CREDIT SUISSE | 319,114,600.000 | 24 Jan 18 |                   |                   |              | 0.00              | 396,416,601.59 | 391,601,483.53                    | -4,815,118.06 |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Euro - EUR</b>                                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8056226 WITH CREDIT SUISSE | 82,638,000.000   | 24 Jan 18 |                   |                   |              | 0.00              | 102,576,566.09  | 101,624,081.65                    | -952,484.44   |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.2232256 WITH CREDIT SUISSE | -246,101,300.000 | 27 Apr 18 |                   |                   |              | 0.00              | -301,037,410.35 | -287,926,243.54                   | 13,111,166.81 |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8551189 WITH CREDIT SUISSE | 161,311.480      | 29 Aug 18 |                   |                   |              | 0.00              | 188,642.16      | 188,642.16                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.23714 WITH CREDIT SUISSE   | -161,329.770     | 29 Jan 18 |                   |                   |              | 0.00              | -199,587.51     | -199,587.51                       | 0.00          |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                   |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 CNH / USD EX.RATE 6.3801 WITH CREDIT SUISSE    | 139,040,000.000  | 6 Jun 18  |                   |                   |              | 0.00              | 21,792,761.87   | 21,773,650.50                     | -19,111.37    |
| FX DEAL TRANSACTED ON 24 JAN 2018 CNH / USD EX.RATE 6.4645 WITH CREDIT SUISSE    | 166,157,500.000  | 24 Jan 18 |                   |                   |              | 0.00              | 25,703,070.62   | 24,184,641.40                     | -1,518,429.22 |
| <b>Hong Kong dollar - HKD</b>                                                    |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 HKD / USD EX.RATE 7.811419 WITH CREDIT SUISSE  | 152,137.340      | 6 Dec 18  |                   |                   |              | 0.00              | 19,476.27       | 19,476.27                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / HKD EX.RATE 0.1280177 WITH CREDIT SUISSE | -32,533.580      | 6 Dec 18  |                   |                   |              | 0.00              | -4,164.87       | -4,164.87                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 HKD / USD EX.RATE 7.84588 WITH CREDIT SUISSE   | 1,075,869.980    | 7 Jun 18  |                   |                   |              | 0.00              | 137,125.47      | 137,125.47                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 HKD / USD EX.RATE 7.838 WITH CREDIT SUISSE     | 305,454.990      | 9 Mar 18  |                   |                   |              | 0.00              | 38,971.04       | 38,971.04                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / HKD EX.RATE 0.1275836 WITH CREDIT SUISSE | -240,703.840     | 9 Mar 18  |                   |                   |              | 0.00              | -30,709.85      | -30,709.85                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.838 WITH CREDIT SUISSE     | 113,785.780      | 18 Oct 18 |                   |                   |              | 0.00              | 14,517.20     | 14,517.20                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / HKD EX.RATE 0.1275836 WITH CREDIT SUISSE | -190,577.680     | 18 Oct 18 |                   |                   |              | 0.00              | -24,314.58    | -24,314.58                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 HKD / USD EX.RATE 7.84801 WITH CREDIT SUISSE   | 338,989.160      | 27 Apr 18 |                   |                   |              | 0.00              | 43,194.28     | 43,194.28                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84983 WITH CREDIT SUISSE   | 1,709,890.870    | 27 Aug 18 |                   |                   |              | 0.00              | 217,825.21    | 217,825.21                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.84667 WITH CREDIT SUISSE   | 188,857.220      | 30 Oct 18 |                   |                   |              | 0.00              | 24,068.45     | 24,068.45                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.82021 WITH CREDIT SUISSE   | 8,560,494.810    | 31 Jan 18 |                   |                   |              | 0.00              | 1,094,663.03  | 1,094,663.03                      | 0.00          |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 JPY / USD EX.RATE 104.7221 WITH CREDIT SUISSE  | 523,610,500.000  | 2 Mar 18  |                   |                   |              | 0.00              | 5,000,000.00  | 4,766,595.36                      | -233,404.64   |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095279 WITH CREDIT SUISSE | -524,775,500.000 | 2 Mar 18  |                   |                   |              | 0.00              | -5,000,000.00 | -4,777,200.73                     | 222,799.27    |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095449 WITH CREDIT SUISSE | -523,839,000.000 | 2 Mar 18  |                   |                   |              | 0.00              | -5,000,000.00 | -4,768,675.47                     | 231,324.53    |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095517 WITH CREDIT SUISSE | -523,468,000.000 | 2 Mar 18  |                   |                   |              | 0.00              | -5,000,000.00 | -4,765,298.13                     | 234,701.87    |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0090979 WITH CREDIT SUISSE | -98,023,881.000  | 2 May 18  |                   |                   |              | 0.00              | -891,815.32   | -891,815.32                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088135 WITH CREDIT SUISSE | -11,549,182.000  | 3 Dec 18  |                   |                   |              | 0.00              | -101,788.99   | -102,078.68                       | -289.69       |

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

| Security Description / Asset ID                                                 | Shares/PAR          | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                              |                     |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                     |           |                   |                   |              |                   |                 |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                     |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANACTED ON 03 JUL 2018 USD / JPY EX.RATE 0.0090186 WITH CREDIT SUISSE | -6,659,117.000      | 3 Jul 18  |                   |                   |              | 0.00              | -60,056.16      | -60,056.16                        | 0.00          |
| FX DEAL TRANACTED ON 04 APR 2018 JPY / USD EX.RATE 106.4825 WITH CREDIT SUISSE  | 14,866,699.000      | 4 Apr 18  |                   |                   |              | 0.00              | 139,616.36      | 138,798.42                        | -817.94       |
| FX DEAL TRANACTED ON 06 DEC 2018 JPY / USD EX.RATE 112.339 WITH CREDIT SUISSE   | 4,282,429.000       | 6 Dec 18  |                   |                   |              | 0.00              | 38,120.59       | 38,120.59                         | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0089016 WITH CREDIT SUISSE | -4,397,079.000      | 6 Dec 18  |                   |                   |              | 0.00              | -39,141.16      | -39,141.16                        | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 JPY / USD EX.RATE 106.2 WITH CREDIT SUISSE     | 15,122,276,929.000  | 8 Mar 18  |                   |                   |              | 0.00              | 142,394,321.37  | 142,394,321.37                    | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094207 WITH CREDIT SUISSE | -15,782,298,250.000 | 8 Mar 18  |                   |                   |              | 0.00              | -148,680,191.49 | -148,434,500.35                   | 245,691.14    |
| FX DEAL TRANACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.752 WITH CREDIT SUISSE   | 43,849,210.000      | 10 Aug 18 |                   |                   |              | 0.00              | 395,922.51      | 395,465.46                        | -457.05       |
| FX DEAL TRANACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.752 WITH CREDIT SUISSE   | 49,440,296.000      | 10 Aug 18 |                   |                   |              | 0.00              | 446,405.45      | 445,890.12                        | -515.33       |
| FX DEAL TRANACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090896 WITH CREDIT SUISSE | -5,678,628.000      | 11 Jun 18 |                   |                   |              | 0.00              | -51,616.38      | -51,425.20                        | 191.18        |
| FX DEAL TRANACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.0335 WITH CREDIT SUISSE  | 75,752,863.000      | 12 Jan 18 |                   |                   |              | 0.00              | 682,252.32      | 682,252.32                        | 0.00          |
| FX DEAL TRANACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0090063 WITH CREDIT SUISSE | -5,214,511.000      | 12 Jan 18 |                   |                   |              | 0.00              | -46,963.40      | -46,963.40                        | 0.00          |
| FX DEAL TRANACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093422 WITH CREDIT SUISSE | -135,057.000        | 13 Mar 18 |                   |                   |              | 0.00              | -1,261.73       | -1,261.73                         | 0.00          |
| FX DEAL TRANACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.009094 WITH CREDIT SUISSE  | -3,178,305.000      | 14 Jun 18 |                   |                   |              | 0.00              | -28,903.54      | -28,772.05                        | 131.49        |

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.009094 WITH CREDIT SUISSE  | -29,117,062.000    | 14 Jun 18 |                   |                   |              | 0.00              | -264,790.83    | -263,586.31                       | 1,204.52      |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.009133 WITH CREDIT SUISSE  | -4,223,066.000     | 14 May 18 |                   |                   |              | 0.00              | -38,569.28     | -38,280.15                        | 289.13        |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.87 WITH CREDIT SUISSE    | 6,204,082,435.000  | 16 Mar 18 |                   |                   |              | 0.00              | 58,600,948.66  | 58,350,175.74                     | -250,772.92   |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094956 WITH CREDIT SUISSE | -6,204,082,435.000 | 16 Mar 18 |                   |                   |              | 0.00              | -58,911,448.22 | -56,622,090.31                    | 2,289,357.91  |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089962 WITH CREDIT SUISSE | -33,452,080.000    | 21 Dec 18 |                   |                   |              | 0.00              | -300,943.08    | -303,213.96                       | -2,270.88     |
| FX DEAL TRANSACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.1965 WITH CREDIT SUISSE  | 5,221,137.000      | 23 Aug 18 |                   |                   |              | 0.00              | 46,954.15      | 47,018.21                         | 64.06         |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 108.8703 WITH CREDIT SUISSE  | 10,012,845,000.000 | 24 Jan 18 |                   |                   |              | 0.00              | 91,970,399.64  | 94,172,066.78                     | 2,201,667.14  |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.0741 WITH CREDIT SUISSE  | 10,012,845,000.000 | 24 Jan 18 |                   |                   |              | 0.00              | 91,798,557.13  | 94,172,066.78                     | 2,373,509.65  |
| FX DEAL TRANSACTED ON 25 APR 2018 JPY / USD EX.RATE 108.9544 WITH CREDIT SUISSE  | 217,908,800.000    | 25 Apr 18 |                   |                   |              | 0.00              | 2,000,000.00   | 1,983,694.13                      | -16,305.87    |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.075 WITH CREDIT SUISSE   | 109,800,791.000    | 26 Jan 18 |                   |                   |              | 0.00              | 1,006,654.05   | 1,009,105.70                      | 2,451.65      |
| FX DEAL TRANSACTED ON 27 APR 2018 JPY / USD EX.RATE 109.0339 WITH CREDIT SUISSE  | 11,842,023.000     | 27 Apr 18 |                   |                   |              | 0.00              | 108,608.63     | 108,517.97                        | -90.66        |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0091715 WITH CREDIT SUISSE | -6,481,621.000     | 27 Apr 18 |                   |                   |              | 0.00              | -59,445.92     | -59,396.30                        | 49.62         |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0092565 WITH CREDIT SUISSE | -7,676,100,600.000 | 27 Apr 18 |                   |                   |              | 0.00              | -71,054,066.32 | -68,338,309.37                    | 2,715,756.95  |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                              |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.1195 WITH CREDIT SUISSE  | 18,127,013.000   | 28 Feb 18 |                   |                   |              | 0.00              | 169,222.35     | 171,860.75                        | 2,638.40      |
| FX DEAL TRANACTED ON 28 JUN 2018 JPY / USD EX.RATE 110.2547 WITH CREDIT SUISSE  | 27,974,699.000   | 28 Jun 18 |                   |                   |              | 0.00              | 253,727.95     | 252,581.82                        | -1,146.13     |
| FX DEAL TRANACTED ON 28 JUN 2018 JPY / USD EX.RATE 110.2547 WITH CREDIT SUISSE  | 2,871,793.000    | 28 Jun 18 |                   |                   |              | 0.00              | 26,046.90      | 25,929.24                         | -117.66       |
| FX DEAL TRANACTED ON 28 MAR 2018 JPY / USD EX.RATE 105.8402 WITH CREDIT SUISSE  | 9,653,570.000    | 28 Mar 18 |                   |                   |              | 0.00              | 91,208.92      | 90,771.70                         | -437.22       |
| FX DEAL TRANACTED ON 28 MAY 2018 JPY / USD EX.RATE 109.432 WITH CREDIT SUISSE   | 23,265,334.000   | 28 May 18 |                   |                   |              | 0.00              | 212,600.83     | 213,649.24                        | 1,048.41      |
| FX DEAL TRANACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089855 WITH CREDIT SUISSE | -105,428,130.000 | 29 Aug 18 |                   |                   |              | 0.00              | -947,327.97    | -947,327.97                       | 0.00          |
| <b>Mexican peso - MXN</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 24 APR 2018 MXN / USD EX.RATE 18.985146 WITH CREDIT SUISSE | 18,985,146.000   | 24 Apr 18 |                   |                   |              | 0.00              | 1,000,000.00   | 922,258.19                        | -77,741.81    |
| FX DEAL TRANACTED ON 26 JUN 2018 USD / MXN EX.RATE 0.0492031 WITH CREDIT SUISSE | -507,197,870.000 | 26 Jun 18 |                   |                   |              | 0.00              | -24,955,712.04 | -24,901,702.18                    | 54,009.86     |
| <b>New Zealand dollar - NZD</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 25 MAY 2018 NZD / USD EX.RATE 1.4428557 WITH CREDIT SUISSE | 1,040,140.360    | 25 May 18 |                   |                   |              | 0.00              | 720,890.08     | 720,890.08                        | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 NZD / USD EX.RATE 1.4431472 WITH CREDIT SUISSE | 202,656.310      | 29 May 18 |                   |                   |              | 0.00              | 140,426.64     | 140,426.64                        | 0.00          |
| <b>Norwegian krone - NOK</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANACTED ON 18 OCT 2018 NOK / USD EX.RATE 8.25431 WITH CREDIT SUISSE   | 117,605.450      | 18 Oct 18 |                   |                   |              | 0.00              | 14,247.76      | 14,247.76                         | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Norwegian krone - NOK</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 18 OCT 2018 USD / NOK EX.RATE 0.1211488 WITH CREDIT SUISSE | -3,603.060      | 18 Oct 18 |                   |                   |              | 0.00              | -436.51       | -436.51                           | 0.00          |
| FX DEAL TRANACTED ON 27 APR 2018 NOK / USD EX.RATE 7.98299 WITH CREDIT SUISSE   | 88,220.020      | 27 Apr 18 |                   |                   |              | 0.00              | 11,051.00     | 11,051.00                         | 0.00          |
| FX DEAL TRANACTED ON 27 APR 2018 USD / NOK EX.RATE 0.1252663 WITH CREDIT SUISSE | -106,667.000    | 27 Apr 18 |                   |                   |              | 0.00              | -13,361.79    | -13,361.79                        | 0.00          |
| <b>Philippine peso - PHP</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 03 JAN 2018 USD / PHP EX.RATE 0.0200441 WITH CREDIT SUISSE | -49,890,000.000 | 3 Jan 18  |                   |                   |              | 0.00              | -1,000,000.00 | -957,765.41                       | 42,234.59     |
| FX DEAL TRANACTED ON 20 MAR 2018 PHP / USD EX.RATE 52.116 WITH CREDIT SUISSE    | 49,890,000.000  | 20 Mar 18 |                   |                   |              | 0.00              | 957,287.59    | 957,765.41                        | 477.82        |
| <b>Polish zloty - PLN</b>                                                       |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2711622 WITH CREDIT SUISSE | -260,739.310    | 6 Aug 18  |                   |                   |              | 0.00              | -70,702.66    | -70,702.66                        | 0.00          |
| <b>Russian ruble - RUB</b>                                                      |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 06 JUN 2018 USD / RUB EX.RATE 0.0161071 WITH CREDIT SUISSE | -14,723,800.000 | 6 Jun 18  |                   |                   |              | 0.00              | -237,157.80   | -237,157.80                       | 0.00          |
| FX DEAL TRANACTED ON 07 MAY 2018 RUB / USD EX.RATE 62.988338 WITH CREDIT SUISSE | 62,376,240.000  | 7 May 18  |                   |                   |              | 0.00              | 990,282.36    | 975,828.71                        | -14,453.65    |
| FX DEAL TRANACTED ON 26 FEB 2018 RUB / USD EX.RATE 56.63 WITH CREDIT SUISSE     | 14,723,800.000  | 26 Feb 18 |                   |                   |              | 0.00              | 260,000.00    | 237,586.03                        | -22,413.97    |
| <b>Singapore dollar - SGD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 06 DEC 2018 SGD / USD EX.RATE 1.36894 WITH CREDIT SUISSE   | 7,363.030       | 6 Dec 18  |                   |                   |              | 0.00              | 5,378.64      | 5,378.64                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Singapore dollar - SGD</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / SGD EX.RATE 0.7304922 WITH CREDIT SUISSE | -2,754.480    | 6 Dec 18  |                   |                   |              | 0.00              | -2,012.13   | -2,012.13                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 SGD / USD EX.RATE 1.375196 WITH CREDIT SUISSE  | 1,866.900     | 6 Sep 18  |                   |                   |              | 0.00              | 1,357.55    | 1,353.81                          | -3.74         |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SGD EX.RATE 0.7271691 WITH CREDIT SUISSE | -14,797.960   | 6 Sep 18  |                   |                   |              | 0.00              | -10,760.62  | -10,730.94                        | 29.68         |
| FX DEAL TRANSACTED ON 10 AUG 2018 SGD / USD EX.RATE 1.370936 WITH CREDIT SUISSE  | 6,681.670     | 10 Aug 18 |                   |                   |              | 0.00              | 4,873.80    | 4,859.22                          | -14.58        |
| FX DEAL TRANSACTED ON 18 OCT 2018 SGD / USD EX.RATE 1.379941 WITH CREDIT SUISSE  | 5,370.940     | 18 Oct 18 |                   |                   |              | 0.00              | 3,892.15    | 3,892.27                          | 0.12          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SGD EX.RATE 0.7246687 WITH CREDIT SUISSE | -7,210.050    | 18 Oct 18 |                   |                   |              | 0.00              | -5,224.90   | -5,225.05                         | -0.15         |
| FX DEAL TRANSACTED ON 29 JUN 2018 SGD / USD EX.RATE 1.36279 WITH CREDIT SUISSE   | 4,541.480     | 29 Jun 18 |                   |                   |              | 0.00              | 3,332.49    | 3,332.49                          | 0.00          |
| <b>South African rand - ZAR</b>                                                  |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2018 ZAR / USD EX.RATE 11.913 WITH CREDIT SUISSE    | 88,005.000    | 15 Mar 18 |                   |                   |              | 0.00              | 7,387.31    | 7,386.84                          | -0.47         |
| FX DEAL TRANSACTED ON 29 MAY 2018 ZAR / USD EX.RATE 12.66078 WITH CREDIT SUISSE  | 1,175,287.800 | 29 May 18 |                   |                   |              | 0.00              | 92,829.02   | 92,798.09                         | -30.93        |
| FX DEAL TRANSACTED ON 31 MAY 2018 ZAR / USD EX.RATE 12.699716 WITH CREDIT SUISSE | 571,054.780   | 31 May 18 |                   |                   |              | 0.00              | 44,965.95   | 45,432.14                         | 466.19        |
| <b>Swedish krona - SEK</b>                                                       |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / SEK EX.RATE 0.1138318 WITH CREDIT SUISSE | -974,623.700  | 5 Jun 18  |                   |                   |              | 0.00              | -110,943.19 | -110,943.19                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                  |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 06 SEP 2018 SEK / USD EX.RATE 9.10923 WITH CREDIT SUISSE   | 35,125.090       | 6 Sep 18  |                   |                   |              | 0.00              | 3,855.99       | 3,855.99                          | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SEK EX.RATE 0.1097788 WITH CREDIT SUISSE | -158,321.990     | 6 Sep 18  |                   |                   |              | 0.00              | -17,380.39     | -17,380.39                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 SEK / USD EX.RATE 8.8078 WITH CREDIT SUISSE    | 230,604.420      | 7 May 18  |                   |                   |              | 0.00              | 26,181.84      | 26,181.84                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 SEK / USD EX.RATE 8.231 WITH CREDIT SUISSE     | 34,586.600       | 9 Mar 18  |                   |                   |              | 0.00              | 4,201.99       | 4,201.99                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / SEK EX.RATE 0.1214919 WITH CREDIT SUISSE | -314,807.380     | 9 Mar 18  |                   |                   |              | 0.00              | -38,246.55     | -38,246.55                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 SEK / USD EX.RATE 8.09748 WITH CREDIT SUISSE   | 65,285.740       | 12 Jan 18 |                   |                   |              | 0.00              | 8,062.48       | 8,062.48                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / SEK EX.RATE 0.1234952 WITH CREDIT SUISSE | -207,635.090     | 12 Jan 18 |                   |                   |              | 0.00              | -25,641.94     | -25,641.94                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 SEK / USD EX.RATE 9.03066 WITH CREDIT SUISSE   | 201,292.620      | 18 Oct 18 |                   |                   |              | 0.00              | 22,289.91      | 22,289.91                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SEK EX.RATE 0.1107339 WITH CREDIT SUISSE | -39,823.830      | 18 Oct 18 |                   |                   |              | 0.00              | -4,409.85      | -4,409.85                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 SEK / USD EX.RATE 8.778122 WITH CREDIT SUISSE  | 54,432.940       | 23 May 18 |                   |                   |              | 0.00              | 6,200.98       | 6,200.98                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 SEK / USD EX.RATE 7.909647 WITH CREDIT SUISSE  | 218,380,300.000  | 24 Jan 18 |                   |                   |              | 0.00              | 27,609,361.08  | 26,612,433.66                     | -996,927.42   |
| FX DEAL TRANSACTED ON 24 JAN 2018 SEK / USD EX.RATE 7.91225 WITH CREDIT SUISSE   | 218,380,300.000  | 24 Jan 18 |                   |                   |              | 0.00              | 27,600,278.05  | 26,612,433.66                     | -987,844.39   |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / SEK EX.RATE 0.1164278 WITH CREDIT SUISSE | -188,306,900.000 | 27 Apr 18 |                   |                   |              | 0.00              | -21,924,160.55 | -21,139,907.83                    | 784,252.72    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / SEK EX.RATE 0.1132543 WITH CREDIT SUISSE | -332.260        | 31 May 18 |                   |                   |              | 0.00              | -37.63         | -37.63                            | 0.00          |
| <b>Swiss franc - CHF</b>                                                         |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 CHF / USD EX.RATE 0.98919 WITH CREDIT SUISSE   | 382,516.200     | 1 Jun 18  |                   |                   |              | 0.00              | 386,696.39     | 386,696.39                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CHF / USD EX.RATE 0.938966 WITH CREDIT SUISSE  | 240,007.820     | 9 Feb 18  |                   |                   |              | 0.00              | 255,608.64     | 255,608.64                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9966413 WITH CREDIT SUISSE | -134,931.400    | 9 May 18  |                   |                   |              | 0.00              | -134,478.21    | -134,478.21                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CHF / USD EX.RATE 0.98484 WITH CREDIT SUISSE   | 6,694,957.410   | 14 Jun 18 |                   |                   |              | 0.00              | 6,798,015.32   | 6,913,064.60                      | 115,049.28    |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CHF EX.RATE 1.0088018 WITH CREDIT SUISSE | -4,433,242.400  | 14 Jun 18 |                   |                   |              | 0.00              | -4,472,262.89  | -4,453,282.17                     | 18,980.72     |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.94704 WITH CREDIT SUISSE   | 6,948,149.680   | 14 Mar 18 |                   |                   |              | 0.00              | 7,336,701.39   | 7,336,701.39                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.0036483 WITH CREDIT SUISSE | -75,918.220     | 15 Jun 18 |                   |                   |              | 0.00              | -76,195.19     | -76,195.19                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.94062 WITH CREDIT SUISSE   | 18,800,157.600  | 15 Mar 18 |                   |                   |              | 0.00              | 19,986,984.75  | 19,032,352.30                     | -954,632.45   |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / CHF EX.RATE 1.055799 WITH CREDIT SUISSE  | -18,800,157.600 | 15 Mar 18 |                   |                   |              | 0.00              | -19,849,187.14 | -19,689,121.43                    | 160,065.71    |
| FX DEAL TRANSACTED ON 19 MAR 2018 CHF / USD EX.RATE 0.950888 WITH CREDIT SUISSE  | 1,263,281.180   | 19 Mar 18 |                   |                   |              | 0.00              | 1,328,527.84   | 1,328,527.84                      | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.942151 WITH CREDIT SUISSE  | 23,233,400.000  | 24 Jan 18 |                   |                   |              | 0.00              | 24,659,953.66  | 24,331,989.32                     | -327,964.34   |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.944302 WITH CREDIT SUISSE  | 23,233,400.000  | 24 Jan 18 |                   |                   |              | 0.00              | 24,603,781.42  | 24,331,989.32                     | -271,792.10   |
| FX DEAL TRANSACTED ON 24 JUL 2018 CHF / USD EX.RATE 0.993739 WITH CREDIT SUISSE  | 79,668.600      | 24 Jul 18 |                   |                   |              | 0.00              | 80,170.55      | 80,170.55                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CHF EX.RATE 1.0242648 WITH CREDIT SUISSE | -18,400,900.000 | 27 Apr 18 |                   |                   |              | 0.00              | -18,847,394.78 | -19,126,760.56                    | -279,365.78   |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CHF EX.RATE 1.0282882 WITH CREDIT SUISSE | -48,650.190     | 29 Aug 18 |                   |                   |              | 0.00              | -50,026.42     | -50,026.42                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CHF EX.RATE 1.0304498 WITH CREDIT SUISSE | -25,199.790     | 29 Aug 18 |                   |                   |              | 0.00              | -25,967.12     | -25,967.12                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CHF / USD EX.RATE 0.989058 WITH CREDIT SUISSE  | 295,729.960     | 30 May 18 |                   |                   |              | 0.00              | 299,001.64     | 299,001.64                        | 0.00          |
| <b>Turkish lira - TRY</b>                                                        |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 TRY / USD EX.RATE 3.75787 WITH CREDIT SUISSE   | 544,363.210     | 4 Jan 18  |                   |                   |              | 0.00              | 144,859.51     | 144,859.51                        | 0.00          |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.296765 WITH CREDIT SUISSE  | -151,774.580    | 1 Jun 18  |                   |                   |              | 0.00              | -151,774.58    | -151,774.58                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CHF / USD EX.RATE 0.98919 WITH CREDIT SUISSE   | -386,696.390    | 1 Jun 18  |                   |                   |              | 0.00              | -386,696.39    | -386,696.39                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 EUR / USD EX.RATE 0.8185121 WITH CREDIT SUISSE | -1,221,729.000  | 1 Mar 18  |                   |                   |              | 0.00              | -1,221,729.00  | -1,221,729.00                     | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / CAD EX.RATE 0.7763041 WITH CREDIT SUISSE | 5,000,000.000   | 1 Mar 18  |                   |                   |              | 0.00              | 5,000,000.00   | 5,000,000.00                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 JPY / USD EX.RATE 104.7221 WITH CREDIT SUISSE  | -5,000,000.000 | 2 Mar 18 |                   |                   |              | 0.00              | -5,000,000.00 | -5,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | 94,139.390     | 2 Mar 18 |                   |                   |              | 0.00              | 94,139.39     | 94,139.39                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | 60,933.830     | 2 Mar 18 |                   |                   |              | 0.00              | 60,933.83     | 60,933.83                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / GBP EX.RATE 1.37645 WITH CREDIT SUISSE   | 60,933.830     | 2 Mar 18 |                   |                   |              | 0.00              | 60,933.83     | 60,933.83                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095279 WITH CREDIT SUISSE | 5,000,000.000  | 2 Mar 18 |                   |                   |              | 0.00              | 5,000,000.00  | 5,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095449 WITH CREDIT SUISSE | 5,000,000.000  | 2 Mar 18 |                   |                   |              | 0.00              | 5,000,000.00  | 5,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0095517 WITH CREDIT SUISSE | 5,000,000.000  | 2 Mar 18 |                   |                   |              | 0.00              | 5,000,000.00  | 5,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 CAD / USD EX.RATE 1.288204 WITH CREDIT SUISSE  | -29,258.530    | 2 May 18 |                   |                   |              | 0.00              | -29,258.53    | -29,258.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0090979 WITH CREDIT SUISSE | 891,815.320    | 2 May 18 |                   |                   |              | 0.00              | 891,815.32    | 891,815.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 GBP / USD EX.RATE 0.7705229 WITH CREDIT SUISSE | -103,522.040   | 2 Oct 18 |                   |                   |              | 0.00              | -103,522.04   | -103,522.04                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.3 WITH CREDIT SUISSE      | -5,911.330     | 3 Apr 18 |                   |                   |              | 0.00              | -5,911.33     | -5,911.33                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 ARS / USD EX.RATE 20.31 WITH CREDIT SUISSE     | -5,908.420     | 3 Apr 18 |                   |                   |              | 0.00              | -5,908.42     | -5,908.42                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / ARS EX.RATE 0.0485025 WITH CREDIT SUISSE | 5,820.300      | 3 Apr 18 |                   |                   |              | 0.00              | 5,820.30      | 5,820.30                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / ARS EX.RATE 0.0485555 WITH CREDIT SUISSE | 5,826.660      | 3 Apr 18 |                   |                   |              | 0.00              | 5,826.66      | 5,826.66                          | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088135 WITH CREDIT SUISSE | 101,788.990    | 3 Dec 18 |                   |                   |              | 0.00              | 101,788.99    | 101,788.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / PHP EX.RATE 0.0200441 WITH CREDIT SUISSE | 1,000,000.000  | 3 Jan 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / JPY EX.RATE 0.0090186 WITH CREDIT SUISSE | 60,056.160     | 3 Jul 18 |                   |                   |              | 0.00              | 60,056.16     | 60,056.16                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 CAD / USD EX.RATE 1.285116 WITH CREDIT SUISSE  | -45,279.640    | 3 May 18 |                   |                   |              | 0.00              | -45,279.64    | -45,279.64                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 EUR / USD EX.RATE 0.8140008 WITH CREDIT SUISSE | -324,316.480   | 4 Apr 18 |                   |                   |              | 0.00              | -324,316.48   | -324,316.48                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 JPY / USD EX.RATE 106.4825 WITH CREDIT SUISSE  | -139,616.360   | 4 Apr 18 |                   |                   |              | 0.00              | -139,616.36   | -139,616.36                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 EUR / USD EX.RATE 0.8275631 WITH CREDIT SUISSE | -7,165.280     | 4 Jan 18 |                   |                   |              | 0.00              | -7,165.28     | -7,165.28                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 TRY / USD EX.RATE 3.75787 WITH CREDIT SUISSE   | -144,859.510   | 4 Jan 18 |                   |                   |              | 0.00              | -144,859.51   | -144,859.51                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.19436 WITH CREDIT SUISSE   | 2,845,647.030  | 4 May 18 |                   |                   |              | 0.00              | 2,845,647.03  | 2,845,647.03                      | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7732636 WITH CREDIT SUISSE | 199,136.710    | 4 Oct 18 |                   |                   |              | 0.00              | 199,136.71    | 199,136.71                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8047823 WITH CREDIT SUISSE | -3,727,716.000 | 5 Feb 18 |                   |                   |              | 0.00              | -3,727,716.00 | -3,727,716.00                     | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / SEK EX.RATE 0.1138318 WITH CREDIT SUISSE | 110,943.190    | 5 Jun 18 |                   |                   |              | 0.00              | 110,943.19    | 110,943.19                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / AUD EX.RATE 0.77643 WITH CREDIT SUISSE   | 1.580           | 5 Mar 18 |                   |                   |              | 0.00              | 1.58           | 1.58                              | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2711622 WITH CREDIT SUISSE | 70,702.660      | 6 Aug 18 |                   |                   |              | 0.00              | 70,702.66      | 70,702.66                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3836943 WITH CREDIT SUISSE | -33,841.980     | 6 Dec 18 |                   |                   |              | 0.00              | -33,841.98     | -33,841.98                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 HKD / USD EX.RATE 7.811419 WITH CREDIT SUISSE  | -19,476.270     | 6 Dec 18 |                   |                   |              | 0.00              | -19,476.27     | -19,476.27                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 JPY / USD EX.RATE 112.339 WITH CREDIT SUISSE   | -38,120.590     | 6 Dec 18 |                   |                   |              | 0.00              | -38,120.59     | -38,120.59                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 SGD / USD EX.RATE 1.36894 WITH CREDIT SUISSE   | -5,378.640      | 6 Dec 18 |                   |                   |              | 0.00              | -5,378.64      | -5,378.64                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / AUD EX.RATE 0.722703 WITH CREDIT SUISSE  | 47,248.500      | 6 Dec 18 |                   |                   |              | 0.00              | 47,248.50      | 47,248.50                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / HKD EX.RATE 0.1280177 WITH CREDIT SUISSE | 4,164.870       | 6 Dec 18 |                   |                   |              | 0.00              | 4,164.87       | 4,164.87                          | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0089016 WITH CREDIT SUISSE | 39,141.160      | 6 Dec 18 |                   |                   |              | 0.00              | 39,141.16      | 39,141.16                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / SGD EX.RATE 0.7304922 WITH CREDIT SUISSE | 2,012.130       | 6 Dec 18 |                   |                   |              | 0.00              | 2,012.13       | 2,012.13                          | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7190267 WITH CREDIT SUISSE | -695,384.500    | 6 Feb 18 |                   |                   |              | 0.00              | -695,384.50    | -695,384.50                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 CNH / USD EX.RATE 6.3801 WITH CREDIT SUISSE    | -21,792,761.870 | 6 Jun 18 |                   |                   |              | 0.00              | -21,792,761.87 | -21,792,761.87                    | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / RUB EX.RATE 0.0161071 WITH CREDIT SUISSE | 237,157.800     | 6 Jun 18 |                   |                   |              | 0.00              | 237,157.80     | 237,157.80                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 SEP 2018 GBP / USD EX.RATE 0.7731261 WITH CREDIT SUISSE | -38,504.560    | 6 Sep 18 |                   |                   |              | 0.00              | -38,504.56    | -38,504.56                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 SEK / USD EX.RATE 9.10923 WITH CREDIT SUISSE   | -3,855.990     | 6 Sep 18 |                   |                   |              | 0.00              | -3,855.99     | -3,855.99                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 SGD / USD EX.RATE 1.375196 WITH CREDIT SUISSE  | -1,357.550     | 6 Sep 18 |                   |                   |              | 0.00              | -1,357.55     | -1,357.55                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.16244 WITH CREDIT SUISSE   | 846,472.280    | 6 Sep 18 |                   |                   |              | 0.00              | 846,472.28    | 846,472.28                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.29345 WITH CREDIT SUISSE   | 42,113.480     | 6 Sep 18 |                   |                   |              | 0.00              | 42,113.48     | 42,113.48                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SEK EX.RATE 0.1097788 WITH CREDIT SUISSE | 17,380.390     | 6 Sep 18 |                   |                   |              | 0.00              | 17,380.39     | 17,380.39                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SGD EX.RATE 0.7271691 WITH CREDIT SUISSE | 10,760.620     | 6 Sep 18 |                   |                   |              | 0.00              | 10,760.62     | 10,760.62                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 HKD / USD EX.RATE 7.84588 WITH CREDIT SUISSE   | -137,125.470   | 7 Jun 18 |                   |                   |              | 0.00              | -137,125.47   | -137,125.47                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 RUB / USD EX.RATE 62.988338 WITH CREDIT SUISSE | -990,282.360   | 7 May 18 |                   |                   |              | 0.00              | -990,282.36   | -990,282.36                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 SEK / USD EX.RATE 8.8078 WITH CREDIT SUISSE    | -26,181.840    | 7 May 18 |                   |                   |              | 0.00              | -26,181.84    | -26,181.84                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 CAD / USD EX.RATE 1.25922 WITH CREDIT SUISSE   | -57,286.020    | 8 Feb 18 |                   |                   |              | 0.00              | -57,286.02    | -57,286.02                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / CAD EX.RATE 0.7941424 WITH CREDIT SUISSE | 47,378.720     | 8 Feb 18 |                   |                   |              | 0.00              | 47,378.72     | 47,378.72                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.24 WITH CREDIT SUISSE      | 18,600,000.000 | 8 Feb 18 |                   |                   |              | 0.00              | 18,600,000.00 | 18,600,000.00                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |          |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 CAD / USD EX.RATE 1.289469 WITH CREDIT SUISSE  | -59,915.140      | 8 Mar 18 |                   |                   |              | 0.00              | -59,915.14      | -59,915.14                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 JPY / USD EX.RATE 106.2 WITH CREDIT SUISSE     | -142,394,321.370 | 8 Mar 18 |                   |                   |              | 0.00              | -142,394,321.37 | -142,394,321.37                   | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CAD EX.RATE 0.775513 WITH CREDIT SUISSE  | 38,970.330       | 8 Mar 18 |                   |                   |              | 0.00              | 38,970.33       | 38,970.33                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094207 WITH CREDIT SUISSE | 148,680,191.490  | 8 Mar 18 |                   |                   |              | 0.00              | 148,680,191.49  | 148,680,191.49                    | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 ARS / USD EX.RATE 22.75 WITH CREDIT SUISSE     | -136,747.250     | 8 May 18 |                   |                   |              | 0.00              | -136,747.25     | -136,747.25                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8420131 WITH CREDIT SUISSE | -322,066.380     | 8 May 18 |                   |                   |              | 0.00              | -322,066.38     | -322,066.38                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / ARS EX.RATE 0.0425532 WITH CREDIT SUISSE | 137,872.340      | 8 May 18 |                   |                   |              | 0.00              | 137,872.34      | 137,872.34                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / EUR EX.RATE 1.232574 WITH CREDIT SUISSE  | 363,351.220      | 9 Apr 18 |                   |                   |              | 0.00              | 363,351.22      | 363,351.22                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 AUD / USD EX.RATE 1.3516801 WITH CREDIT SUISSE | -48,455.800      | 9 Aug 18 |                   |                   |              | 0.00              | -48,455.80      | -48,455.80                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / AUD EX.RATE 0.73982 WITH CREDIT SUISSE   | 73,517.870       | 9 Aug 18 |                   |                   |              | 0.00              | 73,517.87       | 73,517.87                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 AUD / USD EX.RATE 1.2787887 WITH CREDIT SUISSE | -24,627.100      | 9 Feb 18 |                   |                   |              | 0.00              | -24,627.10      | -24,627.10                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CHF / USD EX.RATE 0.938966 WITH CREDIT SUISSE  | -255,608.640     | 9 Feb 18 |                   |                   |              | 0.00              | -255,608.64     | -255,608.64                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / AUD EX.RATE 0.78199 WITH CREDIT SUISSE   | 6,976.540        | 9 Feb 18 |                   |                   |              | 0.00              | 6,976.54        | 6,976.54                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / EUR EX.RATE 1.22142 WITH CREDIT SUISSE   | 93,530.660    | 9 Feb 18  |                   |                   |              | 0.00              | 93,530.66    | 93,530.66                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 AUD / USD EX.RATE 1.2750223 WITH CREDIT SUISSE | -188,334.510  | 9 Mar 18  |                   |                   |              | 0.00              | -188,334.51  | -188,334.51                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.7216048 WITH CREDIT SUISSE | -52,279.190   | 9 Mar 18  |                   |                   |              | 0.00              | -52,279.19   | -52,279.19                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 HKD / USD EX.RATE 7.838 WITH CREDIT SUISSE     | -38,971.040   | 9 Mar 18  |                   |                   |              | 0.00              | -38,971.04   | -38,971.04                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 SEK / USD EX.RATE 8.231 WITH CREDIT SUISSE     | -4,201.990    | 9 Mar 18  |                   |                   |              | 0.00              | -4,201.99    | -4,201.99                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / AUD EX.RATE 0.7843 WITH CREDIT SUISSE    | 24,106.920    | 9 Mar 18  |                   |                   |              | 0.00              | 24,106.92    | 24,106.92                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / EUR EX.RATE 1.231104 WITH CREDIT SUISSE  | 3,693,312.000 | 9 Mar 18  |                   |                   |              | 0.00              | 3,693,312.00 | 3,693,312.00                      | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / GBP EX.RATE 1.3858 WITH CREDIT SUISSE    | 42,671.030    | 9 Mar 18  |                   |                   |              | 0.00              | 42,671.03    | 42,671.03                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / HKD EX.RATE 0.1275836 WITH CREDIT SUISSE | 30,709.850    | 9 Mar 18  |                   |                   |              | 0.00              | 30,709.85    | 30,709.85                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / SEK EX.RATE 0.1214919 WITH CREDIT SUISSE | 38,246.550    | 9 Mar 18  |                   |                   |              | 0.00              | 38,246.55    | 38,246.55                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9966413 WITH CREDIT SUISSE | 134,478.210   | 9 May 18  |                   |                   |              | 0.00              | 134,478.21   | 134,478.21                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.752 WITH CREDIT SUISSE   | -395,922.510  | 10 Aug 18 |                   |                   |              | 0.00              | -395,922.51  | -395,922.51                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.752 WITH CREDIT SUISSE   | -446,405.450  | 10 Aug 18 |                   |                   |              | 0.00              | -446,405.45  | -446,405.45                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 SGD / USD EX.RATE 1.370936 WITH CREDIT SUISSE  | -4,873.800      | 10 Aug 18 |                   |                   |              | 0.00              | -4,873.80      | -4,873.80                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.14432 WITH CREDIT SUISSE   | 537,610.920     | 10 Aug 18 |                   |                   |              | 0.00              | 537,610.92     | 537,610.92                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.198872 WITH CREDIT SUISSE  | 206,866,120.700 | 10 Jan 18 |                   |                   |              | 0.00              | 206,866,120.70 | 206,866,120.70                    | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / GBP EX.RATE 1.32478 WITH CREDIT SUISSE   | 163,656.340     | 10 Jul 18 |                   |                   |              | 0.00              | 163,656.34     | 163,656.34                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 BRL / USD EX.RATE 3.3335 WITH CREDIT SUISSE    | -215,000.000    | 11 Apr 18 |                   |                   |              | 0.00              | -215,000.00    | -215,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / BRL EX.RATE 0.2936685 WITH CREDIT SUISSE | 210,472.950     | 11 Apr 18 |                   |                   |              | 0.00              | 210,472.95     | 210,472.95                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090896 WITH CREDIT SUISSE | 51,616.380      | 11 Jun 18 |                   |                   |              | 0.00              | 51,616.38      | 51,616.38                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8242256 WITH CREDIT SUISSE | -130,555.200    | 12 Jan 18 |                   |                   |              | 0.00              | -130,555.20    | -130,555.20                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.0335 WITH CREDIT SUISSE  | -682,252.320    | 12 Jan 18 |                   |                   |              | 0.00              | -682,252.32    | -682,252.32                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 SEK / USD EX.RATE 8.09748 WITH CREDIT SUISSE   | -8,062.480      | 12 Jan 18 |                   |                   |              | 0.00              | -8,062.48      | -8,062.48                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.21326 WITH CREDIT SUISSE   | 126,118.220     | 12 Jan 18 |                   |                   |              | 0.00              | 126,118.22     | 126,118.22                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0090063 WITH CREDIT SUISSE | 46,963.400      | 12 Jan 18 |                   |                   |              | 0.00              | 46,963.40      | 46,963.40                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / SEK EX.RATE 0.1234952 WITH CREDIT SUISSE | 25,641.940      | 12 Jan 18 |                   |                   |              | 0.00              | 25,641.94      | 25,641.94                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 DKK / USD EX.RATE 6.41665 WITH CREDIT SUISSE   | -238,292.590    | 12 Sep 18 |                   |                   |              | 0.00              | -238,292.59    | -238,292.59                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 CAD / USD EX.RATE 1.296938 WITH CREDIT SUISSE  | -526,509.220    | 13 Mar 18 |                   |                   |              | 0.00              | -526,509.22    | -526,509.22                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093422 WITH CREDIT SUISSE | 1,261.730       | 13 Mar 18 |                   |                   |              | 0.00              | 1,261.73       | 1,261.73                          | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CHF / USD EX.RATE 0.98484 WITH CREDIT SUISSE   | -6,798,015.320  | 14 Jun 18 |                   |                   |              | 0.00              | -6,798,015.32  | -6,798,015.32                     | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CHF EX.RATE 1.0088018 WITH CREDIT SUISSE | 4,472,262.890   | 14 Jun 18 |                   |                   |              | 0.00              | 4,472,262.89   | 4,472,262.89                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.009094 WITH CREDIT SUISSE  | 264,790.830     | 14 Jun 18 |                   |                   |              | 0.00              | 264,790.83     | 264,790.83                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.009094 WITH CREDIT SUISSE  | 28,903.540      | 14 Jun 18 |                   |                   |              | 0.00              | 28,903.54      | 28,903.54                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.94704 WITH CREDIT SUISSE   | -7,336,701.390  | 14 Mar 18 |                   |                   |              | 0.00              | -7,336,701.39  | -7,336,701.39                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7162298 WITH CREDIT SUISSE | -20,476,823.150 | 14 Mar 18 |                   |                   |              | 0.00              | -20,476,823.15 | -20,476,823.15                    | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.237287 WITH CREDIT SUISSE  | 6,186,435.000   | 14 Mar 18 |                   |                   |              | 0.00              | 6,186,435.00   | 6,186,435.00                      | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / ARS EX.RATE 0.0402847 WITH CREDIT SUISSE | 115,657.470     | 14 May 18 |                   |                   |              | 0.00              | 115,657.47     | 115,657.47                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.009133 WITH CREDIT SUISSE  | 38,569.280      | 14 May 18 |                   |                   |              | 0.00              | 38,569.28      | 38,569.28                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.0036483 WITH CREDIT SUISSE | 76,195.190      | 15 Jun 18 |                   |                   |              | 0.00              | 76,195.19      | 76,195.19                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.94062 WITH CREDIT SUISSE   | -19,986,984.750  | 15 Mar 18 |                   |                   |              | 0.00              | -19,986,984.75  | -19,986,984.75                    | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / CHF EX.RATE 1.055799 WITH CREDIT SUISSE  | 19,849,187.140   | 15 Mar 18 |                   |                   |              | 0.00              | 19,849,187.14   | 19,849,187.14                     | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 ZAR / USD EX.RATE 11.913 WITH CREDIT SUISSE    | -7,387.310       | 15 Mar 18 |                   |                   |              | 0.00              | -7,387.31       | -7,387.31                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / ARS EX.RATE 0.0494655 WITH CREDIT SUISSE | 11,871.730       | 16 Apr 18 |                   |                   |              | 0.00              | 11,871.73       | 11,871.73                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 AUD / USD EX.RATE 1.3733811 WITH CREDIT SUISSE | -29,696.800      | 16 Aug 18 |                   |                   |              | 0.00              | -29,696.80      | -29,696.80                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8091924 WITH CREDIT SUISSE | -123,580,000.000 | 16 Mar 18 |                   |                   |              | 0.00              | -123,580,000.00 | -123,580,000.00                   | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.87 WITH CREDIT SUISSE    | -58,600,948.660  | 16 Mar 18 |                   |                   |              | 0.00              | -58,600,948.66  | -58,600,948.66                    | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2272 WITH CREDIT SUISSE    | 48,142,809.440   | 16 Mar 18 |                   |                   |              | 0.00              | 48,142,809.44   | 48,142,809.44                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094956 WITH CREDIT SUISSE | 58,911,448.220   | 16 Mar 18 |                   |                   |              | 0.00              | 58,911,448.22   | 58,911,448.22                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / GBP EX.RATE 1.34992 WITH CREDIT SUISSE   | 565,864.500      | 16 May 18 |                   |                   |              | 0.00              | 565,864.50      | 565,864.50                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / GBP EX.RATE 1.28158 WITH CREDIT SUISSE   | 74,654.680       | 16 Nov 18 |                   |                   |              | 0.00              | 74,654.68       | 74,654.68                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8159289 WITH CREDIT SUISSE | -111,194,731.000 | 18 Jan 18 |                   |                   |              | 0.00              | -111,194,731.00 | -111,194,731.00                   | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8175345 WITH CREDIT SUISSE | -30,355.730      | 18 Jan 18 |                   |                   |              | 0.00              | -30,355.73      | -30,355.73                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.16545 WITH CREDIT SUISSE   | 87,029.850   | 18 Jul 18 |                   |                   |              | 0.00              | 87,029.85   | 87,029.85                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.16545 WITH CREDIT SUISSE   | 991,635.240  | 18 Jul 18 |                   |                   |              | 0.00              | 991,635.24  | 991,635.24                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 ARS / USD EX.RATE 27.7749 WITH CREDIT SUISSE   | -116,652.090 | 18 Jun 18 |                   |                   |              | 0.00              | -116,652.09 | -116,652.09                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CAD / USD EX.RATE 1.287348 WITH CREDIT SUISSE  | -39,745.660  | 18 May 18 |                   |                   |              | 0.00              | -39,745.66  | -39,745.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.838 WITH CREDIT SUISSE     | -14,517.200  | 18 Oct 18 |                   |                   |              | 0.00              | -14,517.20  | -14,517.20                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 NOK / USD EX.RATE 8.25431 WITH CREDIT SUISSE   | -14,247.760  | 18 Oct 18 |                   |                   |              | 0.00              | -14,247.76  | -14,247.76                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 SEK / USD EX.RATE 9.03066 WITH CREDIT SUISSE   | -22,289.910  | 18 Oct 18 |                   |                   |              | 0.00              | -22,289.91  | -22,289.91                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 SGD / USD EX.RATE 1.379941 WITH CREDIT SUISSE  | -3,892.150   | 18 Oct 18 |                   |                   |              | 0.00              | -3,892.15   | -3,892.15                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / HKD EX.RATE 0.1275836 WITH CREDIT SUISSE | 24,314.580   | 18 Oct 18 |                   |                   |              | 0.00              | 24,314.58   | 24,314.58                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / NOK EX.RATE 0.1211488 WITH CREDIT SUISSE | 436.510      | 18 Oct 18 |                   |                   |              | 0.00              | 436.51      | 436.51                            | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SEK EX.RATE 0.1107339 WITH CREDIT SUISSE | 4,409.850    | 18 Oct 18 |                   |                   |              | 0.00              | 4,409.85    | 4,409.85                          | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SGD EX.RATE 0.7246687 WITH CREDIT SUISSE | 5,224.900    | 18 Oct 18 |                   |                   |              | 0.00              | 5,224.90    | 5,224.90                          | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.26689 WITH CREDIT SUISSE   | -108,402.120 | 19 Apr 18 |                   |                   |              | 0.00              | -108,402.12 | -108,402.12                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2237 WITH CREDIT SUISSE    | 287,144.300    | 19 Jan 18 |                   |                   |              | 0.00              | 287,144.30    | 287,144.30                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8601803 WITH CREDIT SUISSE | -2,325,094.000 | 19 Jul 18 |                   |                   |              | 0.00              | -2,325,094.00 | -2,325,094.00                     | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 CHF / USD EX.RATE 0.950888 WITH CREDIT SUISSE  | -1,328,527.840 | 19 Mar 18 |                   |                   |              | 0.00              | -1,328,527.84 | -1,328,527.84                     | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / GBP EX.RATE 1.406091 WITH CREDIT SUISSE  | 321,535.900    | 19 Mar 18 |                   |                   |              | 0.00              | 321,535.90    | 321,535.90                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 PHP / USD EX.RATE 52.116 WITH CREDIT SUISSE    | -957,287.590   | 20 Mar 18 |                   |                   |              | 0.00              | -957,287.59   | -957,287.59                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089962 WITH CREDIT SUISSE | 300,943.080    | 21 Dec 18 |                   |                   |              | 0.00              | 300,943.08    | 300,943.08                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / CAD EX.RATE 0.7511568 WITH CREDIT SUISSE | 329,660.860    | 21 Jun 18 |                   |                   |              | 0.00              | 329,660.86    | 329,660.86                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.240809 WITH CREDIT SUISSE  | 3,722,427.000  | 21 Mar 18 |                   |                   |              | 0.00              | 3,722,427.00  | 3,722,427.00                      | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / AUD EX.RATE 0.734909 WITH CREDIT SUISSE  | 7,557.000      | 22 Aug 18 |                   |                   |              | 0.00              | 7,557.00      | 7,557.00                          | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.41119 WITH CREDIT SUISSE   | 693,640.320    | 22 Mar 18 |                   |                   |              | 0.00              | 693,640.32    | 693,640.32                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.1965 WITH CREDIT SUISSE  | -46,954.150    | 23 Aug 18 |                   |                   |              | 0.00              | -46,954.15    | -46,954.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 EUR / USD EX.RATE 0.814246 WITH CREDIT SUISSE  | -349,800.840   | 23 Jan 18 |                   |                   |              | 0.00              | -349,800.84   | -349,800.84                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 SEK / USD EX.RATE 8.778122 WITH CREDIT SUISSE  | -6,200.980     | 23 May 18 |                   |                   |              | 0.00              | -6,200.98     | -6,200.98                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 MXN / USD EX.RATE 18.985146 WITH CREDIT SUISSE | -1,000,000.000   | 24 Apr 18 |                   |                   |              | 0.00              | -1,000,000.00   | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.233936 WITH CREDIT SUISSE  | -61,468,341.960  | 24 Jan 18 |                   |                   |              | 0.00              | -61,468,341.96  | -61,468,341.96                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234059 WITH CREDIT SUISSE  | -61,462,215.340  | 24 Jan 18 |                   |                   |              | 0.00              | -61,462,215.34  | -61,462,215.34                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.942151 WITH CREDIT SUISSE  | -24,659,953.660  | 24 Jan 18 |                   |                   |              | 0.00              | -24,659,953.66  | -24,659,953.66                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.944302 WITH CREDIT SUISSE  | -24,603,781.420  | 24 Jan 18 |                   |                   |              | 0.00              | -24,603,781.42  | -24,603,781.42                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CNH / USD EX.RATE 6.4645 WITH CREDIT SUISSE    | -25,703,070.620  | 24 Jan 18 |                   |                   |              | 0.00              | -25,703,070.62  | -25,703,070.62                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8045732 WITH CREDIT SUISSE | -396,625,940.770 | 24 Jan 18 |                   |                   |              | 0.00              | -396,625,940.77 | -396,625,940.77                   | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8049981 WITH CREDIT SUISSE | -396,416,601.590 | 24 Jan 18 |                   |                   |              | 0.00              | -396,416,601.59 | -396,416,601.59                   | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 EUR / USD EX.RATE 0.8056226 WITH CREDIT SUISSE | -102,576,566.090 | 24 Jan 18 |                   |                   |              | 0.00              | -102,576,566.09 | -102,576,566.09                   | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 GBP / USD EX.RATE 0.7017982 WITH CREDIT SUISSE | -84,846,040.510  | 24 Jan 18 |                   |                   |              | 0.00              | -84,846,040.51  | -84,846,040.51                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 GBP / USD EX.RATE 0.7027634 WITH CREDIT SUISSE | -84,729,511.340  | 24 Jan 18 |                   |                   |              | 0.00              | -84,729,511.34  | -84,729,511.34                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 108.8703 WITH CREDIT SUISSE  | -91,970,399.640  | 24 Jan 18 |                   |                   |              | 0.00              | -91,970,399.64  | -91,970,399.64                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.0741 WITH CREDIT SUISSE  | -91,798,557.130  | 24 Jan 18 |                   |                   |              | 0.00              | -91,798,557.13  | -91,798,557.13                    | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 SEK / USD EX.RATE 7.909647 WITH CREDIT SUISSE  | -27,609,361.080 | 24 Jan 18 |                   |                   |              | 0.00              | -27,609,361.08 | -27,609,361.08                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 SEK / USD EX.RATE 7.91225 WITH CREDIT SUISSE   | -27,600,278.050 | 24 Jan 18 |                   |                   |              | 0.00              | -27,600,278.05 | -27,600,278.05                    | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CHF / USD EX.RATE 0.993739 WITH CREDIT SUISSE  | -80,170.550     | 24 Jul 18 |                   |                   |              | 0.00              | -80,170.55     | -80,170.55                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.28742 WITH CREDIT SUISSE   | -82,325.270     | 24 May 18 |                   |                   |              | 0.00              | -82,325.27     | -82,325.27                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.51585 WITH CREDIT SUISSE   | -203,003.850    | 25 Apr 18 |                   |                   |              | 0.00              | -203,003.85    | -203,003.85                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.2824 WITH CREDIT SUISSE    | -163,804.310    | 25 Apr 18 |                   |                   |              | 0.00              | -163,804.31    | -163,804.31                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 JPY / USD EX.RATE 108.9544 WITH CREDIT SUISSE  | -2,000,000.000  | 25 Apr 18 |                   |                   |              | 0.00              | -2,000,000.00  | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.285144 WITH CREDIT SUISSE  | 203,516.130     | 25 Apr 18 |                   |                   |              | 0.00              | 203,516.13     | 203,516.13                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 CAD / USD EX.RATE 1.2382 WITH CREDIT SUISSE    | -174,662.460    | 25 Jan 18 |                   |                   |              | 0.00              | -174,662.46    | -174,662.46                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 NZD / USD EX.RATE 1.4428557 WITH CREDIT SUISSE | -720,890.080    | 25 May 18 |                   |                   |              | 0.00              | -720,890.08    | -720,890.08                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 RUB / USD EX.RATE 56.63 WITH CREDIT SUISSE     | -260,000.000    | 26 Feb 18 |                   |                   |              | 0.00              | -260,000.00    | -260,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.075 WITH CREDIT SUISSE   | -1,006,654.050  | 26 Jan 18 |                   |                   |              | 0.00              | -1,006,654.05  | -1,006,654.05                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / MXN EX.RATE 0.0492031 WITH CREDIT SUISSE | 24,955,712.040  | 26 Jun 18 |                   |                   |              | 0.00              | 24,955,712.04  | 24,955,712.04                     | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7825406 WITH CREDIT SUISSE | -1,654,912.580  | 26 Oct 18 |                   |                   |              | 0.00              | -1,654,912.58  | -1,654,912.58                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 AUD / USD EX.RATE 1.321615 WITH CREDIT SUISSE  | -49,612.970     | 27 Apr 18 |                   |                   |              | 0.00              | -49,612.97     | -49,612.97                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 HKD / USD EX.RATE 7.84801 WITH CREDIT SUISSE   | -43,194.280     | 27 Apr 18 |                   |                   |              | 0.00              | -43,194.28     | -43,194.28                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 JPY / USD EX.RATE 109.0339 WITH CREDIT SUISSE  | -108,608.630    | 27 Apr 18 |                   |                   |              | 0.00              | -108,608.63    | -108,608.63                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 NOK / USD EX.RATE 7.98299 WITH CREDIT SUISSE   | -11,051.000     | 27 Apr 18 |                   |                   |              | 0.00              | -11,051.00     | -11,051.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7798365 WITH CREDIT SUISSE | 47,129,109.740  | 27 Apr 18 |                   |                   |              | 0.00              | 47,129,109.74  | 47,129,109.74                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CHF EX.RATE 1.0242648 WITH CREDIT SUISSE | 18,847,394.780  | 27 Apr 18 |                   |                   |              | 0.00              | 18,847,394.78  | 18,847,394.78                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.2232256 WITH CREDIT SUISSE | 301,037,410.350 | 27 Apr 18 |                   |                   |              | 0.00              | 301,037,410.35 | 301,037,410.35                    | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / GBP EX.RATE 1.388711 WITH CREDIT SUISSE  | 61,957,757.880  | 27 Apr 18 |                   |                   |              | 0.00              | 61,957,757.88  | 61,957,757.88                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0091715 WITH CREDIT SUISSE | 59,445.920      | 27 Apr 18 |                   |                   |              | 0.00              | 59,445.92      | 59,445.92                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0092565 WITH CREDIT SUISSE | 71,054,066.320  | 27 Apr 18 |                   |                   |              | 0.00              | 71,054,066.32  | 71,054,066.32                     | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / NOK EX.RATE 0.1252663 WITH CREDIT SUISSE | 13,361.790      | 27 Apr 18 |                   |                   |              | 0.00              | 13,361.79      | 13,361.79                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / SEK EX.RATE 0.1164278 WITH CREDIT SUISSE | 21,924,160.550  | 27 Apr 18 |                   |                   |              | 0.00              | 21,924,160.55  | 21,924,160.55                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84983 WITH CREDIT SUISSE   | -217,825.210 | 27 Aug 18 |                   |                   |              | 0.00              | -217,825.21 | -217,825.21                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 GBP / USD EX.RATE 0.7639571 WITH CREDIT SUISSE | -193,960.140 | 27 Jul 18 |                   |                   |              | 0.00              | -193,960.14 | -193,960.14                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / GBP EX.RATE 1.289415 WITH CREDIT SUISSE  | 180,865.310  | 28 Aug 18 |                   |                   |              | 0.00              | 180,865.31  | 180,865.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.1195 WITH CREDIT SUISSE  | -169,222.350 | 28 Feb 18 |                   |                   |              | 0.00              | -169,222.35 | -169,222.35                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 JPY / USD EX.RATE 110.2547 WITH CREDIT SUISSE  | -253,727.950 | 28 Jun 18 |                   |                   |              | 0.00              | -253,727.95 | -253,727.95                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 JPY / USD EX.RATE 110.2547 WITH CREDIT SUISSE  | -26,046.900  | 28 Jun 18 |                   |                   |              | 0.00              | -26,046.90  | -26,046.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 JPY / USD EX.RATE 105.8402 WITH CREDIT SUISSE  | -91,208.920  | 28 Mar 18 |                   |                   |              | 0.00              | -91,208.92  | -91,208.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 JPY / USD EX.RATE 109.432 WITH CREDIT SUISSE   | -212,600.830 | 28 May 18 |                   |                   |              | 0.00              | -212,600.83 | -212,600.83                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 EUR / USD EX.RATE 0.8551189 WITH CREDIT SUISSE | -188,642.160 | 29 Aug 18 |                   |                   |              | 0.00              | -188,642.16 | -188,642.16                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CHF EX.RATE 1.0282882 WITH CREDIT SUISSE | 50,026.420   | 29 Aug 18 |                   |                   |              | 0.00              | 50,026.42   | 50,026.42                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CHF EX.RATE 1.0304498 WITH CREDIT SUISSE | 25,967.120   | 29 Aug 18 |                   |                   |              | 0.00              | 25,967.12   | 25,967.12                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089855 WITH CREDIT SUISSE | 947,327.970  | 29 Aug 18 |                   |                   |              | 0.00              | 947,327.97  | 947,327.97                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.23714 WITH CREDIT SUISSE   | 199,587.510  | 29 Jan 18 |                   |                   |              | 0.00              | 199,587.51  | 199,587.51                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss         |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|-----------------------|
| <b>CREDIT SUISSE INTERNATIONAL</b>                                               |                |           |                   |                   |              |                   |               |                                   |                       |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |                       |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |                       |
| FX DEAL TRANSACTED ON 29 JUN 2018 SGD / USD EX.RATE 1.36279 WITH CREDIT SUISSE   | -3,332.490     | 29 Jun 18 |                   |                   |              | 0.00              | -3,332.49     | -3,332.49                         | 0.00                  |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / CAD EX.RATE 0.7757952 WITH CREDIT SUISSE | 124,215.400    | 29 Mar 18 |                   |                   |              | 0.00              | 124,215.40    | 124,215.40                        | 0.00                  |
| FX DEAL TRANSACTED ON 29 MAY 2018 CAD / USD EX.RATE 1.30125 WITH CREDIT SUISSE   | -58,174.290    | 29 May 18 |                   |                   |              | 0.00              | -58,174.29    | -58,174.29                        | 0.00                  |
| FX DEAL TRANSACTED ON 29 MAY 2018 NZD / USD EX.RATE 1.4431472 WITH CREDIT SUISSE | -140,426.640   | 29 May 18 |                   |                   |              | 0.00              | -140,426.64   | -140,426.64                       | 0.00                  |
| FX DEAL TRANSACTED ON 29 MAY 2018 ZAR / USD EX.RATE 12.66078 WITH CREDIT SUISSE  | -92,829.020    | 29 May 18 |                   |                   |              | 0.00              | -92,829.02    | -92,829.02                        | 0.00                  |
| FX DEAL TRANSACTED ON 30 APR 2018 BRL / USD EX.RATE 3.4811 WITH CREDIT SUISSE    | -205,030.330   | 30 Apr 18 |                   |                   |              | 0.00              | -205,030.33   | -205,030.33                       | 0.00                  |
| FX DEAL TRANSACTED ON 30 MAY 2018 CHF / USD EX.RATE 0.989058 WITH CREDIT SUISSE  | -299,001.640   | 30 May 18 |                   |                   |              | 0.00              | -299,001.64   | -299,001.64                       | 0.00                  |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH CREDIT SUISSE | 190,990.390    | 30 May 18 |                   |                   |              | 0.00              | 190,990.39    | 190,990.39                        | 0.00                  |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.84667 WITH CREDIT SUISSE   | -24,068.450    | 30 Oct 18 |                   |                   |              | 0.00              | -24,068.45    | -24,068.45                        | 0.00                  |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.82021 WITH CREDIT SUISSE   | -1,094,663.030 | 31 Jan 18 |                   |                   |              | 0.00              | -1,094,663.03 | -1,094,663.03                     | 0.00                  |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / SEK EX.RATE 0.1132543 WITH CREDIT SUISSE | 37.630         | 31 May 18 |                   |                   |              | 0.00              | 37.63         | 37.63                             | 0.00                  |
| FX DEAL TRANSACTED ON 31 MAY 2018 ZAR / USD EX.RATE 12.699716 WITH CREDIT SUISSE | -44,965.950    | 31 May 18 |                   |                   |              | 0.00              | -44,965.95    | -44,965.95                        | 0.00                  |
| <b>Total CREDIT SUISSE INTERNATIONAL</b>                                         |                |           |                   |                   |              |                   | <b>0.00</b>   | <b>-13,061,976.37</b>             | <b>-13,061,976.37</b> |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.2763942 WITH NORTHERN      | 676.320     | 2 Jan 18 |                   |                   |              | 0.00              | 529.87     | 529.87                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.2763942 WITH NORTHERN      | 4,868.930   | 2 Jan 18 |                   |                   |              | 0.00              | 3,814.60   | 3,814.60                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 AUD / USD EX.RATE 1.364169 WITH NORTHERN TRUST | 74,397.040  | 2 Jul 18 |                   |                   |              | 0.00              | 54,536.53  | 54,536.53                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / AUD EX.RATE 0.733047 WITH NORTHERN TRUST | -59,114.360 | 2 Jul 18 |                   |                   |              | 0.00              | -43,333.60 | -43,333.60                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | -5.410      | 2 Mar 18 |                   |                   |              | 0.00              | -4.19      | -4.19                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | -3.080      | 2 Mar 18 |                   |                   |              | 0.00              | -2.38      | -2.38                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | -85.840     | 2 Mar 18 |                   |                   |              | 0.00              | -66.47     | -66.47                            | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | -86.240     | 2 Mar 18 |                   |                   |              | 0.00              | -66.78     | -66.78                            | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 AUD / USD EX.RATE 1.3884184 WITH NORTHERN      | 23,716.320  | 2 Nov 18 |                   |                   |              | 0.00              | 17,081.54  | 17,081.54                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | 108,976.060 | 3 Apr 18 |                   |                   |              | 0.00              | 83,677.70  | 83,677.70                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | 101,549.090 | 3 Apr 18 |                   |                   |              | 0.00              | 77,974.87  | 77,974.87                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | 322,236.240 | 3 Apr 18 |                   |                   |              | 0.00              | 247,430.39 | 247,430.39                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | 238,910.390 | 3 Apr 18 |                   |                   |              | 0.00              | 183,448.30 | 183,448.30                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Australian dollar - AUD</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN    | 179,601.960 | 3 Apr 18 |                   |                   |              | 0.00              | 137,908.08 | 137,908.08                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN    | 803,449.420 | 3 Apr 18 |                   |                   |              | 0.00              | 616,931.85 | 616,931.85                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.3586089 WITH NORTHERN    | 1,317.340   | 3 Dec 18 |                   |                   |              | 0.00              | 969.62     | 969.62                            | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.3586089 WITH NORTHERN    | 868.180     | 3 Dec 18 |                   |                   |              | 0.00              | 639.02     | 639.02                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / AUD EX.RATE 0.7376 WITH NORTHERN TRUST | -80,856.000 | 3 Jul 18 |                   |                   |              | 0.00              | -59,639.39 | -59,639.39                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / AUD EX.RATE 0.712 WITH NORTHERN TRUST  | -9.900      | 3 Oct 18 |                   |                   |              | 0.00              | -7.05      | -7.05                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST | -8.360      | 3 Sep 18 |                   |                   |              | 0.00              | -6.03      | -6.03                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST | -25.950     | 3 Sep 18 |                   |                   |              | 0.00              | -18.72     | -18.72                            | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST | -1.670      | 3 Sep 18 |                   |                   |              | 0.00              | -1.20      | -1.20                             | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 AUD / USD EX.RATE 1.2981045 WITH NORTHERN    | 123,721.490 | 4 Apr 18 |                   |                   |              | 0.00              | 95,309.34  | 95,309.34                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 AUD / USD EX.RATE 1.2981045 WITH NORTHERN    | 8,487.470   | 4 Apr 18 |                   |                   |              | 0.00              | 6,538.36   | 6,538.36                          | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3589782 WITH NORTHERN    | 39,563.030  | 4 Dec 18 |                   |                   |              | 0.00              | 29,112.34  | 29,112.34                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3589782 WITH NORTHERN    | 26,078.480  | 4 Dec 18 |                   |                   |              | 0.00              | 19,189.77  | 19,189.77                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | 117,369.290    | 4 Jan 18 |                   |                   |              | 0.00              | 92,233.83     | 92,233.83                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | 10,275.960     | 4 Jan 18 |                   |                   |              | 0.00              | 8,075.29      | 8,075.29                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | 73,994.970     | 4 Jan 18 |                   |                   |              | 0.00              | 58,148.43     | 58,148.43                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | -183,789.190   | 4 Jan 18 |                   |                   |              | 0.00              | -144,429.45   | -144,429.45                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | -3,589.390     | 4 Jan 18 |                   |                   |              | 0.00              | -2,820.70     | -2,820.70                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | -230,164.240   | 4 Jan 18 |                   |                   |              | 0.00              | -180,872.96   | -180,872.96                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 AUD / USD EX.RATE 1.3266981 WITH NORTHERN      | 376,000.000    | 4 May 18 |                   |                   |              | 0.00              | 283,410.38    | 283,410.38                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 AUD / USD EX.RATE 1.3006371 WITH NORTHERN      | 37,658.590     | 5 Apr 18 |                   |                   |              | 0.00              | 28,953.96     | 28,953.96                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 AUD / USD EX.RATE 1.3006371 WITH NORTHERN      | 6,117.180      | 5 Apr 18 |                   |                   |              | 0.00              | 4,703.22      | 4,703.22                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2720106 WITH NORTHERN      | 20,699.210     | 5 Jan 18 |                   |                   |              | 0.00              | 16,272.83     | 16,272.83                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2720106 WITH NORTHERN      | 149,051.010    | 5 Jan 18 |                   |                   |              | 0.00              | 117,177.49    | 117,177.49                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2729124 WITH NORTHERN      | 904,761.000    | 5 Jan 18 |                   |                   |              | 0.00              | 710,780.24    | 710,780.24                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.785389 WITH NORTHERN TRUST | -1,316,275.940 | 5 Jan 18 |                   |                   |              | 0.00              | -1,033,788.64 | -1,012,347.86                     | 21,440.78     |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.786157 WITH NORTHERN TRUST | -2,882.470  | 5 Jan 18 |                   |                   |              | 0.00              | -2,266.07  | -2,266.07                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.786157 WITH NORTHERN TRUST | -47,553.550 | 5 Jan 18 |                   |                   |              | 0.00              | -37,384.56 | -37,384.56                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 AUD / USD EX.RATE 1.3859169 WITH NORTHERN      | 21,952.470  | 5 Nov 18 |                   |                   |              | 0.00              | 15,839.67  | 15,839.67                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 AUD / USD EX.RATE 1.3859169 WITH NORTHERN      | 14,470.470  | 5 Nov 18 |                   |                   |              | 0.00              | 10,441.08  | 10,441.08                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / AUD EX.RATE 0.705959 WITH NORTHERN TRUST | -9,492.410  | 5 Oct 18 |                   |                   |              | 0.00              | -6,701.25  | -6,701.25                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / AUD EX.RATE 0.705959 WITH NORTHERN TRUST | -8,325.110  | 5 Oct 18 |                   |                   |              | 0.00              | -5,877.19  | -5,877.19                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | -35.290     | 5 Sep 18 |                   |                   |              | 0.00              | -25.36     | -25.36                            | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | -43.780     | 5 Sep 18 |                   |                   |              | 0.00              | -31.46     | -31.46                            | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | -2.190      | 5 Sep 18 |                   |                   |              | 0.00              | -1.57      | -1.57                             | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 AUD / USD EX.RATE 1.3011447 WITH NORTHERN      | 1,211.090   | 6 Apr 18 |                   |                   |              | 0.00              | 930.79     | 930.79                            | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3855328 WITH NORTHERN      | 45,731.860  | 6 Dec 18 |                   |                   |              | 0.00              | 33,006.70  | 33,006.70                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3855328 WITH NORTHERN      | 30,144.590  | 6 Dec 18 |                   |                   |              | 0.00              | 21,756.68  | 21,756.68                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / AUD EX.RATE 0.7417 WITH NORTHERN TRUST   | -53,648.100 | 6 Jul 18 |                   |                   |              | 0.00              | -39,790.80 | -39,790.80                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 AUD / USD EX.RATE 1.3834224 WITH NORTHERN      | 9,827.510   | 6 Nov 18 |                   |                   |              | 0.00              | 7,103.77   | 7,103.77                          | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 AUD / USD EX.RATE 1.3834224 WITH NORTHERN      | 6,478.100   | 6 Nov 18 |                   |                   |              | 0.00              | 4,682.66   | 4,682.66                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 AUD / USD EX.RATE 1.2754175 WITH NORTHERN      | 145,007.380 | 8 Jan 18 |                   |                   |              | 0.00              | 113,694.05 | 113,694.05                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 AUD / USD EX.RATE 1.2754175 WITH NORTHERN      | 20,137.660  | 8 Jan 18 |                   |                   |              | 0.00              | 15,789.07  | 15,789.07                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / AUD EX.RATE 0.784057 WITH NORTHERN TRUST | -3,701.530  | 8 Jan 18 |                   |                   |              | 0.00              | -2,902.21  | -2,902.21                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / AUD EX.RATE 0.759648 WITH NORTHERN TRUST | -32,647.200 | 8 Jun 18 |                   |                   |              | 0.00              | -24,800.38 | -24,800.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / AUD EX.RATE 0.706559 WITH NORTHERN TRUST | -61,968.860 | 8 Oct 18 |                   |                   |              | 0.00              | -43,784.66 | -43,784.66                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / AUD EX.RATE 0.706559 WITH NORTHERN TRUST | -54,203.550 | 8 Oct 18 |                   |                   |              | 0.00              | -38,298.01 | -38,298.01                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 AUD / USD EX.RATE 1.2996228 WITH NORTHERN      | 4,907.320   | 9 Apr 18 |                   |                   |              | 0.00              | 3,775.96   | 3,775.96                          | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 AUD / USD EX.RATE 1.2996228 WITH NORTHERN      | 38,482.670  | 9 Apr 18 |                   |                   |              | 0.00              | 29,610.64  | 29,610.64                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / AUD EX.RATE 0.7701 WITH NORTHERN TRUST   | -17.700     | 9 Apr 18 |                   |                   |              | 0.00              | -13.63     | -13.63                            | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / AUD EX.RATE 0.7701 WITH NORTHERN TRUST   | -22.570     | 9 Apr 18 |                   |                   |              | 0.00              | -17.38     | -17.38                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 AUD / USD EX.RATE 1.2778638 WITH NORTHERN      | 6,881.720   | 9 Jan 18 |                   |                   |              | 0.00              | 5,385.33   | 5,385.33                          | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 AUD / USD EX.RATE 1.2778638 WITH NORTHERN      | 49,555.860     | 9 Jan 18  |                   |                   |              | 0.00              | 38,780.24    | 38,780.24                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / AUD EX.RATE 0.782556 WITH NORTHERN TRUST | -3,020.550     | 9 Jan 18  |                   |                   |              | 0.00              | -2,363.75    | -2,363.75                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 AUD / USD EX.RATE 1.2890668 WITH NORTHERN      | 9,875.390      | 10 Apr 18 |                   |                   |              | 0.00              | 7,660.88     | 7,660.88                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 AUD / USD EX.RATE 1.2890668 WITH NORTHERN      | 75,848.460     | 10 Apr 18 |                   |                   |              | 0.00              | 58,839.82    | 58,839.82                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 AUD / USD EX.RATE 1.391316 WITH NORTHERN TRUST | 24,901.610     | 10 Dec 18 |                   |                   |              | 0.00              | 17,897.88    | 17,897.88                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 AUD / USD EX.RATE 1.391316 WITH NORTHERN TRUST | 16,414.030     | 10 Dec 18 |                   |                   |              | 0.00              | 11,797.49    | 11,797.49                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 AUD / USD EX.RATE 1.2746274 WITH NORTHERN      | 4,618.440      | 10 Jan 18 |                   |                   |              | 0.00              | 3,623.36     | 3,623.36                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 AUD / USD EX.RATE 1.2746274 WITH NORTHERN      | 641.290        | 10 Jan 18 |                   |                   |              | 0.00              | 503.12       | 503.12                            | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / AUD EX.RATE 0.784543 WITH NORTHERN TRUST | -5,478.860     | 10 Jan 18 |                   |                   |              | 0.00              | -4,298.40    | -4,298.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 AUD / USD EX.RATE 1.4047292 WITH NORTHERN      | 110,958.690    | 10 Sep 18 |                   |                   |              | 0.00              | 78,989.38    | 78,989.38                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 AUD / USD EX.RATE 1.2864135 WITH NORTHERN      | 13,268.200     | 11 Apr 18 |                   |                   |              | 0.00              | 10,314.10    | 10,314.10                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 AUD / USD EX.RATE 1.2864135 WITH NORTHERN      | 52,828.470     | 11 Apr 18 |                   |                   |              | 0.00              | 41,066.48    | 41,066.48                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3871549 WITH NORTHERN      | 10,559,850.940 | 11 Dec 18 |                   |                   |              | 0.00              | 7,612,596.54 | 7,574,053.15                      | -38,543.39    |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3878403 WITH NORTHERN      | 16,463.120      | 11 Dec 18 |                   |                   |              | 0.00              | 11,862.40     | 11,862.40                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3878403 WITH NORTHERN      | 24,976.110      | 11 Dec 18 |                   |                   |              | 0.00              | 17,996.39     | 17,996.39                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / AUD EX.RATE 0.721875 WITH NORTHERN TRUST | -10,559,850.940 | 11 Dec 18 |                   |                   |              | 0.00              | -7,622,892.40 | -7,444,002.78                     | 178,889.62    |
| FX DEAL TRANSACTED ON 11 JAN 2018 AUD / USD EX.RATE 1.2695865 WITH NORTHERN      | 11,611.460      | 11 Jan 18 |                   |                   |              | 0.00              | 9,145.86      | 9,145.86                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 AUD / USD EX.RATE 1.2695865 WITH NORTHERN      | 83,611.030      | 11 Jan 18 |                   |                   |              | 0.00              | 65,856.90     | 65,856.90                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / AUD EX.RATE 0.787658 WITH NORTHERN TRUST | -4,534.910      | 11 Jan 18 |                   |                   |              | 0.00              | -3,571.96     | -3,571.96                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.7105 WITH NORTHERN TRUST   | -29,078.300     | 11 Oct 18 |                   |                   |              | 0.00              | -20,660.13    | -20,660.13                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | -40,354.710     | 11 Oct 18 |                   |                   |              | 0.00              | -28,674.36    | -28,674.36                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | -70,238.440     | 11 Oct 18 |                   |                   |              | 0.00              | -49,908.49    | -49,908.49                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | -9,890.810      | 11 Oct 18 |                   |                   |              | 0.00              | -7,027.99     | -7,027.99                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | -55,530.490     | 11 Oct 18 |                   |                   |              | 0.00              | -39,457.63    | -39,457.63                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 AUD / USD EX.RATE 1.4104372 WITH NORTHERN      | 9,562,048.230   | 11 Sep 18 |                   |                   |              | 0.00              | 6,779,492.20  | 6,892,802.77                      | 113,310.57    |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / AUD EX.RATE 0.70936 WITH NORTHERN TRUST  | -9,562,048.230  | 11 Sep 18 |                   |                   |              | 0.00              | -6,782,934.53 | -6,858,379.15                     | -75,444.62    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 APR 2018 AUD / USD EX.RATE 1.2882365 WITH NORTHERN      | 2,878.580      | 12 Apr 18 |                   |                   |              | 0.00              | 2,234.51      | 2,234.51                          | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 AUD / USD EX.RATE 1.3830398 WITH NORTHERN      | 54,027.480     | 12 Dec 18 |                   |                   |              | 0.00              | 39,064.30     | 39,064.30                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 AUD / USD EX.RATE 1.3830398 WITH NORTHERN      | 35,612.300     | 12 Dec 18 |                   |                   |              | 0.00              | 25,749.30     | 25,749.30                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 AUD / USD EX.RATE 1.3131976 WITH NORTHERN      | 9,562,048.230  | 12 Jun 18 |                   |                   |              | 0.00              | 7,281,499.73  | 7,044,839.14                      | -236,660.59   |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / AUD EX.RATE 0.761048 WITH NORTHERN TRUST | -141,409.260   | 12 Jun 18 |                   |                   |              | 0.00              | -107,619.23   | -107,619.23                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / AUD EX.RATE 0.761882 WITH NORTHERN TRUST | -9,562,048.230 | 12 Jun 18 |                   |                   |              | 0.00              | -7,285,152.43 | -6,892,802.77                     | 392,349.66    |
| FX DEAL TRANSACTED ON 12 MAR 2018 AUD / USD EX.RATE 1.2717792 WITH NORTHERN      | 9,562,048.230  | 12 Mar 18 |                   |                   |              | 0.00              | 7,518,638.52  | 7,354,171.51                      | -164,467.01   |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / AUD EX.RATE 0.786587 WITH NORTHERN TRUST | -9,562,048.230 | 12 Mar 18 |                   |                   |              | 0.00              | -7,521,382.83 | -7,044,839.14                     | 476,543.69    |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | -17,139.090    | 12 Oct 18 |                   |                   |              | 0.00              | -12,192.03    | -12,192.03                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | -4,200.820     | 12 Oct 18 |                   |                   |              | 0.00              | -2,988.29     | -2,988.29                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | -90,832.030    | 12 Oct 18 |                   |                   |              | 0.00              | -64,614.09    | -64,614.09                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | -71,811.550    | 12 Oct 18 |                   |                   |              | 0.00              | -51,083.72    | -51,083.72                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 AUD / USD EX.RATE 1.2857503 WITH NORTHERN      | 693.340        | 13 Apr 18 |                   |                   |              | 0.00              | 539.25        | 539.25                            | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / AUD EX.RATE 0.7759 WITH NORTHERN TRUST   | -17,301.810    | 13 Apr 18 |                   |                   |              | 0.00              | -13,424.47  | -13,424.47                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / AUD EX.RATE 0.7409 WITH NORTHERN TRUST   | -1,213,120.000 | 13 Jul 18 |                   |                   |              | 0.00              | -898,800.61 | -898,800.61                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / AUD EX.RATE 0.759248 WITH NORTHERN TRUST | -137,251.340   | 13 Jun 18 |                   |                   |              | 0.00              | -104,207.81 | -104,207.81                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 AUD / USD EX.RATE 1.3787398 WITH NORTHERN      | 480,796.000    | 14 Aug 18 |                   |                   |              | 0.00              | 348,721.34  | 348,721.34                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | -30.170        | 14 Aug 18 |                   |                   |              | 0.00              | -21.81      | -21.81                            | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | -11.680        | 14 Aug 18 |                   |                   |              | 0.00              | -8.44       | -8.44                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | -63.350        | 14 Aug 18 |                   |                   |              | 0.00              | -45.80      | -45.80                            | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | -17.570        | 14 Aug 18 |                   |                   |              | 0.00              | -12.70      | -12.70                            | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / AUD EX.RATE 0.753649 WITH NORTHERN TRUST | -141,569.180   | 14 Jun 18 |                   |                   |              | 0.00              | -106,693.47 | -106,693.47                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | -2.470         | 14 Sep 18 |                   |                   |              | 0.00              | -1.77       | -1.77                             | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | -11.240        | 14 Sep 18 |                   |                   |              | 0.00              | -8.05       | -8.05                             | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | -8.130         | 14 Sep 18 |                   |                   |              | 0.00              | -5.82       | -5.82                             | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / AUD EX.RATE 0.745551 WITH NORTHERN TRUST | -484,071.570   | 15 Jun 18 |                   |                   |              | 0.00              | -360,900.04 | -360,900.04                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / AUD EX.RATE 0.713 WITH NORTHERN TRUST   | -20.280        | 15 Oct 18 |                   |                   |              | 0.00              | -14.46        | -14.46                            | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 AUD / USD EX.RATE 1.2854197 WITH NORTHERN     | 6,243.370      | 16 Apr 18 |                   |                   |              | 0.00              | 4,857.07      | 4,857.07                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST  | -3.180         | 16 Mar 18 |                   |                   |              | 0.00              | -2.45         | -2.45                             | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST  | -12.470        | 16 Mar 18 |                   |                   |              | 0.00              | -9.63         | -9.63                             | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST  | -3.920         | 16 Mar 18 |                   |                   |              | 0.00              | -3.03         | -3.03                             | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST  | -7.530         | 16 Mar 18 |                   |                   |              | 0.00              | -5.81         | -5.81                             | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / AUD EX.RATE 0.7175 WITH NORTHERN TRUST  | -3,058.110     | 17 Dec 18 |                   |                   |              | 0.00              | -2,194.19     | -2,194.19                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / AUD EX.RATE 0.7175 WITH NORTHERN TRUST  | -58,074.390    | 17 Dec 18 |                   |                   |              | 0.00              | -41,668.37    | -41,668.37                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST | -272,830.140   | 17 May 18 |                   |                   |              | 0.00              | -204,990.93   | -204,990.93                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / AUD EX.RATE 0.7188 WITH NORTHERN TRUST  | -1,769,709.220 | 17 Sep 18 |                   |                   |              | 0.00              | -1,272,066.99 | -1,272,066.99                     | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / AUD EX.RATE 0.7216 WITH NORTHERN TRUST  | -838,720.430   | 18 Sep 18 |                   |                   |              | 0.00              | -605,220.66   | -605,220.66                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / AUD EX.RATE 0.7169 WITH NORTHERN TRUST  | -92,144.000    | 19 Dec 18 |                   |                   |              | 0.00              | -66,058.03    | -66,058.03                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / AUD EX.RATE 0.726 WITH NORTHERN TRUST   | -1,913,041.700 | 19 Sep 18 |                   |                   |              | 0.00              | -1,388,868.27 | -1,388,868.27                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / AUD EX.RATE 0.728444 WITH NORTHERN TRUST | -1,529,100.710 | 21 Sep 18 |                   |                   |              | 0.00              | -1,113,864.24 | -1,096,747.49                     | 17,116.75     |
| FX DEAL TRANSACTED ON 24 OCT 2018 AUD / USD EX.RATE 1.4123456 WITH NORTHERN      | 13,019.500     | 24 Oct 18 |                   |                   |              | 0.00              | 9,218.35      | 9,218.35                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 AUD / USD EX.RATE 1.377549 WITH NORTHERN TRUST | 531,298.000    | 24 Sep 18 |                   |                   |              | 0.00              | 385,683.56    | 381,073.49                        | -4,610.07     |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / AUD EX.RATE 0.7256 WITH NORTHERN TRUST   | -531,298.000   | 24 Sep 18 |                   |                   |              | 0.00              | -385,509.83   | -385,509.83                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 AUD / USD EX.RATE 1.4121462 WITH NORTHERN      | 13,659.280     | 25 Oct 18 |                   |                   |              | 0.00              | 9,672.71      | 9,672.71                          | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 AUD / USD EX.RATE 1.4131439 WITH NORTHERN      | 33,599.940     | 26 Oct 18 |                   |                   |              | 0.00              | 23,776.73     | 23,776.73                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / AUD EX.RATE 0.725863 WITH NORTHERN TRUST | -96,912.030    | 26 Sep 18 |                   |                   |              | 0.00              | -70,344.86    | -70,344.86                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 AUD / USD EX.RATE 1.3491635 WITH NORTHERN      | 757,257.000    | 27 Jul 18 |                   |                   |              | 0.00              | 561,278.89    | 561,278.89                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 AUD / USD EX.RATE 1.3855098 WITH NORTHERN      | 33,649.220     | 27 Nov 18 |                   |                   |              | 0.00              | 24,286.53     | 24,286.53                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 AUD / USD EX.RATE 1.3855098 WITH NORTHERN      | 51,048.830     | 27 Nov 18 |                   |                   |              | 0.00              | 36,844.80     | 36,844.80                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | -2,943.980     | 27 Nov 18 |                   |                   |              | 0.00              | -2,124.84     | -2,124.84                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | -131,714.010   | 27 Nov 18 |                   |                   |              | 0.00              | -95,065.38    | -95,065.38                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | -61,367.670    | 27 Nov 18 |                   |                   |              | 0.00              | -44,292.48    | -44,292.48                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.720756 WITH NORTHERN TRUST | -259,535.280 | 27 Sep 18 |                   |                   |              | 0.00              | -187,061.61 | -187,061.61                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.720756 WITH NORTHERN TRUST | -257,875.110 | 27 Sep 18 |                   |                   |              | 0.00              | -185,865.03 | -185,865.03                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.721656 WITH NORTHERN TRUST | -258,783.640 | 27 Sep 18 |                   |                   |              | 0.00              | -186,752.77 | -186,752.77                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.722207 WITH NORTHERN TRUST | -22,599.890  | 27 Sep 18 |                   |                   |              | 0.00              | -16,321.80  | -16,321.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 AUD / USD EX.RATE 1.3617429 WITH NORTHERN      | 91,762.840   | 28 Jun 18 |                   |                   |              | 0.00              | 67,386.32   | 67,386.32                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / AUD EX.RATE 0.734353 WITH NORTHERN TRUST | -91,929.520  | 28 Jun 18 |                   |                   |              | 0.00              | -67,508.72  | -67,508.72                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | -10,035.710  | 28 Nov 18 |                   |                   |              | 0.00              | -7,245.34   | -7,245.34                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | -15,168.270  | 28 Nov 18 |                   |                   |              | 0.00              | -10,950.82  | -10,950.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | -20,861.940  | 28 Nov 18 |                   |                   |              | 0.00              | -15,061.40  | -15,061.40                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | 404,980.860  | 28 Sep 18 |                   |                   |              | 0.00              | 293,165.64  | 293,165.64                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | 208,483.490  | 28 Sep 18 |                   |                   |              | 0.00              | 150,921.20  | 150,921.20                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | 395,126.480  | 28 Sep 18 |                   |                   |              | 0.00              | 286,032.06  | 286,032.06                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 AUD / USD EX.RATE 1.352909 WITH NORTHERN TRUST | 144,336.500  | 29 Jun 18 |                   |                   |              | 0.00              | 106,686.04  | 106,686.04                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / AUD EX.RATE 0.739148 WITH NORTHERN TRUST | -142,885.180 | 29 Jun 18 |                   |                   |              | 0.00              | -105,613.30 | -105,613.30                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 AUD / USD EX.RATE 1.3680751 WITH NORTHERN      | 1,157.570    | 29 Nov 18 |                   |                   |              | 0.00              | 846.13      | 846.13                            | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 AUD / USD EX.RATE 1.3680751 WITH NORTHERN      | 763.100      | 29 Nov 18 |                   |                   |              | 0.00              | 557.79      | 557.79                            | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / AUD EX.RATE 0.730954 WITH NORTHERN TRUST | -47,534.580  | 29 Nov 18 |                   |                   |              | 0.00              | -34,745.59  | -34,745.59                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 AUD / USD EX.RATE 1.4131439 WITH NORTHERN      | 1,432.150    | 29 Oct 18 |                   |                   |              | 0.00              | 1,013.45    | 1,013.45                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / AUD EX.RATE 0.808638 WITH NORTHERN TRUST | -180,684.570 | 30 Jan 18 |                   |                   |              | 0.00              | -146,108.41 | -146,108.41                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / AUD EX.RATE 0.808638 WITH NORTHERN TRUST | -957,289.910 | 30 Jan 18 |                   |                   |              | 0.00              | -774,101.00 | -774,101.00                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3699493 WITH NORTHERN      | 8,764.910    | 30 Nov 18 |                   |                   |              | 0.00              | 6,397.98    | 6,397.98                          | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3699493 WITH NORTHERN      | 5,777.530    | 30 Nov 18 |                   |                   |              | 0.00              | 4,217.33    | 4,217.33                          | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / AUD EX.RATE 0.729954 WITH NORTHERN TRUST | -18,266.540  | 30 Nov 18 |                   |                   |              | 0.00              | -13,333.73  | -13,333.73                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 AUD / USD EX.RATE 1.405596 WITH NORTHERN TRUST | 13,019.500   | 30 Oct 18 |                   |                   |              | 0.00              | 9,262.62    | 9,262.62                          | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | -18.550      | 31 Aug 18 |                   |                   |              | 0.00              | -13.32      | -13.32                            | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | -4.980       | 31 Aug 18 |                   |                   |              | 0.00              | -3.58       | -3.58                             | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                   |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | -1.440        | 31 Aug 18 |                   |                   |              | 0.00              | -1.03       | -1.03                             | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | -1.240        | 31 Aug 18 |                   |                   |              | 0.00              | -0.89       | -0.89                             | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | 292,785.120   | 31 Jan 18 |                   |                   |              | 0.00              | 236,541.10  | 236,541.10                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | 160,121.770   | 31 Jan 18 |                   |                   |              | 0.00              | 129,362.38  | 129,362.38                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | 277,672.040   | 31 Jan 18 |                   |                   |              | 0.00              | 224,331.24  | 224,331.24                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 AUD / USD EX.RATE 1.4103537 WITH NORTHERN      | 501.510       | 31 Oct 18 |                   |                   |              | 0.00              | 355.59      | 355.59                            | 0.00          |
| <b>Brazilian real - BRL</b>                                                      |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 BRL / USD EX.RATE 3.7375 WITH NORTHERN TRUST   | 2,363,430.360 | 1 Aug 18  |                   |                   |              | 0.00              | 632,355.95  | 632,355.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 BRL / USD EX.RATE 3.7382 WITH NORTHERN TRUST   | 310,234.130   | 1 Aug 18  |                   |                   |              | 0.00              | 82,990.24   | 82,990.24                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | -441,169.000  | 1 Aug 18  |                   |                   |              | 0.00              | -117,322.82 | -117,322.82                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | -707,810.050  | 1 Aug 18  |                   |                   |              | 0.00              | -188,232.34 | -188,232.34                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | -657,853.440  | 1 Aug 18  |                   |                   |              | 0.00              | -174,947.06 | -174,947.06                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | -614,983.720  | 1 Aug 18  |                   |                   |              | 0.00              | -163,546.45 | -163,546.45                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN    | -1,141,679.540 | 1 Aug 18 |                   |                   |              | 0.00              | -303,613.95 | -303,613.95                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN    | -617,934.630   | 1 Aug 18 |                   |                   |              | 0.00              | -164,331.20 | -164,331.20                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 BRL / USD EX.RATE 3.1643 WITH NORTHERN TRUST | 2,687.480      | 1 Feb 18 |                   |                   |              | 0.00              | 849.31      | 849.31                            | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST  | 977,861.070    | 1 Feb 18 |                   |                   |              | 0.00              | 308,960.84  | 308,960.84                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / BRL EX.RATE 0.3160257 WITH NORTHERN    | -11,623.240    | 1 Feb 18 |                   |                   |              | 0.00              | -3,673.24   | -3,673.24                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 BRL / USD EX.RATE 3.7245 WITH NORTHERN TRUST | 309,837.230    | 1 Jun 18 |                   |                   |              | 0.00              | 83,188.95   | 83,188.95                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN    | -27,614.350    | 1 Jun 18 |                   |                   |              | 0.00              | -7,358.72   | -7,415.14                         | -56.42        |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN    | -7,365.390     | 1 Jun 18 |                   |                   |              | 0.00              | -1,962.74   | -1,962.74                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN    | -11,407.410    | 1 Jun 18 |                   |                   |              | 0.00              | -3,039.87   | -3,039.87                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN    | -25,427.930    | 1 Jun 18 |                   |                   |              | 0.00              | -6,776.08   | -6,776.08                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN    | -25,677.220    | 1 Jun 18 |                   |                   |              | 0.00              | -6,842.51   | -6,842.51                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN    | -19,022.730    | 1 Jun 18 |                   |                   |              | 0.00              | -5,109.38   | -5,109.38                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN    | -3,871.610     | 1 Jun 18 |                   |                   |              | 0.00              | -1,039.89   | -1,039.89                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN    | -3,230.000    | 1 Jun 18 |                   |                   |              | 0.00              | -867.56     | -867.56                           | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 BRL / USD EX.RATE 3.2536 WITH NORTHERN TRUST | 273,440.010   | 1 Mar 18 |                   |                   |              | 0.00              | 84,042.29   | 84,042.29                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / BRL EX.RATE 0.3062506 WITH NORTHERN    | -871,333.370  | 1 Mar 18 |                   |                   |              | 0.00              | -266,846.34 | -266,846.34                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 1,151,285.670 | 1 Oct 18 |                   |                   |              | 0.00              | 286,482.11  | 286,482.11                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 2,174,264.490 | 1 Oct 18 |                   |                   |              | 0.00              | 541,036.78  | 541,036.78                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 1,615,134.260 | 1 Oct 18 |                   |                   |              | 0.00              | 401,904.66  | 401,904.66                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 991,509.750   | 1 Oct 18 |                   |                   |              | 0.00              | 246,724.00  | 246,724.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 3,010,508.910 | 1 Oct 18 |                   |                   |              | 0.00              | 749,125.07  | 749,125.07                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 386,477.160   | 1 Oct 18 |                   |                   |              | 0.00              | 96,169.70   | 96,169.70                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 1,243,974.740 | 1 Oct 18 |                   |                   |              | 0.00              | 309,546.55  | 309,546.55                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | 1,243,822.820 | 1 Oct 18 |                   |                   |              | 0.00              | 309,508.75  | 309,508.75                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0537 WITH NORTHERN TRUST | 1,023,329.130 | 1 Oct 18 |                   |                   |              | 0.00              | 252,443.23  | 252,443.23                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN    | -282,351.930  | 1 Oct 18 |                   |                   |              | 0.00              | -69,652.89  | -69,652.89                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN     | -90,485.950  | 1 Oct 18 |                   |                   |              | 0.00              | -22,321.82  | -22,321.82                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN     | -303,255.610 | 1 Oct 18 |                   |                   |              | 0.00              | -74,809.58  | -74,809.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | -912,213.570 | 1 Oct 18 |                   |                   |              | 0.00              | -225,071.20 | -225,071.20                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | -700,963.310 | 1 Oct 18 |                   |                   |              | 0.00              | -172,949.25 | -172,949.25                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | -193,343.690 | 1 Oct 18 |                   |                   |              | 0.00              | -47,703.85  | -47,703.85                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467734 WITH NORTHERN     | -8,368.510   | 1 Oct 18 |                   |                   |              | 0.00              | -2,065.13   | -2,065.13                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2488367 WITH NORTHERN     | -595,731.660 | 1 Oct 18 |                   |                   |              | 0.00              | -148,239.89 | -148,239.89                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.24888 WITH NORTHERN TRUST | -2,943.060   | 1 Oct 18 |                   |                   |              | 0.00              | -732.47     | -732.47                           | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2489234 WITH NORTHERN     | -269,039.790 | 1 Oct 18 |                   |                   |              | 0.00              | -66,970.30  | -66,970.30                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST  | 94,343.820   | 2 Apr 18 |                   |                   |              | 0.00              | 28,582.97   | 28,582.97                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST  | 524,147.740  | 2 Apr 18 |                   |                   |              | 0.00              | 158,798.96  | 158,798.96                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST  | 617,411.050  | 2 Apr 18 |                   |                   |              | 0.00              | 187,054.58  | 187,054.58                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST  | 129,348.900  | 2 Apr 18 |                   |                   |              | 0.00              | 39,188.32   | 39,188.32                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST | 289,494.750    | 2 Apr 18 |                   |                   |              | 0.00              | 87,707.08   | 87,707.08                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3111 WITH NORTHERN TRUST | 437,291.480    | 2 Apr 18 |                   |                   |              | 0.00              | 132,068.34  | 132,068.34                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN    | -1,709,700.520 | 2 Apr 18 |                   |                   |              | 0.00              | -516,541.44 | -516,541.44                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN    | -242,999.780   | 2 Apr 18 |                   |                   |              | 0.00              | -73,416.05  | -73,416.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN    | -1,242,269.520 | 2 Apr 18 |                   |                   |              | 0.00              | -375,319.35 | -375,319.35                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN    | -7,264.850     | 2 Apr 18 |                   |                   |              | 0.00              | -2,201.80   | -2,201.80                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN    | -13,768.780    | 2 Apr 18 |                   |                   |              | 0.00              | -4,172.99   | -4,172.99                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN    | -2,812.870     | 2 Apr 18 |                   |                   |              | 0.00              | -852.51     | -852.51                           | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649147 WITH NORTHERN    | -488.700       | 2 Aug 18 |                   |                   |              | 0.00              | -129.46     | -129.46                           | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -970,835.330   | 2 Aug 18 |                   |                   |              | 0.00              | -257,236.25 | -257,236.25                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -967,644.850   | 2 Aug 18 |                   |                   |              | 0.00              | -256,390.89 | -256,390.89                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -185,581.140   | 2 Aug 18 |                   |                   |              | 0.00              | -49,172.29  | -49,172.29                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -40,267.420    | 2 Aug 18 |                   |                   |              | 0.00              | -10,669.41  | -10,669.41                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / BRL EX.RATE 0.3107713 WITH NORTHERN      | -444.270      | 2 Feb 18 |                   |                   |              | 0.00              | -138.07    | -138.07                           | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,276,395.580 | 2 Jan 18 |                   |                   |              | 0.00              | 391,292.33 | 391,292.33                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 445,119.920   | 2 Jan 18 |                   |                   |              | 0.00              | 136,456.14 | 136,456.14                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,276,943.610 | 2 Jan 18 |                   |                   |              | 0.00              | 391,460.33 | 391,460.33                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,845,699.160 | 2 Jan 18 |                   |                   |              | 0.00              | 565,818.26 | 565,818.26                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,533,512.040 | 2 Jan 18 |                   |                   |              | 0.00              | 470,114.05 | 470,114.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 2,110,679.130 | 2 Jan 18 |                   |                   |              | 0.00              | 647,050.62 | 647,050.62                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,530,602.320 | 2 Jan 18 |                   |                   |              | 0.00              | 469,222.05 | 469,222.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | 1,287,555.600 | 2 Jan 18 |                   |                   |              | 0.00              | 394,713.55 | 394,713.55                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | -11,782.500   | 2 Jan 18 |                   |                   |              | 0.00              | -3,606.41  | -3,606.41                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | -29,388.740   | 2 Jan 18 |                   |                   |              | 0.00              | -8,995.36  | -8,995.36                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | -5,723.650    | 2 Jan 18 |                   |                   |              | 0.00              | -1,751.91  | -1,751.91                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -52,678.870   | 2 Jan 18 |                   |                   |              | 0.00              | -16,156.19 | -16,156.19                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -37,337.680   | 2 Jan 18 |                   |                   |              | 0.00              | -11,451.17 | -11,451.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -2,843.410    | 2 Jan 18 |                   |                   |              | 0.00              | -872.05    | -872.05                           | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -6,938.400    | 2 Jan 18 |                   |                   |              | 0.00              | -2,127.95  | -2,127.95                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -6,796.100    | 2 Jan 18 |                   |                   |              | 0.00              | -2,084.31  | -2,084.31                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -5,922.450    | 2 Jan 18 |                   |                   |              | 0.00              | -1,816.37  | -1,816.37                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | -4,888.320    | 2 Jan 18 |                   |                   |              | 0.00              | -1,499.21  | -1,499.21                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 BRL / USD EX.RATE 3.8817 WITH NORTHERN TRUST   | 1,073,198.460 | 2 Jul 18 |                   |                   |              | 0.00              | 276,476.40 | 276,476.40                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | -13,656.110   | 2 Jul 18 |                   |                   |              | 0.00              | -3,496.55  | -3,496.55                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | -42,393.120   | 2 Jul 18 |                   |                   |              | 0.00              | -10,854.44 | -10,854.44                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | -2,657.720    | 2 Jul 18 |                   |                   |              | 0.00              | -680.49    | -680.49                           | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 BRL / USD EX.RATE 3.2545 WITH NORTHERN TRUST   | 257,435.950   | 2 Mar 18 |                   |                   |              | 0.00              | 79,101.54  | 79,101.54                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / BRL EX.RATE 0.3072669 WITH NORTHERN      | -444.270      | 2 Mar 18 |                   |                   |              | 0.00              | -136.51    | -136.51                           | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 BRL / USD EX.RATE 3.5254 WITH NORTHERN TRUST   | 781,174.020   | 2 May 18 |                   |                   |              | 0.00              | 221,584.51 | 221,584.51                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 BRL / USD EX.RATE 3.5254 WITH NORTHERN TRUST | 776,798.220 | 2 May 18 |                   |                   |              | 0.00              | 220,343.29 | 220,343.29                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -11,873.190 | 2 May 18 |                   |                   |              | 0.00              | -3,344.00  | -3,344.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -10,101.680 | 2 May 18 |                   |                   |              | 0.00              | -2,845.06  | -2,845.06                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -9,182.400  | 2 May 18 |                   |                   |              | 0.00              | -2,586.15  | -2,586.15                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -23,448.880 | 2 May 18 |                   |                   |              | 0.00              | -6,604.20  | -6,604.20                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -11,093.430 | 2 May 18 |                   |                   |              | 0.00              | -3,124.38  | -3,124.38                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -3,738.780  | 2 May 18 |                   |                   |              | 0.00              | -1,053.00  | -1,053.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -11,453.160 | 2 May 18 |                   |                   |              | 0.00              | -3,225.70  | -3,225.70                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN    | -11,587.540 | 2 May 18 |                   |                   |              | 0.00              | -3,263.54  | -3,263.54                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2820079 WITH NORTHERN    | -744.570    | 2 May 18 |                   |                   |              | 0.00              | -209.97    | -209.97                           | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2820079 WITH NORTHERN    | -1,518.750  | 2 May 18 |                   |                   |              | 0.00              | -428.30    | -428.30                           | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | 855,137.730 | 2 Oct 18 |                   |                   |              | 0.00              | 216,255.15 | 216,255.15                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | 257,142.630 | 2 Oct 18 |                   |                   |              | 0.00              | 65,028.61  | 65,028.61                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | 6,453,272.050 | 2 Oct 18 |                   |                   |              | 0.00              | 1,631,963.19 | 1,631,963.19                      | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | 1,092,775.000 | 2 Oct 18 |                   |                   |              | 0.00              | 276,351.06   | 276,351.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | 1,196,824.040 | 2 Oct 18 |                   |                   |              | 0.00              | 302,663.95   | 302,663.95                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | 1,364,452.620 | 2 Oct 18 |                   |                   |              | 0.00              | 344,994.34   | 344,994.34                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | 710,840.230   | 2 Oct 18 |                   |                   |              | 0.00              | 179,732.04   | 179,732.04                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | 371,736.020   | 2 Oct 18 |                   |                   |              | 0.00              | 93,991.41    | 93,991.41                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.974 WITH NORTHERN TRUST  | 1,116,320.100 | 2 Oct 18 |                   |                   |              | 0.00              | 280,905.91   | 280,905.91                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2516356 WITH NORTHERN    | -121,142.030  | 2 Oct 18 |                   |                   |              | 0.00              | -30,483.65   | -30,483.65                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2516356 WITH NORTHERN    | -195,329.560  | 2 Oct 18 |                   |                   |              | 0.00              | -49,151.88   | -49,151.88                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2517243 WITH NORTHERN    | -7,601.070    | 2 Oct 18 |                   |                   |              | 0.00              | -1,913.37    | -1,913.37                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2528893 WITH NORTHERN    | -3,586.730    | 2 Oct 18 |                   |                   |              | 0.00              | -907.05      | -907.05                           | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2528893 WITH NORTHERN    | -488.700      | 2 Oct 18 |                   |                   |              | 0.00              | -123.59      | -123.59                           | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST  | 65,333.880    | 3 Apr 18 |                   |                   |              | 0.00              | 19,750.27    | 19,750.27                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST  | 195,685.160    | 3 Apr 18 |                   |                   |              | 0.00              | 59,155.13    | 59,155.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.3192 WITH NORTHERN TRUST | 612,666.450    | 3 Apr 18 |                   |                   |              | 0.00              | 184,582.57   | 184,582.57                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013319 WITH NORTHERN    | -444.270       | 3 Apr 18 |                   |                   |              | 0.00              | -133.87      | -133.87                           | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013319 WITH NORTHERN    | -3,198.470     | 3 Apr 18 |                   |                   |              | 0.00              | -963.80      | -963.80                           | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013864 WITH NORTHERN    | -758,132.840   | 3 Apr 18 |                   |                   |              | 0.00              | -228,490.91  | -228,490.91                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 BRL / USD EX.RATE 3.7143 WITH NORTHERN TRUST | 5,545,967.940  | 3 Aug 18 |                   |                   |              | 0.00              | 1,493,139.47 | 1,493,139.47                      | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN    | -3,124,543.400 | 3 Aug 18 |                   |                   |              | 0.00              | -835,350.07  | -835,350.07                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN    | -2,224.780     | 3 Aug 18 |                   |                   |              | 0.00              | -594.80      | -594.80                           | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN    | -102,946.870   | 3 Aug 18 |                   |                   |              | 0.00              | -27,522.96   | -27,522.96                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST | 244,171.540    | 3 Dec 18 |                   |                   |              | 0.00              | 63,927.62    | 63,927.62                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST | 1,789,959.610  | 3 Dec 18 |                   |                   |              | 0.00              | 468,637.15   | 468,637.15                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST | 2,193,408.970  | 3 Dec 18 |                   |                   |              | 0.00              | 574,266.00   | 574,266.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8295 WITH NORTHERN TRUST | 571,584.320    | 3 Dec 18 |                   |                   |              | 0.00              | 149,258.21   | 149,258.21                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN    | -498,053.300  | 3 Dec 18 |                   |                   |              | 0.00              | -130,057.00 | -130,057.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN    | -190,133.060  | 3 Dec 18 |                   |                   |              | 0.00              | -49,649.58  | -49,649.58                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN    | -16,479.630   | 3 Dec 18 |                   |                   |              | 0.00              | -4,303.34   | -4,303.34                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN    | -61,770.340   | 3 Dec 18 |                   |                   |              | 0.00              | -16,130.13  | -16,130.13                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN    | -423,392.000  | 3 Dec 18 |                   |                   |              | 0.00              | -110,560.65 | -110,560.65                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611784 WITH NORTHERN    | -65,662.830   | 3 Dec 18 |                   |                   |              | 0.00              | -17,149.72  | -17,149.72                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2496 WITH NORTHERN TRUST | 1,450,344.970 | 3 Jan 18 |                   |                   |              | 0.00              | 446,314.92  | 446,314.92                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2496 WITH NORTHERN TRUST | 268,656.000   | 3 Jan 18 |                   |                   |              | 0.00              | 82,673.56   | 82,673.56                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 893,755.590   | 3 Jan 18 |                   |                   |              | 0.00              | 274,200.21  | 274,200.21                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 1,208,061.350 | 3 Jan 18 |                   |                   |              | 0.00              | 370,627.81  | 370,627.81                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 693,410.420   | 3 Jan 18 |                   |                   |              | 0.00              | 212,735.21  | 212,735.21                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 1,028,939.410 | 3 Jan 18 |                   |                   |              | 0.00              | 315,674.00  | 315,674.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 488,001.960   | 3 Jan 18 |                   |                   |              | 0.00              | 149,716.82  | 149,716.82                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 830,578.040  | 3 Jan 18 |                   |                   |              | 0.00              | 254,817.62  | 254,817.62                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | 580,759.140  | 3 Jan 18 |                   |                   |              | 0.00              | 178,174.30  | 178,174.30                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3068614 WITH NORTHERN    | -2,646.470   | 3 Jan 18 |                   |                   |              | 0.00              | -812.10     | -812.10                           | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3068614 WITH NORTHERN    | -444.270     | 3 Jan 18 |                   |                   |              | 0.00              | -136.33     | -136.33                           | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN    | -594,681.510 | 3 Jan 18 |                   |                   |              | 0.00              | -182,524.02 | -182,524.02                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2563905 WITH NORTHERN    | -488.700     | 3 Jul 18 |                   |                   |              | 0.00              | -125.30     | -125.30                           | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2564826 WITH NORTHERN    | -14,387.970  | 3 Jul 18 |                   |                   |              | 0.00              | -3,690.26   | -3,690.26                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2564826 WITH NORTHERN    | -6,864.150   | 3 Jul 18 |                   |                   |              | 0.00              | -1,760.54   | -1,760.54                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST | 121,148.280  | 3 May 18 |                   |                   |              | 0.00              | 34,217.84   | 34,217.84                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST | 953,038.150  | 3 May 18 |                   |                   |              | 0.00              | 269,181.80  | 269,181.80                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST | 284,019.580  | 3 May 18 |                   |                   |              | 0.00              | 80,220.19   | 80,220.19                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / BRL EX.RATE 0.2804813 WITH NORTHERN    | -154,891.540 | 3 May 18 |                   |                   |              | 0.00              | -43,444.18  | -43,444.18                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / BRL EX.RATE 0.2825417 WITH NORTHERN    | -835,659.410 | 3 May 18 |                   |                   |              | 0.00              | -236,108.67 | -236,108.67                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 BRL / USD EX.RATE 3.8318 WITH NORTHERN TRUST | 255,474.450  | 3 Oct 18 |                   |                   |              | 0.00              | 66,672.18   | 66,672.18                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 BRL / USD EX.RATE 3.8325 WITH NORTHERN TRUST | 170,498.470  | 3 Oct 18 |                   |                   |              | 0.00              | 44,487.53   | 44,487.53                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2592958 WITH NORTHERN    | -75,541.790  | 3 Oct 18 |                   |                   |              | 0.00              | -19,587.67  | -19,587.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2593899 WITH NORTHERN    | -611.730     | 3 Oct 18 |                   |                   |              | 0.00              | -158.68     | -158.68                           | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2593899 WITH NORTHERN    | -2,224.780   | 3 Oct 18 |                   |                   |              | 0.00              | -577.09     | -577.09                           | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2609263 WITH NORTHERN    | -41,530.440  | 3 Oct 18 |                   |                   |              | 0.00              | -10,836.38  | -10,836.38                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3518 WITH NORTHERN TRUST | 6,700.000    | 4 Apr 18 |                   |                   |              | 0.00              | 1,998.93    | 1,998.93                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3524 WITH NORTHERN TRUST | 150,982.980  | 4 Apr 18 |                   |                   |              | 0.00              | 45,037.28   | 45,037.28                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3524 WITH NORTHERN TRUST | 61,055.520   | 4 Apr 18 |                   |                   |              | 0.00              | 18,212.48   | 18,212.48                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3597 WITH NORTHERN TRUST | 32,338.800   | 4 Apr 18 |                   |                   |              | 0.00              | 9,625.50    | 9,625.50                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3603 WITH NORTHERN TRUST | 597,384.240  | 4 Apr 18 |                   |                   |              | 0.00              | 177,777.06  | 177,777.06                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2976988 WITH NORTHERN    | -849,308.580 | 4 Apr 18 |                   |                   |              | 0.00              | -252,838.14 | -252,838.14                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2976988 WITH NORTHERN    | -76,173.650  | 4 Apr 18 |                   |                   |              | 0.00              | -22,676.80  | -22,676.80                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2984006 WITH NORTHERN    | -543.000      | 4 Apr 18 |                   |                   |              | 0.00              | -162.03     | -162.03                           | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2984006 WITH NORTHERN    | -2,022.520    | 4 Apr 18 |                   |                   |              | 0.00              | -603.52     | -603.52                           | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 BRL / USD EX.RATE 3.8247 WITH NORTHERN TRUST | 692,508.750   | 4 Dec 18 |                   |                   |              | 0.00              | 181,062.24  | 181,062.24                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 BRL / USD EX.RATE 3.8247 WITH NORTHERN TRUST | 2,428,312.820 | 4 Dec 18 |                   |                   |              | 0.00              | 634,902.82  | 634,902.82                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | -287,789.890  | 4 Dec 18 |                   |                   |              | 0.00              | -74,939.43  | -74,939.43                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | -98,504.140   | 4 Dec 18 |                   |                   |              | 0.00              | -25,650.12  | -25,650.12                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | -488,826.220  | 4 Dec 18 |                   |                   |              | 0.00              | -127,288.55 | -127,288.55                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | -1,927.500    | 4 Dec 18 |                   |                   |              | 0.00              | -502.01     | -502.01                           | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | -488.700      | 4 Dec 18 |                   |                   |              | 0.00              | -127.28     | -127.28                           | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | -17,637.500   | 4 Dec 18 |                   |                   |              | 0.00              | -4,593.58   | -4,593.58                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604913 WITH NORTHERN    | -37,066.010   | 4 Dec 18 |                   |                   |              | 0.00              | -9,655.37   | -9,655.37                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 BRL / USD EX.RATE 3.229 WITH NORTHERN TRUST  | 258,888.030   | 4 Jan 18 |                   |                   |              | 0.00              | 80,175.92   | 80,175.92                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / BRL EX.RATE 0.3098277 WITH NORTHERN    | -2,022.520    | 4 Jan 18 |                   |                   |              | 0.00              | -626.63     | -626.63                           | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / BRL EX.RATE 0.2667449 WITH NORTHERN    | -488.700     | 4 Jun 18 |                   |                   |              | 0.00              | -130.36     | -130.36                           | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / BRL EX.RATE 0.2667947 WITH NORTHERN    | -282,989.050 | 4 Jun 18 |                   |                   |              | 0.00              | -75,499.99  | -75,499.99                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 BRL / USD EX.RATE 3.5259 WITH NORTHERN TRUST | 566,793.590  | 4 May 18 |                   |                   |              | 0.00              | 160,751.46  | 160,751.46                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 BRL / USD EX.RATE 3.5295 WITH NORTHERN TRUST | 187,589.380  | 4 May 18 |                   |                   |              | 0.00              | 53,149.00   | 53,149.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN    | -125,130.850 | 4 May 18 |                   |                   |              | 0.00              | -35,419.74  | -35,419.74                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN    | -306,163.500 | 4 May 18 |                   |                   |              | 0.00              | -86,663.13  | -86,663.13                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN    | -515,146.220 | 4 May 18 |                   |                   |              | 0.00              | -145,818.11 | -145,818.11                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2834226 WITH NORTHERN    | -488.700     | 4 May 18 |                   |                   |              | 0.00              | -138.51     | -138.51                           | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2834226 WITH NORTHERN    | -2,224.780   | 4 May 18 |                   |                   |              | 0.00              | -630.55     | -630.55                           | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 BRL / USD EX.RATE 3.8836 WITH NORTHERN TRUST | 643,258.850  | 4 Oct 18 |                   |                   |              | 0.00              | 165,634.68  | 165,634.68                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 BRL / USD EX.RATE 3.8836 WITH NORTHERN TRUST | 346,215.910  | 4 Oct 18 |                   |                   |              | 0.00              | 89,148.19   | 89,148.19                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN    | -183,224.420 | 4 Oct 18 |                   |                   |              | 0.00              | -46,791.06  | -46,791.06                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN    | -124,013.640 | 4 Oct 18 |                   |                   |              | 0.00              | -31,670.06  | -31,670.06                        | 0.00          |

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

| Security Description / Asset ID                                               | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                        |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                   |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN   | -569,262.080 | 4 Oct 18 |                   |                   |              | 0.00              | -145,375.68 | -145,375.68                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN   | -285,596.050 | 4 Oct 18 |                   |                   |              | 0.00              | -72,934.28  | -72,934.28                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN   | -200,609.060 | 4 Oct 18 |                   |                   |              | 0.00              | -51,230.67  | -51,230.67                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN   | -370,083.970 | 4 Oct 18 |                   |                   |              | 0.00              | -94,510.44  | -94,510.44                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN   | -26,962.630  | 4 Oct 18 |                   |                   |              | 0.00              | -6,885.60   | -6,885.60                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -8,123.810   | 4 Sep 18 |                   |                   |              | 0.00              | -1,941.68   | -1,941.68                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -102.270     | 4 Sep 18 |                   |                   |              | 0.00              | -24.44      | -24.44                            | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -9,180.850   | 4 Sep 18 |                   |                   |              | 0.00              | -2,194.33   | -2,194.33                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -23,711.520  | 4 Sep 18 |                   |                   |              | 0.00              | -5,667.32   | -5,667.32                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -332.780     | 4 Sep 18 |                   |                   |              | 0.00              | -79.54      | -79.54                            | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -30,202.200  | 4 Sep 18 |                   |                   |              | 0.00              | -7,218.67   | -7,218.67                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN   | -264.130     | 4 Sep 18 |                   |                   |              | 0.00              | -63.13      | -63.13                            | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.309 WITH NORTHERN TRUST | 137,874.620  | 5 Apr 18 |                   |                   |              | 0.00              | 41,666.55   | 41,666.55                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.309 WITH NORTHERN TRUST  | 347,257.310  | 5 Apr 18 |                   |                   |              | 0.00              | 104,943.28  | 104,943.28                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.3242 WITH NORTHERN TRUST | 491,171.110  | 5 Apr 18 |                   |                   |              | 0.00              | 147,756.18  | 147,756.18                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3009329 WITH NORTHERN    | -673,494.760 | 5 Apr 18 |                   |                   |              | 0.00              | -202,676.73 | -202,676.73                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3023157 WITH NORTHERN    | -4,988.300   | 5 Apr 18 |                   |                   |              | 0.00              | -1,508.04   | -1,508.04                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3023157 WITH NORTHERN    | -248.100     | 5 Apr 18 |                   |                   |              | 0.00              | -75.00      | -75.00                            | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 BRL / USD EX.RATE 3.8652 WITH NORTHERN TRUST | 540,362.680  | 5 Dec 18 |                   |                   |              | 0.00              | 139,802.00  | 139,802.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 BRL / USD EX.RATE 3.8652 WITH NORTHERN TRUST | 971,734.000  | 5 Dec 18 |                   |                   |              | 0.00              | 251,405.88  | 251,405.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2576324 WITH NORTHERN    | -472,479.950 | 5 Dec 18 |                   |                   |              | 0.00              | -121,726.12 | -121,726.12                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2576324 WITH NORTHERN    | -30,972.010  | 5 Dec 18 |                   |                   |              | 0.00              | -7,979.39   | -7,979.39                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN    | -23,669.130  | 5 Dec 18 |                   |                   |              | 0.00              | -6,100.13   | -6,100.13                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN    | -199,542.420 | 5 Dec 18 |                   |                   |              | 0.00              | -51,427.13  | -51,427.13                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN    | -25,456.680  | 5 Dec 18 |                   |                   |              | 0.00              | -6,560.83   | -6,560.83                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2588126 WITH NORTHERN    | -6,460.000   | 5 Dec 18 |                   |                   |              | 0.00              | -1,671.93   | -1,671.93                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / BRL EX.RATE 0.3082804 WITH NORTHERN      | -2,022.520    | 5 Feb 18 |                   |                   |              | 0.00              | -623.50     | -623.50                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / BRL EX.RATE 0.2543753 WITH NORTHERN      | -3,586.730    | 5 Jul 18 |                   |                   |              | 0.00              | -912.38     | -912.38                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / BRL EX.RATE 0.2544206 WITH NORTHERN      | -2,224.780    | 5 Jul 18 |                   |                   |              | 0.00              | -566.03     | -566.03                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / BRL EX.RATE 0.2640892 WITH NORTHERN      | -13,674.800   | 5 Jun 18 |                   |                   |              | 0.00              | -3,611.37   | -3,611.37                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / BRL EX.RATE 0.2640892 WITH NORTHERN      | -126,984.380  | 5 Jun 18 |                   |                   |              | 0.00              | -33,535.20  | -33,535.20                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 BRL / USD EX.RATE 3.2572 WITH NORTHERN TRUST   | 114,757.050   | 5 Mar 18 |                   |                   |              | 0.00              | 35,231.81   | 35,231.81                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / BRL EX.RATE 0.3070782 WITH NORTHERN      | -2,022.520    | 5 Mar 18 |                   |                   |              | 0.00              | -621.07     | -621.07                           | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST    | 1,351,951.660 | 5 Nov 18 |                   |                   |              | 0.00              | 365,886.78  | 365,886.78                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | -3,397.500    | 5 Nov 18 |                   |                   |              | 0.00              | -916.31     | -916.31                           | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | -488.700      | 5 Nov 18 |                   |                   |              | 0.00              | -131.80     | -131.80                           | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | -1,193.360    | 5 Nov 18 |                   |                   |              | 0.00              | -321.85     | -321.85                           | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.270636 WITH NORTHERN TRUST | -411,992.240  | 5 Nov 18 |                   |                   |              | 0.00              | -111,499.93 | -111,499.93                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | 34,113.530    | 5 Oct 18 |                   |                   |              | 0.00              | 8,861.12    | 8,861.12                          | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | 798,800.840    | 5 Oct 18 |                   |                   |              | 0.00              | 207,491.52  | 207,491.52                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | 164,523.750    | 5 Oct 18 |                   |                   |              | 0.00              | 42,735.66   | 42,735.66                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / BRL EX.RATE 0.257732 WITH NORTHERN TRUST | -2,061,136.500 | 5 Oct 18 |                   |                   |              | 0.00              | -531,220.75 | -531,220.75                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / BRL EX.RATE 0.2597538 WITH NORTHERN      | -159,037.880   | 5 Oct 18 |                   |                   |              | 0.00              | -41,310.69  | -41,310.69                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / BRL EX.RATE 0.2396243 WITH NORTHERN      | -488.700       | 5 Sep 18 |                   |                   |              | 0.00              | -117.10     | -117.10                           | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 BRL / USD EX.RATE 3.3488 WITH NORTHERN TRUST   | 200.000        | 6 Apr 18 |                   |                   |              | 0.00              | 59.72       | 59.72                             | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / BRL EX.RATE 0.2964984 WITH NORTHERN      | -32,639.740    | 6 Apr 18 |                   |                   |              | 0.00              | -9,677.63   | -9,677.63                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / BRL EX.RATE 0.2965511 WITH NORTHERN      | -702,146.470   | 6 Apr 18 |                   |                   |              | 0.00              | -208,222.32 | -208,222.32                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 BRL / USD EX.RATE 3.7159 WITH NORTHERN TRUST   | 986,248.300    | 6 Aug 18 |                   |                   |              | 0.00              | 265,413.04  | 265,413.04                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | -736,384.800   | 6 Aug 18 |                   |                   |              | 0.00              | -197,512.22 | -197,512.22                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | -91,324.810    | 6 Aug 18 |                   |                   |              | 0.00              | -24,495.03  | -24,495.03                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | -118,618.830   | 6 Aug 18 |                   |                   |              | 0.00              | -31,815.80  | -31,815.80                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | -231,710.170   | 6 Aug 18 |                   |                   |              | 0.00              | -62,149.01  | -62,149.01                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN    | -1,298,399.210 | 6 Aug 18 |                   |                   |              | 0.00              | -348,255.03 | -348,255.03                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 BRL / USD EX.RATE 3.9384 WITH NORTHERN TRUST | 1,976,245.100  | 6 Dec 18 |                   |                   |              | 0.00              | 501,788.82  | 501,788.82                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539102 WITH NORTHERN    | -446.840       | 6 Dec 18 |                   |                   |              | 0.00              | -113.46     | -113.46                           | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539102 WITH NORTHERN    | -666,044.150   | 6 Dec 18 |                   |                   |              | 0.00              | -169,115.41 | -169,115.41                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539231 WITH NORTHERN    | -2,044,839.930 | 6 Dec 18 |                   |                   |              | 0.00              | -519,232.12 | -519,232.12                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539231 WITH NORTHERN    | -104,580.050   | 6 Dec 18 |                   |                   |              | 0.00              | -26,555.29  | -26,555.29                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539683 WITH NORTHERN    | -1,768.000     | 6 Dec 18 |                   |                   |              | 0.00              | -449.02     | -449.02                           | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 BRL / USD EX.RATE 3.2433 WITH NORTHERN TRUST | 381,620.180    | 6 Feb 18 |                   |                   |              | 0.00              | 117,664.16  | 117,664.16                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / BRL EX.RATE 0.2533506 WITH NORTHERN    | -611.730       | 6 Jul 18 |                   |                   |              | 0.00              | -154.98     | -154.98                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 BRL / USD EX.RATE 3.8162 WITH NORTHERN TRUST | 397,553.440    | 6 Jun 18 |                   |                   |              | 0.00              | 104,175.21  | 104,175.21                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / BRL EX.RATE 0.2608923 WITH NORTHERN    | -2,224.780     | 6 Jun 18 |                   |                   |              | 0.00              | -580.43     | -580.43                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / BRL EX.RATE 0.2608923 WITH NORTHERN    | -156,830.620   | 6 Jun 18 |                   |                   |              | 0.00              | -40,915.89  | -40,915.89                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2208 WITH NORTHERN TRUST | 163,244.410    | 6 Mar 18 |                   |                   |              | 0.00              | 50,684.43   | 50,684.43                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2208 WITH NORTHERN TRUST | 21,965.080     | 6 Mar 18 |                   |                   |              | 0.00              | 6,819.76     | 6,819.76                          | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2215 WITH NORTHERN TRUST | 25,777.330     | 6 Mar 18 |                   |                   |              | 0.00              | 8,001.65     | 8,001.65                          | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / BRL EX.RATE 0.3097797 WITH NORTHERN    | -403,033.240   | 6 Mar 18 |                   |                   |              | 0.00              | -124,851.53  | -124,851.53                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 BRL / USD EX.RATE 3.739 WITH NORTHERN TRUST  | 202,556.800    | 6 Nov 18 |                   |                   |              | 0.00              | 54,174.06    | 54,174.06                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN    | -714,604.920   | 6 Nov 18 |                   |                   |              | 0.00              | -190,343.05  | -190,343.05                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN    | -1,182,760.330 | 6 Sep 18 |                   |                   |              | 0.00              | -284,652.68  | -284,652.68                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN    | -7,540.300     | 6 Sep 18 |                   |                   |              | 0.00              | -1,814.71    | -1,814.71                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN    | -2,224.780     | 6 Sep 18 |                   |                   |              | 0.00              | -535.43      | -535.43                           | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN    | -202,579.360   | 6 Sep 18 |                   |                   |              | 0.00              | -48,754.39   | -48,754.39                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 BRL / USD EX.RATE 3.7063 WITH NORTHERN TRUST | 890,908.650    | 7 Aug 18 |                   |                   |              | 0.00              | 240,376.83   | 240,376.83                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 BRL / USD EX.RATE 3.8645 WITH NORTHERN TRUST | 277,993.990    | 7 Dec 18 |                   |                   |              | 0.00              | 71,935.31    | 71,935.31                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 BRL / USD EX.RATE 3.8645 WITH NORTHERN TRUST | 7,628,400.000  | 7 Dec 18 |                   |                   |              | 0.00              | 1,973,968.17 | 1,973,968.17                      | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / BRL EX.RATE 0.2573142 WITH NORTHERN    | -26,868.270    | 7 Dec 18 |                   |                   |              | 0.00              | -6,913.59    | -6,913.59                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / BRL EX.RATE 0.2573142 WITH NORTHERN    | -24,346.930   | 7 Dec 18 |                   |                   |              | 0.00              | -6,264.81    | -6,264.81                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST  | 462,572.060   | 7 Feb 18 |                   |                   |              | 0.00              | 142,593.11   | 142,593.11                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST  | 466,349.910   | 7 Feb 18 |                   |                   |              | 0.00              | 143,757.68   | 143,757.68                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST  | 498,837.860   | 7 Feb 18 |                   |                   |              | 0.00              | 153,772.46   | 153,772.46                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN    | -148,864.640  | 7 Feb 18 |                   |                   |              | 0.00              | -45,760.86   | -45,760.86                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN    | -716,766.200  | 7 Feb 18 |                   |                   |              | 0.00              | -220,333.28  | -220,333.28                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST | 6,294,678.940 | 7 Jun 18 |                   |                   |              | 0.00              | 1,624,768.71 | 1,624,768.71                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST | 5,485,730.320 | 7 Jun 18 |                   |                   |              | 0.00              | 1,415,964.67 | 1,415,964.67                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST | 5,935,910.570 | 7 Jun 18 |                   |                   |              | 0.00              | 1,532,164.21 | 1,532,164.21                      | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.2564694 WITH NORTHERN    | -10,405.490   | 7 Jun 18 |                   |                   |              | 0.00              | -2,668.69    | -2,668.69                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.2564694 WITH NORTHERN    | -640,184.730  | 7 Jun 18 |                   |                   |              | 0.00              | -164,187.82  | -164,187.82                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 BRL / USD EX.RATE 3.225 WITH NORTHERN TRUST  | 185,580.790   | 7 Mar 18 |                   |                   |              | 0.00              | 57,544.43    | 57,544.43                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 BRL / USD EX.RATE 3.2257 WITH NORTHERN TRUST | 87,571.680    | 7 Mar 18 |                   |                   |              | 0.00              | 27,148.12    | 27,148.12                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5381 WITH NORTHERN TRUST   | 297,021.400  | 7 May 18 |                   |                   |              | 0.00              | 83,949.41   | 83,949.41                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5475 WITH NORTHERN TRUST   | 423,526.610  | 7 May 18 |                   |                   |              | 0.00              | 119,387.35  | 119,387.35                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.281984 WITH NORTHERN TRUST | -807,205.690 | 7 May 18 |                   |                   |              | 0.00              | -227,619.12 | -227,619.12                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.281984 WITH NORTHERN TRUST | -121,066.380 | 7 May 18 |                   |                   |              | 0.00              | -34,138.79  | -34,138.79                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.2826855 WITH NORTHERN      | -1,455.610   | 7 May 18 |                   |                   |              | 0.00              | -411.48     | -411.48                           | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.2826855 WITH NORTHERN      | -2,157.980   | 7 May 18 |                   |                   |              | 0.00              | -610.03     | -610.03                           | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 BRL / USD EX.RATE 3.761 WITH NORTHERN TRUST    | 649,013.370  | 7 Nov 18 |                   |                   |              | 0.00              | 172,564.04  | 172,564.04                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 BRL / USD EX.RATE 3.761 WITH NORTHERN TRUST    | 942,493.220  | 7 Nov 18 |                   |                   |              | 0.00              | 250,596.44  | 250,596.44                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / BRL EX.RATE 0.2643544 WITH NORTHERN      | -334,454.960 | 7 Nov 18 |                   |                   |              | 0.00              | -88,414.66  | -88,414.66                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / BRL EX.RATE 0.2643544 WITH NORTHERN      | -100,089.380 | 7 Nov 18 |                   |                   |              | 0.00              | -26,459.07  | -26,459.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST   | 508,071.330  | 8 Feb 18 |                   |                   |              | 0.00              | 155,874.01  | 155,874.01                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | -500,831.860 | 8 Feb 18 |                   |                   |              | 0.00              | -152,734.55 | -152,734.55                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | -70,129.040  | 8 Feb 18 |                   |                   |              | 0.00              | -21,386.67  | -21,386.67                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN    | -234,950.250  | 8 Feb 18 |                   |                   |              | 0.00              | -71,650.83  | -71,650.83                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN    | -275,599.900  | 8 Feb 18 |                   |                   |              | 0.00              | -84,047.42  | -84,047.42                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 BRL / USD EX.RATE 3.795 WITH NORTHERN TRUST  | 310,980.910   | 8 Jun 18 |                   |                   |              | 0.00              | 81,944.90   | 81,944.90                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / BRL EX.RATE 0.2613627 WITH NORTHERN    | -174,300.080  | 8 Jun 18 |                   |                   |              | 0.00              | -45,555.55  | -45,555.55                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 BRL / USD EX.RATE 3.2436 WITH NORTHERN TRUST | 39,663.310    | 8 Mar 18 |                   |                   |              | 0.00              | 12,228.18   | 12,228.18                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 BRL / USD EX.RATE 3.2436 WITH NORTHERN TRUST | 232,419.450   | 8 Mar 18 |                   |                   |              | 0.00              | 71,654.78   | 71,654.78                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | -25,203.340   | 8 Mar 18 |                   |                   |              | 0.00              | -7,770.18   | -7,770.18                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | -19,451.520   | 8 Mar 18 |                   |                   |              | 0.00              | -5,996.89   | -5,996.89                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | -56,087.410   | 8 Mar 18 |                   |                   |              | 0.00              | -17,291.72  | -17,291.72                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 BRL / USD EX.RATE 3.5654 WITH NORTHERN TRUST | 187,196.050   | 8 May 18 |                   |                   |              | 0.00              | 52,503.52   | 52,503.52                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 BRL / USD EX.RATE 3.566 WITH NORTHERN TRUST  | 924,473.260   | 8 May 18 |                   |                   |              | 0.00              | 259,246.57  | 259,246.57                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / BRL EX.RATE 0.2805206 WITH NORTHERN    | -670,284.800  | 8 May 18 |                   |                   |              | 0.00              | -188,028.73 | -188,028.73                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST | 1,540,657.170 | 8 Nov 18 |                   |                   |              | 0.00              | 412,646.55  | 412,646.55                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST   | 957,494.770   | 8 Nov 18 |                   |                   |              | 0.00              | 256,453.50  | 256,453.50                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST   | 1,128,807.410 | 8 Nov 18 |                   |                   |              | 0.00              | 302,337.53  | 302,337.53                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.266489 WITH NORTHERN TRUST | -168,059.500  | 8 Nov 18 |                   |                   |              | 0.00              | -44,786.01  | -44,786.01                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.266489 WITH NORTHERN TRUST | -28,158.470   | 8 Nov 18 |                   |                   |              | 0.00              | -7,503.92   | -7,503.92                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.267838 WITH NORTHERN TRUST | -899,678.440  | 8 Nov 18 |                   |                   |              | 0.00              | -240,968.08 | -240,968.08                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 BRL / USD EX.RATE 3.373 WITH NORTHERN TRUST    | 892,410.850   | 9 Apr 18 |                   |                   |              | 0.00              | 264,574.81  | 264,574.81                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 BRL / USD EX.RATE 3.373 WITH NORTHERN TRUST    | 578,088.920   | 9 Apr 18 |                   |                   |              | 0.00              | 171,387.17  | 171,387.17                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2947766 WITH NORTHERN      | -33,229.680   | 9 Apr 18 |                   |                   |              | 0.00              | -9,795.33   | -9,795.33                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2948287 WITH NORTHERN      | -6,697.000    | 9 Apr 18 |                   |                   |              | 0.00              | -1,974.47   | -1,974.47                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2948287 WITH NORTHERN      | -794,932.810  | 9 Apr 18 |                   |                   |              | 0.00              | -234,369.01 | -234,369.01                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.2726 WITH NORTHERN TRUST   | 49,367.910    | 9 Feb 18 |                   |                   |              | 0.00              | 15,085.23   | 15,085.23                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.2735 WITH NORTHERN TRUST   | 509,020.370   | 9 Feb 18 |                   |                   |              | 0.00              | 155,497.29  | 155,497.29                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 BRL / USD EX.RATE 3.2391 WITH NORTHERN TRUST   | 222,371.360   | 9 Mar 18 |                   |                   |              | 0.00              | 68,652.21   | 68,652.21                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.307787 WITH NORTHERN TRUST | -19,431.240   | 9 Mar 18 |                   |                   |              | 0.00              | -5,980.68    | -5,980.68                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.3078533 WITH NORTHERN      | -11,507.980   | 9 Mar 18 |                   |                   |              | 0.00              | -3,542.77    | -3,542.77                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.3078533 WITH NORTHERN      | -3,991.050    | 9 Mar 18 |                   |                   |              | 0.00              | -1,228.66    | -1,228.66                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 BRL / USD EX.RATE 3.581 WITH NORTHERN TRUST    | 874,715.630   | 9 May 18 |                   |                   |              | 0.00              | 244,265.74   | 244,265.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2778164 WITH NORTHERN      | -13,645.980   | 9 May 18 |                   |                   |              | 0.00              | -3,791.08    | -3,791.08                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2778627 WITH NORTHERN      | -745,948.790  | 9 May 18 |                   |                   |              | 0.00              | -207,271.33  | -207,271.33                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | -88,883.510   | 9 May 18 |                   |                   |              | 0.00              | -24,829.18   | -24,801.47                        | 27.71         |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | -300,501.310  | 9 May 18 |                   |                   |              | 0.00              | -83,943.60   | -83,943.60                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | -313,779.350  | 9 May 18 |                   |                   |              | 0.00              | -87,652.76   | -87,554.93                        | 97.83         |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | 934,959.550   | 9 Nov 18 |                   |                   |              | 0.00              | 250,263.54   | 250,263.54                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | 670,680.950   | 9 Nov 18 |                   |                   |              | 0.00              | 179,523.26   | 179,523.26                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | 4,933,325.430 | 9 Nov 18 |                   |                   |              | 0.00              | 1,320,518.60 | 1,320,518.60                      | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | 1,727,438.890 | 9 Nov 18 |                   |                   |              | 0.00              | 462,388.95   | 462,388.95                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / BRL EX.RATE 0.2667093 WITH NORTHERN      | -77,324.160    | 9 Nov 18 |                   |                   |              | 0.00              | -20,623.08   | -20,623.08                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.7343 WITH NORTHERN TRUST   | 530,575.970    | 9 Oct 18 |                   |                   |              | 0.00              | 142,081.77   | 142,081.77                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.735 WITH NORTHERN TRUST    | 2,542,637.830  | 9 Oct 18 |                   |                   |              | 0.00              | 680,759.79   | 680,759.79                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.735 WITH NORTHERN TRUST    | 10,589,094.170 | 9 Oct 18 |                   |                   |              | 0.00              | 2,835,098.84 | 2,835,098.84                      | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | -562,080.260   | 9 Oct 18 |                   |                   |              | 0.00              | -149,728.36  | -149,728.36                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | -527,197.720   | 9 Oct 18 |                   |                   |              | 0.00              | -140,436.26  | -140,436.26                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | -2,547,969.020 | 9 Oct 18 |                   |                   |              | 0.00              | -678,734.42  | -678,734.42                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | -248,533.750   | 9 Oct 18 |                   |                   |              | 0.00              | -66,205.05   | -66,205.05                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664322 WITH NORTHERN      | -66,414.180    | 9 Oct 18 |                   |                   |              | 0.00              | -17,694.88   | -17,694.88                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | -2,619.890     | 9 Oct 18 |                   |                   |              | 0.00              | -698.15      | -698.15                           | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | -24,542.090    | 9 Oct 18 |                   |                   |              | 0.00              | -6,540.02    | -6,540.02                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2677376 WITH NORTHERN      | -880,707.920   | 9 Oct 18 |                   |                   |              | 0.00              | -235,798.64  | -235,798.64                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.267838 WITH NORTHERN TRUST | -1,209,955.170 | 9 Oct 18 |                   |                   |              | 0.00              | -324,071.99  | -324,071.99                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 APR 2018 BRL / USD EX.RATE 3.4141 WITH NORTHERN TRUST | 129,698.760    | 10 Apr 18 |                   |                   |              | 0.00              | 37,989.15   | 37,989.15                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 BRL / USD EX.RATE 3.4141 WITH NORTHERN TRUST | 197,015.960    | 10 Apr 18 |                   |                   |              | 0.00              | 57,706.56   | 57,706.56                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 BRL / USD EX.RATE 3.9115 WITH NORTHERN TRUST | 508,973.740    | 10 Dec 18 |                   |                   |              | 0.00              | 130,122.39  | 130,122.39                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / BRL EX.RATE 0.2541619 WITH NORTHERN    | -203,877.070   | 10 Dec 18 |                   |                   |              | 0.00              | -51,817.78  | -51,817.78                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / BRL EX.RATE 0.3076166 WITH NORTHERN    | -94,856.600    | 10 Jan 18 |                   |                   |              | 0.00              | -29,179.46  | -29,179.46                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / BRL EX.RATE 0.3087277 WITH NORTHERN    | -3,888.060     | 10 Jan 18 |                   |                   |              | 0.00              | -1,200.35   | -1,200.35                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.5488 WITH NORTHERN TRUST | 209,004.130    | 10 May 18 |                   |                   |              | 0.00              | 58,894.31   | 58,894.31                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.5494 WITH NORTHERN TRUST | 60,277.920     | 10 May 18 |                   |                   |              | 0.00              | 16,982.57   | 16,982.57                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.55 WITH NORTHERN TRUST   | 935,733.940    | 10 May 18 |                   |                   |              | 0.00              | 263,587.03  | 263,587.03                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / BRL EX.RATE 0.2817854 WITH NORTHERN    | -175,298.380   | 10 May 18 |                   |                   |              | 0.00              | -49,396.52  | -49,396.52                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / BRL EX.RATE 0.2817854 WITH NORTHERN    | -1,456.720     | 10 May 18 |                   |                   |              | 0.00              | -410.48     | -410.48                           | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 BRL / USD EX.RATE 3.759 WITH NORTHERN TRUST  | 478,480.350    | 10 Oct 18 |                   |                   |              | 0.00              | 127,289.27  | 127,289.27                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2659787 WITH NORTHERN    | -2,613,547.800 | 10 Oct 18 |                   |                   |              | 0.00              | -695,147.96 | -695,147.96                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2659787 WITH NORTHERN     | -226,439.230   | 10 Oct 18 |                   |                   |              | 0.00              | -60,228.00  | -60,228.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2660282 WITH NORTHERN     | -1,611,117.210 | 10 Oct 18 |                   |                   |              | 0.00              | -428,602.61 | -428,602.61                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / BRL EX.RATE 0.2439084 WITH NORTHERN     | -256,713.050   | 10 Sep 18 |                   |                   |              | 0.00              | -62,614.47  | -62,614.47                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 BRL / USD EX.RATE 3.4075 WITH NORTHERN TRUST  | 72,524.410     | 11 Apr 18 |                   |                   |              | 0.00              | 21,283.76   | 21,283.76                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 BRL / USD EX.RATE 3.896 WITH NORTHERN TRUST   | 153,070.740    | 11 Dec 18 |                   |                   |              | 0.00              | 39,289.20   | 39,289.20                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN     | -115,459.120   | 11 Dec 18 |                   |                   |              | 0.00              | -29,499.76  | -29,499.76                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN     | -111,557.720   | 11 Dec 18 |                   |                   |              | 0.00              | -28,502.96  | -28,502.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN     | -1,733,302.450 | 11 Dec 18 |                   |                   |              | 0.00              | -442,858.13 | -442,858.13                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2566735 WITH NORTHERN     | -481,388.910   | 11 Dec 18 |                   |                   |              | 0.00              | -123,559.78 | -123,559.78                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / BRL EX.RATE 0.3093485 WITH NORTHERN     | -8,774.370     | 11 Jan 18 |                   |                   |              | 0.00              | -2,714.34   | -2,714.34                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / BRL EX.RATE 0.3094155 WITH NORTHERN     | -238,040.800   | 11 Jan 18 |                   |                   |              | 0.00              | -73,653.52  | -73,653.52                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / BRL EX.RATE 0.2604302 WITH NORTHERN     | -3,289.570     | 11 Jul 18 |                   |                   |              | 0.00              | -856.70     | -856.70                           | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE 0.26881 WITH NORTHERN TRUST | -1,697,162.050 | 11 Jun 18 |                   |                   |              | 0.00              | -456,214.09 | -456,214.09                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE 0.26881 WITH NORTHERN TRUST  | -6,285.630     | 11 Jun 18 |                   |                   |              | 0.00              | -1,689.64    | -1,689.64                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE 0.26881 WITH NORTHERN TRUST  | -707,351.580   | 11 Jun 18 |                   |                   |              | 0.00              | -190,143.16  | -190,143.16                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 BRL / USD EX.RATE 3.5531 WITH NORTHERN TRUST   | 917,797.960    | 11 May 18 |                   |                   |              | 0.00              | 258,309.07   | 258,309.07                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2797672 WITH NORTHERN      | -287,443.330   | 11 May 18 |                   |                   |              | 0.00              | -80,417.23   | -80,417.23                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2797985 WITH NORTHERN      | -32,102.140    | 11 May 18 |                   |                   |              | 0.00              | -8,982.13    | -8,982.13                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | -285,055.240   | 11 May 18 |                   |                   |              | 0.00              | -80,249.78   | -80,249.78                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | -471,114.170   | 11 May 18 |                   |                   |              | 0.00              | -132,629.76  | -132,629.76                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | -420.200       | 11 May 18 |                   |                   |              | 0.00              | -118.30      | -118.30                           | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.7303 WITH NORTHERN TRUST   | 5,552,328.100  | 11 Oct 18 |                   |                   |              | 0.00              | 1,488,440.10 | 1,488,440.10                      | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.731 WITH NORTHERN TRUST    | 490,847.710    | 11 Oct 18 |                   |                   |              | 0.00              | 131,559.29   | 131,559.29                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.731 WITH NORTHERN TRUST    | 176,353.410    | 11 Oct 18 |                   |                   |              | 0.00              | 47,267.06    | 47,267.06                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / BRL EX.RATE 0.268075 WITH NORTHERN TRUST | -3,032,209.200 | 11 Oct 18 |                   |                   |              | 0.00              | -812,859.34  | -812,859.34                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST    | 856,924.690    | 12 Apr 18 |                   |                   |              | 0.00              | 253,678.12   | 253,678.12                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST  | 737,555.960  | 12 Apr 18 |                   |                   |              | 0.00              | 218,341.02  | 218,341.02                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST  | 314,738.990  | 12 Apr 18 |                   |                   |              | 0.00              | 93,173.18   | 93,173.18                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST  | 504,797.490  | 12 Apr 18 |                   |                   |              | 0.00              | 149,436.79  | 149,436.79                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2950636 WITH NORTHERN    | -9,595.400   | 12 Apr 18 |                   |                   |              | 0.00              | -2,831.25   | -2,831.25                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2950636 WITH NORTHERN    | -13,194.230  | 12 Apr 18 |                   |                   |              | 0.00              | -3,893.14   | -3,893.14                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2961384 WITH NORTHERN    | -197,665.000 | 12 Apr 18 |                   |                   |              | 0.00              | -58,536.19  | -58,536.19                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 BRL / USD EX.RATE 3.8428 WITH NORTHERN TRUST | 343,771.010  | 12 Dec 18 |                   |                   |              | 0.00              | 89,458.47   | 89,458.47                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN    | -568,213.750 | 12 Dec 18 |                   |                   |              | 0.00              | -147,377.45 | -147,377.45                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN    | -221,489.860 | 12 Dec 18 |                   |                   |              | 0.00              | -57,447.77  | -57,447.77                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN    | -93,378.620  | 12 Dec 18 |                   |                   |              | 0.00              | -24,219.59  | -24,219.59                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2602269 WITH NORTHERN    | -880,357.040 | 12 Dec 18 |                   |                   |              | 0.00              | -229,092.60 | -229,092.60                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 BRL / USD EX.RATE 3.8452 WITH NORTHERN TRUST | 637,673.690  | 12 Jul 18 |                   |                   |              | 0.00              | 165,836.29  | 165,836.29                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / BRL EX.RATE 0.2586921 WITH NORTHERN    | -297,651.200 | 12 Jul 18 |                   |                   |              | 0.00              | -77,000.00  | -77,000.00                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / BRL EX.RATE 0.2588796 WITH NORTHERN    | -30,815.350  | 12 Jul 18 |                   |                   |              | 0.00              | -7,977.46   | -7,977.46                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 BRL / USD EX.RATE 3.2547 WITH NORTHERN TRUST | 234,190.580  | 12 Mar 18 |                   |                   |              | 0.00              | 71,954.58   | 71,954.58                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 BRL / USD EX.RATE 3.2554 WITH NORTHERN TRUST | 173,654.220  | 12 Mar 18 |                   |                   |              | 0.00              | 53,343.44   | 53,343.44                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / BRL EX.RATE 0.3066168 WITH NORTHERN    | -88,460.220  | 12 Mar 18 |                   |                   |              | 0.00              | -27,123.39  | -27,123.39                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4023 WITH NORTHERN TRUST | 100.000      | 13 Apr 18 |                   |                   |              | 0.00              | 29.39       | 29.39                             | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4035 WITH NORTHERN TRUST | 595,168.300  | 13 Apr 18 |                   |                   |              | 0.00              | 174,869.49  | 174,869.49                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4035 WITH NORTHERN TRUST | 523,450.560  | 13 Apr 18 |                   |                   |              | 0.00              | 153,797.73  | 153,797.73                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.426 WITH NORTHERN TRUST  | 432,366.530  | 13 Apr 18 |                   |                   |              | 0.00              | 126,201.56  | 126,201.56                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / BRL EX.RATE 0.2919879 WITH NORTHERN    | -894,174.540 | 13 Apr 18 |                   |                   |              | 0.00              | -261,088.10 | -261,088.10                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / BRL EX.RATE 0.2573605 WITH NORTHERN    | -787,859.240 | 13 Aug 18 |                   |                   |              | 0.00              | -202,763.86 | -202,763.86                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2568053 WITH NORTHERN    | -278,967.330 | 13 Dec 18 |                   |                   |              | 0.00              | -71,640.30  | -71,640.30                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2568185 WITH NORTHERN    | -170,049.250 | 13 Dec 18 |                   |                   |              | 0.00              | -43,671.80  | -43,671.80                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2581111 WITH NORTHERN    | -61,219.550  | 13 Dec 18 |                   |                   |              | 0.00              | -15,801.45  | -15,801.45                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | 213,175.120    | 13 Jun 18 |                   |                   |              | 0.00              | 57,575.99     | 57,575.99                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | 237,041.510    | 13 Jun 18 |                   |                   |              | 0.00              | 64,022.01     | 64,022.01                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | 221,058.690    | 13 Jun 18 |                   |                   |              | 0.00              | 59,705.25     | 59,705.25                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | 206,532.720    | 13 Jun 18 |                   |                   |              | 0.00              | 55,781.96     | 55,781.96                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 BRL / USD EX.RATE 3.2438 WITH NORTHERN TRUST   | 270,275.400    | 13 Mar 18 |                   |                   |              | 0.00              | 83,320.61     | 83,320.61                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 BRL / USD EX.RATE 3.7799 WITH NORTHERN TRUST   | 6,271,063.240  | 13 Nov 18 |                   |                   |              | 0.00              | 1,659,055.33  | 1,659,055.33                      | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.262605 WITH NORTHERN TRUST | -85,964.410    | 13 Nov 18 |                   |                   |              | 0.00              | -22,574.69    | -22,574.69                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.262605 WITH NORTHERN TRUST | -172,610.010   | 13 Nov 18 |                   |                   |              | 0.00              | -45,328.26    | -45,328.26                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626464 WITH NORTHERN      | -55,658.770    | 13 Nov 18 |                   |                   |              | 0.00              | -14,618.58    | -14,618.58                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626464 WITH NORTHERN      | -15,420.490    | 13 Nov 18 |                   |                   |              | 0.00              | -4,050.14     | -4,050.14                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626878 WITH NORTHERN      | -555,138.740   | 13 Nov 18 |                   |                   |              | 0.00              | -145,828.19   | -145,828.19                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2645573 WITH NORTHERN      | -4,394,387.210 | 13 Nov 18 |                   |                   |              | 0.00              | -1,162,567.05 | -1,162,567.05                     | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 BRL / USD EX.RATE 4.1365 WITH NORTHERN TRUST   | 614,886.910    | 13 Sep 18 |                   |                   |              | 0.00              | 148,649.08    | 148,649.08                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 BRL / USD EX.RATE 4.1365 WITH NORTHERN TRUST | 517,243.120  | 13 Sep 18 |                   |                   |              | 0.00              | 125,043.66 | 125,043.66                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / BRL EX.RATE 0.2574599 WITH NORTHERN    | -119,459.340 | 14 Aug 18 |                   |                   |              | 0.00              | -30,755.99 | -30,755.99                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 BRL / USD EX.RATE 3.9039 WITH NORTHERN TRUST | 205,626.670  | 14 Dec 18 |                   |                   |              | 0.00              | 52,672.12  | 52,672.12                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2552192 WITH NORTHERN    | -100,387.580 | 14 Dec 18 |                   |                   |              | 0.00              | -25,620.84 | -25,620.84                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2552192 WITH NORTHERN    | -102,978.700 | 14 Dec 18 |                   |                   |              | 0.00              | -26,282.14 | -26,282.14                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | -190,748.440 | 14 Dec 18 |                   |                   |              | 0.00              | -48,861.00 | -48,861.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.2563 WITH NORTHERN TRUST | 19,089.910   | 14 Feb 18 |                   |                   |              | 0.00              | 5,862.45   | 5,862.45                          | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.2563 WITH NORTHERN TRUST | 113,053.590  | 14 Feb 18 |                   |                   |              | 0.00              | 34,718.42  | 34,718.42                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.257 WITH NORTHERN TRUST  | 740,303.940  | 14 Feb 18 |                   |                   |              | 0.00              | 227,296.27 | 227,296.27                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / BRL EX.RATE 0.3038036 WITH NORTHERN    | -49,380.240  | 14 Feb 18 |                   |                   |              | 0.00              | -15,001.90 | -15,001.90                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.6973 WITH NORTHERN TRUST | 4,370.800    | 14 Jun 18 |                   |                   |              | 0.00              | 1,182.16   | 1,182.16                          | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.6973 WITH NORTHERN TRUST | 422,153.860  | 14 Jun 18 |                   |                   |              | 0.00              | 114,178.96 | 114,178.96                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.698 WITH NORTHERN TRUST  | 620,042.450  | 14 Jun 18 |                   |                   |              | 0.00              | 167,669.67 | 167,669.67                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / BRL EX.RATE 0.2694256 WITH NORTHERN    | -189,749.340 | 14 Jun 18 |                   |                   |              | 0.00              | -51,123.33  | -51,123.33                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 BRL / USD EX.RATE 3.2518 WITH NORTHERN TRUST | 294,465.400  | 14 Mar 18 |                   |                   |              | 0.00              | 90,554.59   | 90,554.59                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN    | -8,351.970   | 14 Mar 18 |                   |                   |              | 0.00              | -2,563.45   | -2,563.45                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN    | -105.250     | 14 Mar 18 |                   |                   |              | 0.00              | -32.30      | -32.30                            | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3075882 WITH NORTHERN    | -271.840     | 14 Mar 18 |                   |                   |              | 0.00              | -83.61      | -83.61                            | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3075882 WITH NORTHERN    | -21,570.760  | 14 Mar 18 |                   |                   |              | 0.00              | -6,634.91   | -6,634.91                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 BRL / USD EX.RATE 3.5875 WITH NORTHERN TRUST | 979,437.310  | 14 May 18 |                   |                   |              | 0.00              | 273,013.88  | 273,013.88                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN    | -836,084.910 | 14 May 18 |                   |                   |              | 0.00              | -231,519.10 | -231,519.10                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN    | -878,027.450 | 14 May 18 |                   |                   |              | 0.00              | -243,133.35 | -243,133.35                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN    | -73,273.920  | 14 May 18 |                   |                   |              | 0.00              | -20,290.18  | -20,290.18                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN    | -157,356.950 | 14 Nov 18 |                   |                   |              | 0.00              | -41,535.42  | -41,535.42                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN    | -281,964.170 | 14 Nov 18 |                   |                   |              | 0.00              | -74,426.33  | -74,426.33                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN    | -462,987.710 | 14 Nov 18 |                   |                   |              | 0.00              | -122,208.71 | -122,208.71                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN    | -65,403.180     | 14 Nov 18 |                   |                   |              | 0.00              | -17,263.61    | -17,263.61                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN    | -30,500.770     | 14 Nov 18 |                   |                   |              | 0.00              | -8,050.88     | -8,050.88                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / BRL EX.RATE 0.2553887 WITH NORTHERN    | -11,679,715.670 | 15 Aug 18 |                   |                   |              | 0.00              | -2,982,867.42 | -2,982,867.42                     | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / BRL EX.RATE 0.2553887 WITH NORTHERN    | -940,547.200    | 15 Aug 18 |                   |                   |              | 0.00              | -240,205.13   | -240,205.13                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 BRL / USD EX.RATE 3.2236 WITH NORTHERN TRUST | 556,486.640     | 15 Feb 18 |                   |                   |              | 0.00              | 172,628.94    | 172,628.94                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 BRL / USD EX.RATE 3.2236 WITH NORTHERN TRUST | 309,838.060     | 15 Feb 18 |                   |                   |              | 0.00              | 96,115.54     | 96,115.54                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / BRL EX.RATE 0.2637757 WITH NORTHERN    | -293,772.440    | 15 Jun 18 |                   |                   |              | 0.00              | -77,490.03    | -77,490.03                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 BRL / USD EX.RATE 3.2829 WITH NORTHERN TRUST | 449,896.460     | 15 Mar 18 |                   |                   |              | 0.00              | 137,042.39    | 137,042.39                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 BRL / USD EX.RATE 3.665 WITH NORTHERN TRUST  | 602,258.630     | 15 May 18 |                   |                   |              | 0.00              | 164,327.05    | 164,327.05                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / BRL EX.RATE 0.2710027 WITH NORTHERN    | -159,564.610    | 15 May 18 |                   |                   |              | 0.00              | -43,242.44    | -43,242.44                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 BRL / USD EX.RATE 3.746 WITH NORTHERN TRUST  | 1,312,675.410   | 15 Oct 18 |                   |                   |              | 0.00              | 350,420.56    | 350,420.56                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / BRL EX.RATE 0.2669514 WITH NORTHERN    | -2,053,503.230  | 15 Oct 18 |                   |                   |              | 0.00              | -548,185.59   | -548,185.59                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / BRL EX.RATE 0.2669514 WITH NORTHERN    | -1,222,188.840  | 15 Oct 18 |                   |                   |              | 0.00              | -326,265.04   | -326,265.04                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 APR 2018 BRL / USD EX.RATE 3.4112 WITH NORTHERN TRUST   | 210,239.470  | 16 Apr 18 |                   |                   |              | 0.00              | 61,632.11   | 61,632.11                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 BRL / USD EX.RATE 3.4112 WITH NORTHERN TRUST   | 212,105.880  | 16 Apr 18 |                   |                   |              | 0.00              | 62,179.26   | 62,179.26                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2576788 WITH NORTHERN      | -21,384.330  | 16 Aug 18 |                   |                   |              | 0.00              | -5,510.29   | -5,510.29                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | -71,361.660  | 16 Aug 18 |                   |                   |              | 0.00              | -18,391.71  | -18,391.71                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | -5,983.510   | 16 Aug 18 |                   |                   |              | 0.00              | -1,542.10   | -1,542.10                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / BRL EX.RATE 0.3084421 WITH NORTHERN      | -849,503.940 | 16 Feb 18 |                   |                   |              | 0.00              | -262,022.74 | -262,022.74                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 BRL / USD EX.RATE 3.2181 WITH NORTHERN TRUST   | 514,550.770  | 16 Jan 18 |                   |                   |              | 0.00              | 159,892.72  | 159,892.72                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 BRL / USD EX.RATE 3.2181 WITH NORTHERN TRUST   | 627,204.820  | 16 Jan 18 |                   |                   |              | 0.00              | 194,899.11  | 194,899.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / BRL EX.RATE 0.3093677 WITH NORTHERN      | -435,543.410 | 16 Jan 18 |                   |                   |              | 0.00              | -134,743.04 | -134,743.04                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / BRL EX.RATE 0.31081 WITH NORTHERN TRUST  | -151,303.910 | 16 Jan 18 |                   |                   |              | 0.00              | -47,026.76  | -47,026.76                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 BRL / USD EX.RATE 3.2838 WITH NORTHERN TRUST   | 313,842.810  | 16 Mar 18 |                   |                   |              | 0.00              | 95,573.06   | 95,573.06                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 BRL / USD EX.RATE 3.2838 WITH NORTHERN TRUST   | 63,019.130   | 16 Mar 18 |                   |                   |              | 0.00              | 19,190.92   | 19,190.92                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / BRL EX.RATE 0.271562 WITH NORTHERN TRUST | -39,042.710  | 16 May 18 |                   |                   |              | 0.00              | -10,602.52  | -10,602.52                        | 0.00          |

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

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                        |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / BRL EX.RATE 0.2716063 WITH NORTHERN   | -164,660.790   | 16 May 18 |                   |                   |              | 0.00              | -44,722.90  | -44,722.90                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN   | -706,980.950   | 16 Nov 18 |                   |                   |              | 0.00              | -188,699.34 | -188,699.34                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN   | -88,404.250    | 16 Nov 18 |                   |                   |              | 0.00              | -23,595.86  | -23,595.86                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN   | -119,323.510   | 16 Nov 18 |                   |                   |              | 0.00              | -31,848.48  | -31,848.48                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN   | -9,053.520     | 16 Nov 18 |                   |                   |              | 0.00              | -2,416.46   | -2,416.46                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN   | -50,080.050    | 16 Nov 18 |                   |                   |              | 0.00              | -13,366.80  | -13,366.80                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2670013 WITH NORTHERN   | -6,631.750     | 16 Nov 18 |                   |                   |              | 0.00              | -1,770.69   | -1,770.69                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2670013 WITH NORTHERN   | -33,595.070    | 16 Nov 18 |                   |                   |              | 0.00              | -8,969.93   | -8,969.93                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / BRL EX.RATE 0.2693095 WITH NORTHERN   | -2,250,669.940 | 16 Oct 18 |                   |                   |              | 0.00              | -606,126.77 | -606,126.77                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / BRL EX.RATE 0.2929716 WITH NORTHERN   | -327,676.800   | 17 Apr 18 |                   |                   |              | 0.00              | -96,000.00  | -96,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 BRL / USD EX.RATE 3.93 WITH NORTHERN TRUST  | 872,991.030    | 17 Aug 18 |                   |                   |              | 0.00              | 222,135.12  | 222,135.12                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.905 WITH NORTHERN TRUST | 445,315.990    | 17 Dec 18 |                   |                   |              | 0.00              | 114,037.39  | 114,037.39                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.905 WITH NORTHERN TRUST | 635,496.500    | 17 Dec 18 |                   |                   |              | 0.00              | 162,739.18  | 162,739.18                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9065 WITH NORTHERN TRUST | 167,207.020    | 17 Dec 18 |                   |                   |              | 0.00              | 42,802.26   | 42,802.26                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9065 WITH NORTHERN TRUST | 254,087.120    | 17 Dec 18 |                   |                   |              | 0.00              | 65,042.14   | 65,042.14                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9105 WITH NORTHERN TRUST | 162,570.990    | 17 Dec 18 |                   |                   |              | 0.00              | 41,572.94   | 41,572.94                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2557218 WITH NORTHERN    | -36,929.340    | 17 Dec 18 |                   |                   |              | 0.00              | -9,443.64   | -9,443.64                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2557218 WITH NORTHERN    | -197,398.390   | 17 Dec 18 |                   |                   |              | 0.00              | -50,479.07  | -50,479.07                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2558134 WITH NORTHERN    | -1,394,993.690 | 17 Dec 18 |                   |                   |              | 0.00              | -356,858.02 | -356,858.02                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN    | -46,950.000    | 17 Dec 18 |                   |                   |              | 0.00              | -12,018.43  | -12,018.43                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN    | -162,724.760   | 17 Dec 18 |                   |                   |              | 0.00              | -41,654.87  | -41,654.87                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN    | -210,985.410   | 17 Dec 18 |                   |                   |              | 0.00              | -54,008.81  | -54,008.81                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 BRL / USD EX.RATE 3.2271 WITH NORTHERN TRUST | 126,080.460    | 17 Jan 18 |                   |                   |              | 0.00              | 39,069.28   | 39,069.28                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092146 WITH NORTHERN    | -65,566.420    | 17 Jan 18 |                   |                   |              | 0.00              | -20,274.09  | -20,274.09                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092815 WITH NORTHERN    | -4,688.230     | 17 Jan 18 |                   |                   |              | 0.00              | -1,449.98   | -1,449.98                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092815 WITH NORTHERN    | -18,049.700    | 17 Jan 18 |                   |                   |              | 0.00              | -5,582.44   | -5,582.44                         | 0.00          |

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| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 BRL / USD EX.RATE 3.6684 WITH NORTHERN TRUST | 289,442.010   | 17 May 18 |                   |                   |              | 0.00              | 78,901.43   | 78,901.43                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 BRL / USD EX.RATE 3.669 WITH NORTHERN TRUST  | 418,254.730   | 17 May 18 |                   |                   |              | 0.00              | 113,996.93  | 113,996.93                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / BRL EX.RATE 0.2707166 WITH NORTHERN    | -9,951.200    | 17 May 18 |                   |                   |              | 0.00              | -2,693.95   | -2,693.95                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / BRL EX.RATE 0.2707606 WITH NORTHERN    | -181,217.570  | 17 May 18 |                   |                   |              | 0.00              | -49,066.57  | -49,066.57                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 BRL / USD EX.RATE 3.3826 WITH NORTHERN TRUST | 1,140,866.640 | 18 Apr 18 |                   |                   |              | 0.00              | 337,275.07  | 337,275.07                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9025 WITH NORTHERN TRUST | 365,552.100   | 18 Dec 18 |                   |                   |              | 0.00              | 93,671.26   | 93,671.26                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST | 204,540.190   | 18 Dec 18 |                   |                   |              | 0.00              | 52,265.28   | 52,265.28                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST | 306,424.470   | 18 Dec 18 |                   |                   |              | 0.00              | 78,299.34   | 78,299.34                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST | 283,315.500   | 18 Dec 18 |                   |                   |              | 0.00              | 72,394.40   | 72,394.40                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN    | -512,358.480  | 18 Dec 18 |                   |                   |              | 0.00              | -130,920.78 | -130,920.78                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN    | -140,197.250  | 18 Dec 18 |                   |                   |              | 0.00              | -35,824.01  | -35,824.01                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN    | -305,513.750  | 18 Dec 18 |                   |                   |              | 0.00              | -78,066.63  | -78,066.63                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN    | -62,679.350   | 18 Dec 18 |                   |                   |              | 0.00              | -16,016.19  | -16,016.19                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | -623,974.820  | 18 Dec 18 |                   |                   |              | 0.00              | -159,441.63  | -159,441.63                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | -168,328.240  | 18 Dec 18 |                   |                   |              | 0.00              | -43,012.20   | -43,012.20                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555715 WITH NORTHERN      | -886,096.030  | 18 Dec 18 |                   |                   |              | 0.00              | -226,460.85  | -226,460.85                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.256246 WITH NORTHERN TRUST | -10,509.860   | 18 Dec 18 |                   |                   |              | 0.00              | -2,693.11    | -2,693.11                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 BRL / USD EX.RATE 3.203 WITH NORTHERN TRUST    | 159,055.230   | 18 Jan 18 |                   |                   |              | 0.00              | 49,658.20    | 49,658.20                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / BRL EX.RATE 0.3112744 WITH NORTHERN      | -27,161.730   | 18 Jan 18 |                   |                   |              | 0.00              | -8,454.75    | -8,454.75                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | 3,403,522.170 | 18 Jul 18 |                   |                   |              | 0.00              | 884,997.18   | 884,997.18                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | 4,455,030.840 | 18 Jul 18 |                   |                   |              | 0.00              | 1,158,414.59 | 1,158,414.59                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | 2,012,018.140 | 18 Jul 18 |                   |                   |              | 0.00              | 523,172.85   | 523,172.85                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | 4,367,908.380 | 18 Jul 18 |                   |                   |              | 0.00              | 1,135,760.67 | 1,135,760.67                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2591748 WITH NORTHERN      | -22,243.520   | 18 Jul 18 |                   |                   |              | 0.00              | -5,764.96    | -5,764.96                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2591748 WITH NORTHERN      | -4,886.030    | 18 Jul 18 |                   |                   |              | 0.00              | -1,266.34    | -1,266.34                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / BRL EX.RATE 0.2670512 WITH NORTHERN      | -29,946.920   | 18 Jun 18 |                   |                   |              | 0.00              | -7,997.36    | -7,997.36                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST | 168,269.680   | 18 May 18 |                   |                   |              | 0.00              | 45,041.27  | 45,041.27                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663187 WITH NORTHERN    | -19,953.580   | 18 May 18 |                   |                   |              | 0.00              | -5,314.01  | -5,314.01                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663187 WITH NORTHERN    | -142,665.210  | 18 May 18 |                   |                   |              | 0.00              | -37,994.41 | -37,994.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN    | -6,580.110    | 18 May 18 |                   |                   |              | 0.00              | -1,752.69  | -1,752.69                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN    | -289,063.730  | 18 May 18 |                   |                   |              | 0.00              | -76,995.37 | -76,995.37                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2671797 WITH NORTHERN    | -6,540.640    | 18 May 18 |                   |                   |              | 0.00              | -1,747.53  | -1,747.53                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2671797 WITH NORTHERN    | -1,161.930    | 18 May 18 |                   |                   |              | 0.00              | -310.44    | -310.44                           | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 BRL / USD EX.RATE 3.6783 WITH NORTHERN TRUST | 1,451,718.950 | 18 Oct 18 |                   |                   |              | 0.00              | 394,671.17 | 394,671.17                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 BRL / USD EX.RATE 3.6783 WITH NORTHERN TRUST | 1,479,727.700 | 18 Oct 18 |                   |                   |              | 0.00              | 402,285.76 | 402,285.76                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / BRL EX.RATE 0.2700076 WITH NORTHERN    | -253,062.200  | 18 Oct 18 |                   |                   |              | 0.00              | -68,328.71 | -68,328.71                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 BRL / USD EX.RATE 3.386 WITH NORTHERN TRUST  | 1,247,369.760 | 19 Apr 18 |                   |                   |              | 0.00              | 368,390.36 | 368,390.36                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 BRL / USD EX.RATE 3.386 WITH NORTHERN TRUST  | 616,624.220   | 19 Apr 18 |                   |                   |              | 0.00              | 182,109.93 | 182,109.93                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / BRL EX.RATE 0.2941696 WITH NORTHERN    | -37,544.580   | 19 Apr 18 |                   |                   |              | 0.00              | -11,044.47 | -11,044.47                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / BRL EX.RATE 0.2942215 WITH NORTHERN    | -650,831.560 | 19 Apr 18 |                   |                   |              | 0.00              | -191,488.63 | -191,488.63                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8705 WITH NORTHERN TRUST | 95,401.820   | 19 Dec 18 |                   |                   |              | 0.00              | 24,648.45   | 24,648.45                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8935 WITH NORTHERN TRUST | 917,763.660  | 19 Dec 18 |                   |                   |              | 0.00              | 235,716.88  | 235,716.88                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8935 WITH NORTHERN TRUST | 192,330.550  | 19 Dec 18 |                   |                   |              | 0.00              | 49,397.86   | 49,397.86                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -80,081.280  | 19 Dec 18 |                   |                   |              | 0.00              | -20,567.94  | -20,567.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -530,078.720 | 19 Dec 18 |                   |                   |              | 0.00              | -136,144.53 | -136,144.53                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -335,615.150 | 19 Dec 18 |                   |                   |              | 0.00              | -86,198.83  | -86,198.83                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -704,356.650 | 19 Dec 18 |                   |                   |              | 0.00              | -180,905.78 | -180,905.78                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -488,567.480 | 19 Dec 18 |                   |                   |              | 0.00              | -125,482.85 | -125,482.85                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN    | -78,214.670  | 19 Dec 18 |                   |                   |              | 0.00              | -20,088.52  | -20,088.52                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568845 WITH NORTHERN    | -746,250.160 | 19 Dec 18 |                   |                   |              | 0.00              | -191,700.10 | -191,700.10                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2569307 WITH NORTHERN    | -63,997.260  | 19 Dec 18 |                   |                   |              | 0.00              | -16,442.86  | -16,386.45                        | 56.41         |
| FX DEAL TRANSACTED ON 19 JAN 2018 BRL / USD EX.RATE 3.2055 WITH NORTHERN TRUST | 140,997.070  | 19 Jan 18 |                   |                   |              | 0.00              | 43,985.98   | 43,985.98                         | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL 2018 BRL / USD EX.RATE 3.8755 WITH NORTHERN TRUST | 1,135,437.670 | 19 Jul 18 |                   |                   |              | 0.00              | 292,978.37  | 292,978.37                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 BRL / USD EX.RATE 3.7593 WITH NORTHERN TRUST | 30,986.540    | 19 Jun 18 |                   |                   |              | 0.00              | 8,242.64    | 8,242.64                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -11,533.710   | 19 Jun 18 |                   |                   |              | 0.00              | -3,056.02   | -3,056.02                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN    | -134,756.890  | 19 Jun 18 |                   |                   |              | 0.00              | -35,705.70  | -35,705.70                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 BRL / USD EX.RATE 3.2878 WITH NORTHERN TRUST | 286,344.810   | 19 Mar 18 |                   |                   |              | 0.00              | 87,093.14   | 87,093.14                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / BRL EX.RATE 0.3035731 WITH NORTHERN    | -734,731.880  | 19 Mar 18 |                   |                   |              | 0.00              | -223,044.80 | -223,044.80                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / BRL EX.RATE 0.3035731 WITH NORTHERN    | -153,966.450  | 19 Mar 18 |                   |                   |              | 0.00              | -46,740.07  | -46,740.07                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST | 976,646.400   | 19 Nov 18 |                   |                   |              | 0.00              | 260,724.10  | 260,724.10                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST | 1,015,792.070 | 19 Nov 18 |                   |                   |              | 0.00              | 271,174.37  | 271,174.37                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST | 641,589.580   | 19 Nov 18 |                   |                   |              | 0.00              | 171,277.82  | 171,277.82                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN    | -101,698.770  | 19 Nov 18 |                   |                   |              | 0.00              | -27,042.51  | -27,042.51                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN    | -42,726.660   | 19 Nov 18 |                   |                   |              | 0.00              | -11,361.36  | -11,361.36                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN    | -263,100.040  | 19 Nov 18 |                   |                   |              | 0.00              | -69,960.39  | -69,960.39                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN    | -11,183.250    | 19 Nov 18 |                   |                   |              | 0.00              | -2,973.71   | -2,973.71                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659928 WITH NORTHERN    | -8,802.600     | 19 Nov 18 |                   |                   |              | 0.00              | -2,341.43   | -2,341.43                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659928 WITH NORTHERN    | -23,621.580    | 19 Nov 18 |                   |                   |              | 0.00              | -6,283.17   | -6,283.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST  | 403,145.200    | 19 Oct 18 |                   |                   |              | 0.00              | 109,105.60  | 109,105.60                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST  | 93,035.730     | 19 Oct 18 |                   |                   |              | 0.00              | 25,178.82   | 25,178.82                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / BRL EX.RATE 0.2694111 WITH NORTHERN    | -940,400.980   | 19 Oct 18 |                   |                   |              | 0.00              | -253,354.43 | -253,354.43                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / BRL EX.RATE 0.2694111 WITH NORTHERN    | -1,750,973.810 | 19 Oct 18 |                   |                   |              | 0.00              | -471,731.72 | -471,731.72                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 BRL / USD EX.RATE 3.4051 WITH NORTHERN TRUST | 917,278.600    | 20 Apr 18 |                   |                   |              | 0.00              | 269,383.75  | 269,383.75                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 BRL / USD EX.RATE 3.4051 WITH NORTHERN TRUST | 550,311.310    | 20 Apr 18 |                   |                   |              | 0.00              | 161,613.85  | 161,613.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 BRL / USD EX.RATE 3.9422 WITH NORTHERN TRUST | 190,665.270    | 20 Aug 18 |                   |                   |              | 0.00              | 48,365.19   | 48,365.19                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / BRL EX.RATE 0.2536269 WITH NORTHERN    | -8,486.080     | 20 Aug 18 |                   |                   |              | 0.00              | -2,152.30   | -2,152.30                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 BRL / USD EX.RATE 3.8481 WITH NORTHERN TRUST | 228,854.450    | 20 Dec 18 |                   |                   |              | 0.00              | 59,472.06   | 59,472.06                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN    | -161,586.190   | 20 Dec 18 |                   |                   |              | 0.00              | -41,991.16  | -41,991.16                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN    | -481,238.050  | 20 Dec 18 |                   |                   |              | 0.00              | -125,058.61 | -125,058.61                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN    | -81,008.800   | 20 Dec 18 |                   |                   |              | 0.00              | -21,051.64  | -21,051.64                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN    | -156,325.510  | 20 Dec 18 |                   |                   |              | 0.00              | -40,624.08  | -40,624.08                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN    | -262,762.860  | 20 Dec 18 |                   |                   |              | 0.00              | -68,283.79  | -68,283.79                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2599023 WITH NORTHERN    | -560,855.880  | 20 Dec 18 |                   |                   |              | 0.00              | -145,767.72 | -145,767.72                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 BRL / USD EX.RATE 3.2538 WITH NORTHERN TRUST | 109,646.080   | 20 Feb 18 |                   |                   |              | 0.00              | 33,697.85   | 33,697.85                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN    | -324,692.970  | 20 Feb 18 |                   |                   |              | 0.00              | -99,810.33  | -99,810.33                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN    | -646,926.630  | 20 Feb 18 |                   |                   |              | 0.00              | -198,864.66 | -198,864.66                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN    | -838,925.120  | 20 Feb 18 |                   |                   |              | 0.00              | -257,884.82 | -257,884.82                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 BRL / USD EX.RATE 3.7735 WITH NORTHERN TRUST | 1,241,868.930 | 20 Jul 18 |                   |                   |              | 0.00              | 329,102.67  | 329,102.67                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 BRL / USD EX.RATE 3.7118 WITH NORTHERN TRUST | 48,935.810    | 20 Jun 18 |                   |                   |              | 0.00              | 13,183.85   | 13,183.85                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / BRL EX.RATE 0.2668374 WITH NORTHERN    | -269,395.910  | 20 Jun 18 |                   |                   |              | 0.00              | -71,884.92  | -71,884.92                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 BRL / USD EX.RATE 3.2903 WITH NORTHERN TRUST | 328,982.650   | 20 Mar 18 |                   |                   |              | 0.00              | 99,985.61   | 99,985.61                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / BRL EX.RATE 0.3027367 WITH NORTHERN    | -868,524.490   | 20 Mar 18 |                   |                   |              | 0.00              | -262,934.27 | -262,934.27                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / BRL EX.RATE 0.3027367 WITH NORTHERN    | -2,528.670     | 20 Mar 18 |                   |                   |              | 0.00              | -765.52     | -765.52                           | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / BRL EX.RATE 0.2430902 WITH NORTHERN    | -27,499.280    | 20 Sep 18 |                   |                   |              | 0.00              | -6,684.80   | -6,684.80                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / BRL EX.RATE 0.2507145 WITH NORTHERN    | -22,253.340    | 21 Aug 18 |                   |                   |              | 0.00              | -5,579.24   | -5,579.24                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST | 1,382,200.480  | 21 Dec 18 |                   |                   |              | 0.00              | 357,749.37  | 357,749.37                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST | 114,063.040    | 21 Dec 18 |                   |                   |              | 0.00              | 29,522.48   | 29,522.48                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST | 1,359,097.930  | 21 Dec 18 |                   |                   |              | 0.00              | 351,769.83  | 351,769.83                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8744 WITH NORTHERN TRUST | 800,142.060    | 21 Dec 18 |                   |                   |              | 0.00              | 206,520.25  | 206,520.25                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8744 WITH NORTHERN TRUST | 248,687.270    | 21 Dec 18 |                   |                   |              | 0.00              | 64,187.30   | 64,187.30                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN    | -164,606.830   | 21 Dec 18 |                   |                   |              | 0.00              | -42,485.76  | -42,485.76                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN    | -1,655,138.030 | 21 Dec 18 |                   |                   |              | 0.00              | -427,198.54 | -427,198.54                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN    | -155,551.660   | 21 Dec 18 |                   |                   |              | 0.00              | -40,148.58  | -40,148.58                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST | 137,297.630    | 21 Feb 18 |                   |                   |              | 0.00              | 42,225.94   | 42,225.94                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST   | 44,830.990    | 21 Feb 18 |                   |                   |              | 0.00              | 13,787.79    | 13,787.79                         | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST   | 30,956.200    | 21 Feb 18 |                   |                   |              | 0.00              | 9,520.59     | 9,520.59                          | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / BRL EX.RATE 0.3069085 WITH NORTHERN      | -20,224.420   | 21 Feb 18 |                   |                   |              | 0.00              | -6,207.05    | -6,207.05                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 BRL / USD EX.RATE 3.7635 WITH NORTHERN TRUST   | 949,825.140   | 21 Jun 18 |                   |                   |              | 0.00              | 252,378.14   | 252,378.14                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 BRL / USD EX.RATE 3.3015 WITH NORTHERN TRUST   | 99,596.000    | 21 Mar 18 |                   |                   |              | 0.00              | 30,166.89    | 30,166.89                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / BRL EX.RATE 0.3030211 WITH NORTHERN      | -817,452.420  | 21 Mar 18 |                   |                   |              | 0.00              | -247,705.35  | -247,705.35                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 BRL / USD EX.RATE 3.6958 WITH NORTHERN TRUST   | 285,097.730   | 21 May 18 |                   |                   |              | 0.00              | 77,141.01    | 77,141.01                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | -178,974.510  | 21 May 18 |                   |                   |              | 0.00              | -48,207.32   | -48,207.32                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | -295,348.690  | 21 May 18 |                   |                   |              | 0.00              | -79,553.06   | -79,553.06                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | -135,763.890  | 21 May 18 |                   |                   |              | 0.00              | -36,568.41   | -36,568.41                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / BRL EX.RATE 0.2635741 WITH NORTHERN      | -74,899.220   | 21 Nov 18 |                   |                   |              | 0.00              | -19,741.49   | -19,741.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / BRL EX.RATE 0.2635741 WITH NORTHERN      | -100,887.100  | 21 Nov 18 |                   |                   |              | 0.00              | -26,591.22   | -26,591.22                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 BRL / USD EX.RATE 4.0727 WITH NORTHERN TRUST   | 8,604,743.600 | 21 Sep 18 |                   |                   |              | 0.00              | 2,112,786.01 | 2,112,786.01                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 BRL / USD EX.RATE 4.061 WITH NORTHERN TRUST  | 116,841.890   | 22 Aug 18 |                   |                   |              | 0.00              | 28,771.70  | 28,771.70                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 BRL / USD EX.RATE 4.061 WITH NORTHERN TRUST  | 46,152.080    | 22 Aug 18 |                   |                   |              | 0.00              | 11,364.71  | 11,364.71                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / BRL EX.RATE 0.2462933 WITH NORTHERN    | -2,374.070    | 22 Aug 18 |                   |                   |              | 0.00              | -584.72    | -584.72                           | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.251 WITH NORTHERN TRUST  | 761,604.950   | 22 Feb 18 |                   |                   |              | 0.00              | 234,267.90 | 234,267.90                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.251 WITH NORTHERN TRUST  | 482,403.420   | 22 Feb 18 |                   |                   |              | 0.00              | 148,386.16 | 148,386.16                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 BRL / USD EX.RATE 3.1891 WITH NORTHERN TRUST | 271,890.680   | 22 Jan 18 |                   |                   |              | 0.00              | 85,256.24  | 85,256.24                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 BRL / USD EX.RATE 3.1905 WITH NORTHERN TRUST | 188,132.700   | 22 Jan 18 |                   |                   |              | 0.00              | 58,966.53  | 58,966.53                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / BRL EX.RATE 0.3135681 WITH NORTHERN    | -3,150.300    | 22 Jan 18 |                   |                   |              | 0.00              | -987.83    | -987.83                           | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / BRL EX.RATE 0.3135681 WITH NORTHERN    | -6,078.280    | 22 Jan 18 |                   |                   |              | 0.00              | -1,905.95  | -1,905.95                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 BRL / USD EX.RATE 3.7505 WITH NORTHERN TRUST | 172,415.590   | 22 Jun 18 |                   |                   |              | 0.00              | 45,971.36  | 45,971.36                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 BRL / USD EX.RATE 3.7505 WITH NORTHERN TRUST | 1,415,979.410 | 22 Jun 18 |                   |                   |              | 0.00              | 377,544.17 | 377,544.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / BRL EX.RATE 0.2647534 WITH NORTHERN    | -3,777.210    | 22 Jun 18 |                   |                   |              | 0.00              | -1,000.03  | -1,000.03                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 BRL / USD EX.RATE 3.298 WITH NORTHERN TRUST  | 600,305.860   | 22 Mar 18 |                   |                   |              | 0.00              | 182,021.18 | 182,021.18                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 BRL / USD EX.RATE 3.6485 WITH NORTHERN TRUST | 337,635.460   | 22 May 18 |                   |                   |              | 0.00              | 92,540.90  | 92,540.90                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2733809 WITH NORTHERN    | -27,499.280   | 22 May 18 |                   |                   |              | 0.00              | -7,517.78  | -7,517.78                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2735903 WITH NORTHERN    | -138,813.800  | 22 May 18 |                   |                   |              | 0.00              | -37,978.11 | -37,978.11                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2735903 WITH NORTHERN    | -172,597.930  | 22 May 18 |                   |                   |              | 0.00              | -47,221.12 | -47,221.12                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 BRL / USD EX.RATE 3.6815 WITH NORTHERN TRUST | 410,137.040   | 22 Oct 18 |                   |                   |              | 0.00              | 111,404.87 | 111,404.87                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 BRL / USD EX.RATE 3.6815 WITH NORTHERN TRUST | 389,303.460   | 22 Oct 18 |                   |                   |              | 0.00              | 105,745.88 | 105,745.88                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 BRL / USD EX.RATE 3.4353 WITH NORTHERN TRUST | 1,147,184.140 | 23 Apr 18 |                   |                   |              | 0.00              | 333,940.02 | 330,124.93                        | -3,815.09     |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / BRL EX.RATE 0.2454771 WITH NORTHERN    | -4,616.250    | 23 Aug 18 |                   |                   |              | 0.00              | -1,133.18  | -1,133.18                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / BRL EX.RATE 0.2454771 WITH NORTHERN    | -1,736.410    | 23 Aug 18 |                   |                   |              | 0.00              | -426.25    | -426.25                           | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST   | 80,805.240    | 23 Feb 18 |                   |                   |              | 0.00              | 24,939.89  | 24,939.89                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST   | 489,687.640   | 23 Feb 18 |                   |                   |              | 0.00              | 151,138.16 | 151,138.16                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST   | 80,870.480    | 23 Feb 18 |                   |                   |              | 0.00              | 24,960.02  | 24,960.02                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / BRL EX.RATE 0.2633589 WITH NORTHERN    | -298,899.000  | 23 Jul 18 |                   |                   |              | 0.00              | -78,717.71 | -78,717.71                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / BRL EX.RATE 0.2633589 WITH NORTHERN    | -10,564.570  | 23 Jul 18 |                   |                   |              | 0.00              | -2,782.27   | -2,782.27                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 BRL / USD EX.RATE 3.2985 WITH NORTHERN TRUST | 98,941.280   | 23 Mar 18 |                   |                   |              | 0.00              | 29,995.84   | 29,995.84                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / BRL EX.RATE 0.3024529 WITH NORTHERN    | -229,294.150 | 23 Mar 18 |                   |                   |              | 0.00              | -69,350.68  | -69,350.68                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 BRL / USD EX.RATE 3.644 WITH NORTHERN TRUST  | 288,142.390  | 23 May 18 |                   |                   |              | 0.00              | 79,073.10   | 79,073.10                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / BRL EX.RATE 0.2729928 WITH NORTHERN    | -131,001.910 | 23 May 18 |                   |                   |              | 0.00              | -35,762.58  | -35,762.58                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / BRL EX.RATE 0.2729928 WITH NORTHERN    | -503,015.220 | 23 May 18 |                   |                   |              | 0.00              | -137,319.54 | -137,319.54                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN    | -134,082.910 | 23 Nov 18 |                   |                   |              | 0.00              | -35,125.99  | -35,125.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN    | -14,835.090  | 23 Nov 18 |                   |                   |              | 0.00              | -3,886.38   | -3,886.38                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN    | -19,947.770  | 23 Nov 18 |                   |                   |              | 0.00              | -5,225.76   | -5,225.76                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN    | -47,287.280  | 23 Nov 18 |                   |                   |              | 0.00              | -12,387.95  | -12,387.95                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN    | -73,211.710  | 23 Nov 18 |                   |                   |              | 0.00              | -19,182.44  | -19,182.44                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN    | -65,800.720  | 23 Nov 18 |                   |                   |              | 0.00              | -17,240.66  | -17,240.66                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN    | -691,167.000 | 23 Nov 18 |                   |                   |              | 0.00              | -181,094.95 | -181,094.95                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 BRL / USD EX.RATE 3.7219 WITH NORTHERN TRUST  | 64,540.020     | 23 Oct 18 |                   |                   |              | 0.00              | 17,340.61   | 17,340.61                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / BRL EX.RATE 0.26868 WITH NORTHERN TRUST | -891,717.660   | 23 Oct 18 |                   |                   |              | 0.00              | -239,586.68 | -239,586.68                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / BRL EX.RATE 0.26868 WITH NORTHERN TRUST | -931,322.620   | 23 Oct 18 |                   |                   |              | 0.00              | -250,227.74 | -250,227.74                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST  | 560,391.110    | 24 Apr 18 |                   |                   |              | 0.00              | 162,117.37  | 162,117.37                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST  | 519,591.430    | 24 Apr 18 |                   |                   |              | 0.00              | 150,314.30  | 150,314.30                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST  | 1,283,795.080  | 24 Apr 18 |                   |                   |              | 0.00              | 371,393.26  | 371,393.26                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / BRL EX.RATE 0.2893937 WITH NORTHERN     | -36,718.210    | 24 Apr 18 |                   |                   |              | 0.00              | -10,626.02  | -10,626.02                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 BRL / USD EX.RATE 3.1867 WITH NORTHERN TRUST  | 1,804.190      | 24 Jan 18 |                   |                   |              | 0.00              | 566.16      | 566.16                            | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 BRL / USD EX.RATE 3.7338 WITH NORTHERN TRUST  | 715,429.790    | 24 Jul 18 |                   |                   |              | 0.00              | 191,609.03  | 191,609.03                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN     | -870,421.530   | 24 Jul 18 |                   |                   |              | 0.00              | -233,163.20 | -233,163.20                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN     | -1,730,180.240 | 24 Jul 18 |                   |                   |              | 0.00              | -463,470.10 | -463,470.10                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN     | -97,121.140    | 24 Jul 18 |                   |                   |              | 0.00              | -26,016.22  | -26,016.22                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 BRL / USD EX.RATE 3.6331 WITH NORTHERN TRUST  | 3,512.910      | 24 May 18 |                   |                   |              | 0.00              | 966.92      | 966.92                            | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / BRL EX.RATE 0.2739801 WITH NORTHERN    | -168,228.960   | 24 May 18 |                   |                   |              | 0.00              | -46,091.39  | -46,091.39                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6914 WITH NORTHERN TRUST | 161,875.810    | 24 Oct 18 |                   |                   |              | 0.00              | 43,852.15   | 43,852.15                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6914 WITH NORTHERN TRUST | 975,656.240    | 24 Oct 18 |                   |                   |              | 0.00              | 264,305.21  | 264,305.21                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST | 381,485.450    | 24 Oct 18 |                   |                   |              | 0.00              | 103,324.79  | 103,324.79                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST | 300,459.640    | 24 Oct 18 |                   |                   |              | 0.00              | 81,379.06   | 81,379.06                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST | 625,949.800    | 24 Oct 18 |                   |                   |              | 0.00              | 169,537.61  | 169,537.61                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / BRL EX.RATE 0.2708486 WITH NORTHERN    | -995,047.990   | 24 Oct 18 |                   |                   |              | 0.00              | -269,507.32 | -269,507.32                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN    | -30,477.620    | 24 Sep 18 |                   |                   |              | 0.00              | -7,512.54   | -7,512.54                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN    | -4,916.990     | 24 Sep 18 |                   |                   |              | 0.00              | -1,212.01   | -1,212.01                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN    | -4,705.880     | 24 Sep 18 |                   |                   |              | 0.00              | -1,159.97   | -1,159.97                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.4939 WITH NORTHERN TRUST | 1,244,725.650  | 25 Apr 18 |                   |                   |              | 0.00              | 356,256.80  | 356,256.80                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.2852741 WITH NORTHERN    | -662,678.850   | 25 Apr 18 |                   |                   |              | 0.00              | -189,045.14 | -189,045.14                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / BRL EX.RATE 0.2687594 WITH NORTHERN    | -1,771,578.940 | 25 Jul 18 |                   |                   |              | 0.00              | -476,128.50 | -476,128.50                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 BRL / USD EX.RATE 3.77 WITH NORTHERN TRUST   | 182,527.600   | 25 Jun 18 |                   |                   |              | 0.00              | 48,415.81   | 48,415.81                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 BRL / USD EX.RATE 3.77 WITH NORTHERN TRUST   | 677,679.200   | 25 Jun 18 |                   |                   |              | 0.00              | 179,755.76  | 179,755.76                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6482 WITH NORTHERN TRUST | 110,757.270   | 25 May 18 |                   |                   |              | 0.00              | 30,359.43   | 30,359.43                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6493 WITH NORTHERN TRUST | 927,439.500   | 25 May 18 |                   |                   |              | 0.00              | 254,141.75  | 254,141.75                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6493 WITH NORTHERN TRUST | 162,452.320   | 25 May 18 |                   |                   |              | 0.00              | 44,516.02   | 44,516.02                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / BRL EX.RATE 0.2741078 WITH NORTHERN    | -5,370.490    | 25 May 18 |                   |                   |              | 0.00              | -1,472.09   | -1,472.09                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / BRL EX.RATE 0.2741078 WITH NORTHERN    | -392,438.450  | 25 May 18 |                   |                   |              | 0.00              | -107,570.43 | -107,570.43                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.7083 WITH NORTHERN TRUST | 270,128.500   | 25 Oct 18 |                   |                   |              | 0.00              | 72,844.30   | 72,844.30                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST  | 37,928.860    | 25 Oct 18 |                   |                   |              | 0.00              | 10,226.17   | 10,226.17                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST  | 146,347.070   | 25 Oct 18 |                   |                   |              | 0.00              | 39,457.28   | 39,457.28                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST  | 490,195.330   | 25 Oct 18 |                   |                   |              | 0.00              | 132,163.74  | 132,163.74                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST  | 1,169,048.110 | 25 Oct 18 |                   |                   |              | 0.00              | 315,192.26  | 315,192.26                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 BRL / USD EX.RATE 4.115 WITH NORTHERN TRUST  | 357,309.900   | 25 Sep 18 |                   |                   |              | 0.00              | 86,831.08   | 86,831.08                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 BRL / USD EX.RATE 3.484 WITH NORTHERN TRUST  | 905,592.790    | 26 Apr 18 |                   |                   |              | 0.00              | 259,929.04  | 259,929.04                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2856735 WITH NORTHERN    | -9,932.280     | 26 Apr 18 |                   |                   |              | 0.00              | -2,837.39   | -2,837.39                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2870758 WITH NORTHERN    | -17,204.740    | 26 Apr 18 |                   |                   |              | 0.00              | -4,939.07   | -4,939.07                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2870758 WITH NORTHERN    | -16,053.030    | 26 Apr 18 |                   |                   |              | 0.00              | -4,608.44   | -4,608.44                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2871253 WITH NORTHERN    | -101,678.160   | 26 Apr 18 |                   |                   |              | 0.00              | -29,194.37  | -29,194.37                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2871253 WITH NORTHERN    | -2,472,094.430 | 26 Apr 18 |                   |                   |              | 0.00              | -709,800.86 | -709,800.86                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST | 607,884.710    | 26 Dec 18 |                   |                   |              | 0.00              | 155,052.85  | 155,052.85                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST | 1,299,301.590  | 26 Dec 18 |                   |                   |              | 0.00              | 331,412.22  | 331,412.22                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST | 385,943.060    | 26 Dec 18 |                   |                   |              | 0.00              | 98,442.31   | 98,442.31                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST | 314,937.590    | 26 Dec 18 |                   |                   |              | 0.00              | 80,330.98   | 80,330.98                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST | 25,795.720     | 26 Dec 18 |                   |                   |              | 0.00              | 6,579.70    | 6,579.70                          | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN    | -53,361.190    | 26 Dec 18 |                   |                   |              | 0.00              | -13,545.86  | -13,545.86                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN    | -59,958.800    | 26 Dec 18 |                   |                   |              | 0.00              | -15,220.67  | -15,220.67                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN    | -298,893.730  | 26 Dec 18 |                   |                   |              | 0.00              | -75,874.83   | -75,874.83                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2550695 WITH NORTHERN    | -395,951.150  | 26 Dec 18 |                   |                   |              | 0.00              | -100,995.06  | -100,995.06                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2550695 WITH NORTHERN    | -5,051.500    | 26 Dec 18 |                   |                   |              | 0.00              | -1,288.48    | -1,288.48                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2551606 WITH NORTHERN    | -59,482.370   | 26 Dec 18 |                   |                   |              | 0.00              | -15,177.56   | -15,177.56                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2551606 WITH NORTHERN    | -122,620.510  | 26 Dec 18 |                   |                   |              | 0.00              | -31,287.93   | -31,287.93                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2333 WITH NORTHERN TRUST | 497,116.150   | 26 Feb 18 |                   |                   |              | 0.00              | 153,748.85   | 153,748.85                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2333 WITH NORTHERN TRUST | 475,599.850   | 26 Feb 18 |                   |                   |              | 0.00              | 147,094.25   | 147,094.25                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1319 WITH NORTHERN TRUST | 3,262,230.110 | 26 Jan 18 |                   |                   |              | 0.00              | 1,041,613.75 | 1,041,613.75                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1319 WITH NORTHERN TRUST | 4,120.810     | 26 Jan 18 |                   |                   |              | 0.00              | 1,315.75     | 1,315.75                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST | 943,092.240   | 26 Jan 18 |                   |                   |              | 0.00              | 301,057.35   | 301,057.35                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST | 2,927,329.060 | 26 Jan 18 |                   |                   |              | 0.00              | 934,472.66   | 934,472.66                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST | 2,536,753.820 | 26 Jan 18 |                   |                   |              | 0.00              | 809,791.81   | 809,791.81                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 BRL / USD EX.RATE 3.7681 WITH NORTHERN TRUST | 1,122,010.050 | 26 Jun 18 |                   |                   |              | 0.00              | 297,765.47   | 297,765.47                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 BRL / USD EX.RATE 3.2969 WITH NORTHERN TRUST | 182,225.810    | 26 Mar 18 |                   |                   |              | 0.00              | 55,271.86   | 55,271.86                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -39,335.200    | 26 Nov 18 |                   |                   |              | 0.00              | -10,107.98  | -10,107.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -758,634.390   | 26 Nov 18 |                   |                   |              | 0.00              | -194,946.52 | -194,946.52                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -1,798,381.580 | 26 Nov 18 |                   |                   |              | 0.00              | -462,130.69 | -462,130.69                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -1,056,886.220 | 26 Nov 18 |                   |                   |              | 0.00              | -271,588.39 | -271,588.39                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -128,998.350   | 26 Nov 18 |                   |                   |              | 0.00              | -33,148.75  | -33,148.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN    | -14,594.150    | 26 Nov 18 |                   |                   |              | 0.00              | -3,750.26   | -3,750.26                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 BRL / USD EX.RATE 3.6864 WITH NORTHERN TRUST | 746,097.200    | 26 Oct 18 |                   |                   |              | 0.00              | 202,391.82  | 202,391.82                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2700951 WITH NORTHERN    | -259,168.000   | 26 Oct 18 |                   |                   |              | 0.00              | -70,000.00  | -70,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -1,750,416.350 | 26 Oct 18 |                   |                   |              | 0.00              | -474,830.82 | -474,830.82                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -720,241.100   | 26 Oct 18 |                   |                   |              | 0.00              | -195,377.90 | -195,377.90                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -2,941,717.690 | 26 Oct 18 |                   |                   |              | 0.00              | -797,991.99 | -797,991.99                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -3,278,144.910 | 26 Oct 18 |                   |                   |              | 0.00              | -889,253.72 | -889,253.72                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -4,494,870.380 | 26 Oct 18 |                   |                   |              | 0.00              | -1,219,311.63 | -1,219,311.63                     | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -1,402,141.820 | 26 Oct 18 |                   |                   |              | 0.00              | -380,355.31   | -380,355.31                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN    | -1,003,830.800 | 26 Oct 18 |                   |                   |              | 0.00              | -272,306.53   | -272,306.53                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713189 WITH NORTHERN    | -3,423,350.520 | 26 Oct 18 |                   |                   |              | 0.00              | -928,819.63   | -928,819.63                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713189 WITH NORTHERN    | -1,264,201.870 | 26 Oct 18 |                   |                   |              | 0.00              | -343,001.84   | -343,001.84                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713704 WITH NORTHERN    | -13,721.350    | 26 Oct 18 |                   |                   |              | 0.00              | -3,723.57     | -3,711.08                         | 12.49         |
| FX DEAL TRANSACTED ON 26 SEP 2018 BRL / USD EX.RATE 4.053 WITH NORTHERN TRUST  | 781,158.960    | 26 Sep 18 |                   |                   |              | 0.00              | 192,735.99    | 192,735.99                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / BRL EX.RATE 0.2884921 WITH NORTHERN    | -783,040.830   | 27 Apr 18 |                   |                   |              | 0.00              | -225,901.06   | -225,901.06                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / BRL EX.RATE 0.2884921 WITH NORTHERN    | -60,805.640    | 27 Apr 18 |                   |                   |              | 0.00              | -17,541.94    | -17,541.94                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / BRL EX.RATE 0.2446663 WITH NORTHERN    | -3,230.000     | 27 Aug 18 |                   |                   |              | 0.00              | -790.27       | -790.27                           | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / BRL EX.RATE 0.2446663 WITH NORTHERN    | -884.000       | 27 Aug 18 |                   |                   |              | 0.00              | -216.28       | -216.28                           | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 BRL / USD EX.RATE 3.9259 WITH NORTHERN TRUST | 526,934.020    | 27 Dec 18 |                   |                   |              | 0.00              | 134,219.93    | 135,956.66                        | 1,736.73      |
| FX DEAL TRANSACTED ON 27 DEC 2018 BRL / USD EX.RATE 3.9259 WITH NORTHERN TRUST | 115,223.130    | 27 Dec 18 |                   |                   |              | 0.00              | 29,349.48     | 29,729.25                         | 379.77        |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN    | -391,832.870   | 27 Dec 18 |                   |                   |              | 0.00              | -99,807.14  | -101,098.59                       | -1,291.45     |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN    | -5,494.900     | 27 Dec 18 |                   |                   |              | 0.00              | -1,399.65   | -1,417.76                         | -18.11        |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN    | -26,041.540    | 27 Dec 18 |                   |                   |              | 0.00              | -6,633.27   | -6,719.10                         | -85.83        |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547511 WITH NORTHERN    | -14,397.680    | 27 Dec 18 |                   |                   |              | 0.00              | -3,667.82   | -3,667.82                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / BRL EX.RATE 0.3079007 WITH NORTHERN    | -874,269.530   | 27 Feb 18 |                   |                   |              | 0.00              | -269,188.23 | -269,188.23                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / BRL EX.RATE 0.2694619 WITH NORTHERN    | -17,228.680    | 27 Jul 18 |                   |                   |              | 0.00              | -4,642.47   | -4,621.18                         | 21.29         |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / BRL EX.RATE 0.2604981 WITH NORTHERN    | -28,037.690    | 27 Jun 18 |                   |                   |              | 0.00              | -7,303.76   | -7,303.76                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 BRL / USD EX.RATE 3.3184 WITH NORTHERN TRUST | 99,726.790     | 27 Mar 18 |                   |                   |              | 0.00              | 30,052.67   | 30,052.67                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.8879 WITH NORTHERN TRUST | 1,596,935.540  | 27 Nov 18 |                   |                   |              | 0.00              | 410,745.01  | 410,745.01                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | -1,153.600     | 27 Nov 18 |                   |                   |              | 0.00              | -295.50     | -295.50                           | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | -2,296,707.870 | 27 Nov 18 |                   |                   |              | 0.00              | -588,311.14 | -588,311.14                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | -6,009.150     | 27 Nov 18 |                   |                   |              | 0.00              | -1,539.27   | -1,539.27                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | -41,276.890    | 27 Nov 18 |                   |                   |              | 0.00              | -10,573.24  | -10,573.24                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2562 WITH NORTHERN TRUST   | -40,669.250  | 27 Nov 18 |                   |                   |              | 0.00              | -10,419.46  | -10,419.46                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2562 WITH NORTHERN TRUST   | -36,459.630  | 27 Nov 18 |                   |                   |              | 0.00              | -9,340.96   | -9,340.96                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / BRL EX.RATE 0.2475002 WITH NORTHERN      | -67,066.390  | 27 Sep 18 |                   |                   |              | 0.00              | -16,598.95  | -16,598.95                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / BRL EX.RATE 0.2475002 WITH NORTHERN      | -42,806.760  | 27 Sep 18 |                   |                   |              | 0.00              | -10,594.68  | -10,594.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 BRL / USD EX.RATE 4.0915 WITH NORTHERN TRUST   | 699,956.990  | 28 Aug 18 |                   |                   |              | 0.00              | 171,075.89  | 171,075.89                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.257162 WITH NORTHERN TRUST | -2,842.140   | 28 Dec 18 |                   |                   |              | 0.00              | -730.89     | -730.89                           | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.257958 WITH NORTHERN TRUST | -57,743.340  | 28 Dec 18 |                   |                   |              | 0.00              | -14,895.36  | -14,897.66                        | -2.30         |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.2587255 WITH NORTHERN      | -45,993.740  | 28 Dec 18 |                   |                   |              | 0.00              | -11,899.75  | -11,866.29                        | 33.46         |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.2588059 WITH NORTHERN      | -7,061.720   | 28 Dec 18 |                   |                   |              | 0.00              | -1,827.61   | -1,827.61                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2408 WITH NORTHERN TRUST   | 351,527.300  | 28 Feb 18 |                   |                   |              | 0.00              | 108,469.30  | 108,469.30                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2408 WITH NORTHERN TRUST   | 178,787.440  | 28 Feb 18 |                   |                   |              | 0.00              | 55,167.69   | 55,167.69                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | -554,559.660 | 28 Feb 18 |                   |                   |              | 0.00              | -170,759.84 | -170,759.84                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | -891,313.060 | 28 Feb 18 |                   |                   |              | 0.00              | -274,452.85 | -274,452.85                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -1,110,996.940 | 28 Feb 18 |                   |                   |              | 0.00              | -342,097.84  | -342,097.84                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -696,428.730   | 28 Feb 18 |                   |                   |              | 0.00              | -214,444.12  | -214,444.12                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -496,688.640   | 28 Feb 18 |                   |                   |              | 0.00              | -152,940.21  | -152,940.21                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -1,196,755.720 | 28 Feb 18 |                   |                   |              | 0.00              | -368,504.66  | -368,504.66                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -83,780.210    | 28 Feb 18 |                   |                   |              | 0.00              | -25,797.58   | -25,797.58                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN    | -361,292.870   | 28 Feb 18 |                   |                   |              | 0.00              | -111,249.19  | -111,249.19                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / BRL EX.RATE 0.2594976 WITH NORTHERN    | -44,254.370    | 28 Jun 18 |                   |                   |              | 0.00              | -11,483.90   | -11,483.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / BRL EX.RATE 0.2595448 WITH NORTHERN    | -22,826.570    | 28 Jun 18 |                   |                   |              | 0.00              | -5,924.52    | -5,924.52                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 BRL / USD EX.RATE 3.3297 WITH NORTHERN TRUST | 5,090,153.250  | 28 Mar 18 |                   |                   |              | 0.00              | 1,528,712.27 | 1,528,712.27                      | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 BRL / USD EX.RATE 3.3303 WITH NORTHERN TRUST | 1,721,012.410  | 28 Mar 18 |                   |                   |              | 0.00              | 516,773.99   | 516,773.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 BRL / USD EX.RATE 3.857 WITH NORTHERN TRUST  | 359,292.970    | 28 Nov 18 |                   |                   |              | 0.00              | 93,153.48    | 93,153.48                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 BRL / USD EX.RATE 3.8795 WITH NORTHERN TRUST | 369,991.100    | 28 Nov 18 |                   |                   |              | 0.00              | 95,370.82    | 95,370.82                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN    | -258,480.240   | 28 Nov 18 |                   |                   |              | 0.00              | -66,627.20   | -66,627.20                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | -388,942.460   | 28 Nov 18 |                   |                   |              | 0.00              | -100,255.82 | -100,255.82                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | -360,481.420   | 28 Nov 18 |                   |                   |              | 0.00              | -92,919.56  | -92,919.56                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | -640,043.350   | 28 Nov 18 |                   |                   |              | 0.00              | -164,980.89 | -164,980.89                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | -96,327.870    | 28 Nov 18 |                   |                   |              | 0.00              | -24,829.97  | -24,829.97                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | -103,253.690   | 28 Nov 18 |                   |                   |              | 0.00              | -26,615.21  | -26,615.21                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 3.9927 WITH NORTHERN TRUST   | 754,851.610    | 28 Sep 18 |                   |                   |              | 0.00              | 189,057.93  | 189,057.93                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 3.9935 WITH NORTHERN TRUST   | 1,081,222.700  | 28 Sep 18 |                   |                   |              | 0.00              | 270,745.64  | 270,745.64                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2484966 WITH NORTHERN      | -42,393.120    | 28 Sep 18 |                   |                   |              | 0.00              | -10,534.55  | -10,534.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.248546 WITH NORTHERN TRUST | -1,802,547.570 | 28 Sep 18 |                   |                   |              | 0.00              | -448,016.00 | -448,016.00                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2505073 WITH NORTHERN      | -879,279.460   | 28 Sep 18 |                   |                   |              | 0.00              | -220,265.90 | -220,265.90                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | 722,627.390    | 29 Aug 18 |                   |                   |              | 0.00              | 174,999.97  | 174,999.97                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | 2,246,490.130  | 29 Aug 18 |                   |                   |              | 0.00              | 544,036.55  | 544,036.55                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | 296,132.100    | 29 Aug 18 |                   |                   |              | 0.00              | 71,714.84   | 71,714.84                         | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST | 551,898.740    | 29 Aug 18 |                   |                   |              | 0.00              | 133,654.31  | 133,654.31                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST | 212,117.070    | 29 Aug 18 |                   |                   |              | 0.00              | 51,368.77   | 51,368.77                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / BRL EX.RATE 0.2412603 WITH NORTHERN    | -9,145.690     | 29 Aug 18 |                   |                   |              | 0.00              | -2,206.49   | -2,213.22                         | -6.73         |
| FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.1615 WITH NORTHERN TRUST | 806,659.460    | 29 Jan 18 |                   |                   |              | 0.00              | 255,150.87  | 255,150.87                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.1615 WITH NORTHERN TRUST | 671,446.490    | 29 Jan 18 |                   |                   |              | 0.00              | 212,382.25  | 212,382.25                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / BRL EX.RATE 0.2586185 WITH NORTHERN    | -3,735,902.500 | 29 Jun 18 |                   |                   |              | 0.00              | -966,173.35 | -966,173.35                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST | 581,762.200    | 29 Mar 18 |                   |                   |              | 0.00              | 175,160.99  | 175,160.99                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST | 156,584.210    | 29 Mar 18 |                   |                   |              | 0.00              | 47,145.46   | 47,145.46                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST | 430,375.350    | 29 Mar 18 |                   |                   |              | 0.00              | 129,580.39  | 129,580.39                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011413 WITH NORTHERN    | -49,262.030    | 29 Mar 18 |                   |                   |              | 0.00              | -14,834.83  | -14,834.83                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN    | -401,864.570   | 29 Mar 18 |                   |                   |              | 0.00              | -121,025.32 | -121,025.32                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN    | -517,577.430   | 29 Mar 18 |                   |                   |              | 0.00              | -155,873.34 | -155,873.34                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN    | -1,045,759.130 | 29 Mar 18 |                   |                   |              | 0.00              | -314,940.26 | -314,940.26                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 BRL / USD EX.RATE 3.7151 WITH NORTHERN TRUST | 560,352.020    | 29 May 18 |                   |                   |              | 0.00              | 150,830.94  | 150,830.94                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 BRL / USD EX.RATE 3.7158 WITH NORTHERN TRUST | 2,672,765.030  | 29 May 18 |                   |                   |              | 0.00              | 719,297.33  | 719,297.33                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | -123,430.300   | 29 May 18 |                   |                   |              | 0.00              | -33,053.13  | -33,053.13                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | -812,986.700   | 29 May 18 |                   |                   |              | 0.00              | -217,707.92 | -217,707.92                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | -129,762.600   | 29 May 18 |                   |                   |              | 0.00              | -34,748.84  | -34,748.84                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 BRL / USD EX.RATE 3.8435 WITH NORTHERN TRUST | 1,028,040.050  | 29 Nov 18 |                   |                   |              | 0.00              | 267,474.97  | 267,474.97                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -121,980.920   | 29 Nov 18 |                   |                   |              | 0.00              | -31,632.42  | -31,632.42                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -3,532,047.860 | 29 Nov 18 |                   |                   |              | 0.00              | -915,940.01 | -915,940.01                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -207,031.310   | 29 Nov 18 |                   |                   |              | 0.00              | -53,687.91  | -53,687.91                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -241,195.020   | 29 Nov 18 |                   |                   |              | 0.00              | -62,547.33  | -62,547.33                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -940,086.910   | 29 Nov 18 |                   |                   |              | 0.00              | -243,785.83 | -243,785.83                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -513,449.870   | 29 Nov 18 |                   |                   |              | 0.00              | -133,149.18 | -133,149.18                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN    | -26,125.180    | 29 Nov 18 |                   |                   |              | 0.00              | -6,774.85   | -6,774.85                         | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2601795 WITH NORTHERN    | -632,375.360   | 29 Nov 18 |                   |                   |              | 0.00              | -164,531.12  | -164,531.12                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN    | -1,493,621.590 | 29 Oct 18 |                   |                   |              | 0.00              | -410,110.27  | -410,110.27                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN    | -60,403.230    | 29 Oct 18 |                   |                   |              | 0.00              | -16,585.18   | -16,585.18                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN    | -1,370,940.300 | 29 Oct 18 |                   |                   |              | 0.00              | -376,425.12  | -376,425.12                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 BRL / USD EX.RATE 4.1509 WITH NORTHERN TRUST | 484,690.930    | 30 Aug 18 |                   |                   |              | 0.00              | 116,767.67   | 116,767.67                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / BRL EX.RATE 0.2396874 WITH NORTHERN    | -27,629.630    | 30 Aug 18 |                   |                   |              | 0.00              | -6,622.48    | -6,692.33                         | -69.85        |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / BRL EX.RATE 0.2396874 WITH NORTHERN    | -2,448,385.770 | 30 Aug 18 |                   |                   |              | 0.00              | -586,847.34  | -586,847.34                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST  | 349,591.470    | 30 Jan 18 |                   |                   |              | 0.00              | 110,455.44   | 110,455.44                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST  | 432,502.520    | 30 Jan 18 |                   |                   |              | 0.00              | 136,651.67   | 136,651.67                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST | 688,800.870    | 30 Jul 18 |                   |                   |              | 0.00              | 185,966.38   | 185,966.38                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST | 1,469,486.740  | 30 Jul 18 |                   |                   |              | 0.00              | 396,740.39   | 396,740.39                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST | 4,548,382.940  | 30 Jul 18 |                   |                   |              | 0.00              | 1,227,998.31 | 1,227,998.31                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST | 3,981,241.840  | 30 Jul 18 |                   |                   |              | 0.00              | 1,074,878.33 | 1,074,878.33                      | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST | 3,554,423.200 | 30 Jul 18 |                   |                   |              | 0.00              | 959,643.40  | 959,643.40                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.7111 WITH NORTHERN TRUST | 50,158.290    | 30 May 18 |                   |                   |              | 0.00              | 13,515.75   | 13,515.75                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.7118 WITH NORTHERN TRUST | 24,630.080    | 30 May 18 |                   |                   |              | 0.00              | 6,635.62    | 6,635.62                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN    | -102,715.630  | 30 May 18 |                   |                   |              | 0.00              | -27,364.56  | -27,364.56                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN    | -648,812.290  | 30 May 18 |                   |                   |              | 0.00              | -172,850.67 | -172,850.67                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN    | -663,602.210  | 30 May 18 |                   |                   |              | 0.00              | -176,790.87 | -176,790.87                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST  | 964,313.350   | 30 Nov 18 |                   |                   |              | 0.00              | 249,628.10  | 249,628.10                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST  | 937,265.110   | 30 Nov 18 |                   |                   |              | 0.00              | 242,626.23  | 242,626.23                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST  | 461,737.540   | 30 Nov 18 |                   |                   |              | 0.00              | 119,528.23  | 119,528.23                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN    | -92,290.770   | 30 Nov 18 |                   |                   |              | 0.00              | -23,735.51  | -23,735.51                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN    | -312,062.420  | 30 Nov 18 |                   |                   |              | 0.00              | -80,256.78  | -80,256.78                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN    | -6,008.110    | 30 Nov 18 |                   |                   |              | 0.00              | -1,545.18   | -1,545.18                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588662 WITH NORTHERN    | -515,551.450  | 30 Nov 18 |                   |                   |              | 0.00              | -133,458.83 | -133,458.83                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588662 WITH NORTHERN    | -1,015,460.230 | 30 Nov 18 |                   |                   |              | 0.00              | -262,868.30 | -262,868.30                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN    | -234,391.040   | 30 Oct 18 |                   |                   |              | 0.00              | -63,178.18  | -63,178.18                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN    | -713,626.840   | 30 Oct 18 |                   |                   |              | 0.00              | -192,352.25 | -192,352.25                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN    | -51,516.510    | 30 Oct 18 |                   |                   |              | 0.00              | -13,885.85  | -13,885.85                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN    | -526,178.790   | 30 Oct 18 |                   |                   |              | 0.00              | -141,827.17 | -141,827.17                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1216 WITH NORTHERN TRUST | 9,145.690      | 31 Aug 18 |                   |                   |              | 0.00              | 2,218.97    | 2,186.87                          | -32.10        |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1566 WITH NORTHERN TRUST | 1,526,672.630  | 31 Aug 18 |                   |                   |              | 0.00              | 367,288.80  | 367,288.80                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2404887 WITH NORTHERN    | -1,951.170     | 31 Aug 18 |                   |                   |              | 0.00              | -469.23     | -469.23                           | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2404887 WITH NORTHERN    | -47,631.710    | 31 Aug 18 |                   |                   |              | 0.00              | -11,454.89  | -11,454.89                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2405812 WITH NORTHERN    | -796,476.280   | 31 Aug 18 |                   |                   |              | 0.00              | -191,617.25 | -191,617.25                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2405812 WITH NORTHERN    | -332,564.780   | 31 Aug 18 |                   |                   |              | 0.00              | -80,008.85  | -80,008.85                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1598 WITH NORTHERN TRUST | 686,911.220    | 31 Jan 18 |                   |                   |              | 0.00              | 217,390.73  | 217,390.73                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.171 WITH NORTHERN TRUST  | 230,374.900    | 31 Jan 18 |                   |                   |              | 0.00              | 72,650.55   | 72,650.55                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Brazilian real - BRL</b>                                                      |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3149606 WITH NORTHERN      | -276,225.000 | 31 Jan 18 |                   |                   |              | 0.00              | -87,000.00  | -87,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3154972 WITH NORTHERN      | -210,783.950 | 31 Jan 18 |                   |                   |              | 0.00              | -66,501.75  | -66,501.75                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3154972 WITH NORTHERN      | -537,949.940 | 31 Jan 18 |                   |                   |              | 0.00              | -169,721.71 | -169,721.71                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.706 WITH NORTHERN TRUST    | 908,278.910  | 31 Oct 18 |                   |                   |              | 0.00              | 245,083.35  | 245,083.35                        | 0.00          |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.312386 WITH NORTHERN TRUST | -57,820.200  | 1 Aug 18  |                   |                   |              | 0.00              | -75,882.42  | -75,882.42                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.422895 WITH NORTHERN TRUST | -126,002.240 | 1 Feb 18  |                   |                   |              | 0.00              | -179,287.96 | -179,287.96                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / GBP EX.RATE 1.37354 WITH NORTHERN TRUST  | -955.870     | 1 Mar 18  |                   |                   |              | 0.00              | -1,312.93   | -1,312.93                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7341066 WITH NORTHERN      | 24,193.150   | 1 May 18  |                   |                   |              | 0.00              | 32,955.91   | 32,955.91                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7345919 WITH NORTHERN      | 5,774.720    | 1 May 18  |                   |                   |              | 0.00              | 7,861.13    | 7,861.13                          | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / GBP EX.RATE 1.360616 WITH NORTHERN TRUST | -5,698.090   | 1 May 18  |                   |                   |              | 0.00              | -7,752.91   | -7,752.91                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 DKK / GBP EX.RATE 8.5074 WITH NORTHERN TRUST   | -402,964.240 | 1 Nov 18  |                   |                   |              | 0.00              | -520,627.82 | -520,627.82                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7743522 WITH NORTHERN      | 159,368.450  | 1 Nov 18  |                   |                   |              | 0.00              | 205,808.74  | 205,808.74                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / GBP EX.RATE 1.40447 WITH NORTHERN TRUST  | -7,227.560    | 2 Apr 18 |                   |                   |              | 0.00              | -10,150.89   | -10,150.89                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 GBP / USD EX.RATE 0.7679595 WITH NORTHERN      | 3,160,749.010 | 2 Aug 18 |                   |                   |              | 0.00              | 4,115,775.64 | 4,115,775.64                      | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.413941 WITH NORTHERN TRUST | -642,835.670  | 2 Feb 18 |                   |                   |              | 0.00              | -908,931.71  | -908,931.71                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.413941 WITH NORTHERN TRUST | -467,866.450  | 2 Feb 18 |                   |                   |              | 0.00              | -661,535.56  | -661,535.56                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 GBP / USD EX.RATE 0.7360518 WITH NORTHERN      | 1,946,293.070 | 2 Jan 18 |                   |                   |              | 0.00              | 2,644,233.76 | 2,644,233.76                      | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | -259,508.150  | 2 Jan 18 |                   |                   |              | 0.00              | -352,775.38  | -352,775.38                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | -331,383.370  | 2 Jan 18 |                   |                   |              | 0.00              | -450,482.55  | -450,482.55                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | -312,318.320  | 2 Jan 18 |                   |                   |              | 0.00              | -424,565.52  | -424,565.52                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3598 WITH NORTHERN TRUST   | -63,648.030   | 2 Jan 18 |                   |                   |              | 0.00              | -86,548.59   | -86,548.59                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3122 WITH NORTHERN TRUST   | -25,312.500   | 2 Jul 18 |                   |                   |              | 0.00              | -33,215.06   | -33,215.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3122 WITH NORTHERN TRUST   | -645.500      | 2 Jul 18 |                   |                   |              | 0.00              | -847.03      | -847.03                           | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.312272 WITH NORTHERN TRUST | -135,725.540  | 2 Jul 18 |                   |                   |              | 0.00              | -178,108.83  | -178,108.83                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | -247,683.710  | 2 Jul 18 |                   |                   |              | 0.00              | -325,084.87  | -325,084.87                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | -295,200.860 | 2 Jul 18 |                   |                   |              | 0.00              | -387,451.13 | -387,451.13                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | -196,013.090 | 2 Jul 18 |                   |                   |              | 0.00              | -257,267.18 | -257,267.18                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | -115,904.160 | 2 Jul 18 |                   |                   |              | 0.00              | -152,124.21 | -152,124.21                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 GBP / USD EX.RATE 0.7251632 WITH NORTHERN      | 46,695.740   | 2 Mar 18 |                   |                   |              | 0.00              | 64,393.43   | 64,393.43                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7349699 WITH NORTHERN      | 13,145.010   | 2 May 18 |                   |                   |              | 0.00              | 17,885.10   | 17,885.10                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7354147 WITH NORTHERN      | 8,580.920    | 2 May 18 |                   |                   |              | 0.00              | 11,668.14   | 11,668.14                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | 391,657.680  | 2 Nov 18 |                   |                   |              | 0.00              | 507,980.01  | 507,980.01                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 GBP / USD EX.RATE 0.7716931 WITH NORTHERN      | 291,360.350  | 2 Nov 18 |                   |                   |              | 0.00              | 377,559.89  | 377,559.89                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 GBP / USD EX.RATE 0.7704433 WITH NORTHERN      | 45,890.570   | 2 Oct 18 |                   |                   |              | 0.00              | 59,563.85   | 59,563.85                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4051 WITH NORTHERN TRUST   | -10,271.640  | 3 Apr 18 |                   |                   |              | 0.00              | -14,432.68  | -14,432.68                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / GBP EX.RATE 1.299891 WITH NORTHERN TRUST | -19,385.790  | 3 Aug 18 |                   |                   |              | 0.00              | -25,199.41  | -25,199.41                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7857311 WITH NORTHERN      | 22,439.190   | 3 Dec 18 |                   |                   |              | 0.00              | 28,558.36   | 28,558.36                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2727 WITH NORTHERN TRUST   | -49,190.780  | 3 Dec 18 |                   |                   |              | 0.00              | -62,605.11  | -62,605.11                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.273706 WITH NORTHERN TRUST | -457,711.570 | 3 Dec 18 |                   |                   |              | 0.00              | -582,989.97 | -582,989.97                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3508 WITH NORTHERN TRUST   | -590,554.340 | 3 Jan 18 |                   |                   |              | 0.00              | -797,720.80 | -797,720.80                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3508 WITH NORTHERN TRUST   | -299,975.760 | 3 Jan 18 |                   |                   |              | 0.00              | -405,207.26 | -405,207.26                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST   | -188,494.620 | 3 Jan 18 |                   |                   |              | 0.00              | -254,750.48 | -254,750.48                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / GBP EX.RATE 1.31861 WITH NORTHERN TRUST  | -190,481.340 | 3 Jul 18 |                   |                   |              | 0.00              | -251,170.60 | -251,170.60                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 GBP / USD EX.RATE 0.7369197 WITH NORTHERN      | 35,559.870   | 3 May 18 |                   |                   |              | 0.00              | 48,254.74   | 48,254.74                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / GBP EX.RATE 1.356359 WITH NORTHERN TRUST | -58,545.420  | 3 May 18 |                   |                   |              | 0.00              | -79,408.61  | -79,408.61                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 GBP / USD EX.RATE 0.7696955 WITH NORTHERN      | 332,897.330  | 3 Oct 18 |                   |                   |              | 0.00              | 432,505.20  | 432,505.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / GBP EX.RATE 1.2969 WITH NORTHERN TRUST   | -24,676.900  | 3 Oct 18 |                   |                   |              | 0.00              | -32,003.47  | -32,003.47                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7101264 WITH NORTHERN      | 459,931.120  | 4 Apr 18 |                   |                   |              | 0.00              | 647,675.00  | 647,675.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7101995 WITH NORTHERN      | 535,478.240  | 4 Apr 18 |                   |                   |              | 0.00              | 753,982.81  | 753,982.81                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 GBP / USD EX.RATE 0.7865964 WITH NORTHERN      | 44,315.670   | 4 Dec 18 |                   |                   |              | 0.00              | 56,338.51   | 56,338.51                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / GBP EX.RATE 1.2713 WITH NORTHERN TRUST   | -48,275.060  | 4 Dec 18 |                   |                   |              | 0.00              | -61,372.08  | -61,372.08                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 GBP / USD EX.RATE 0.7375333 WITH NORTHERN      | 70,224.890    | 4 Jan 18 |                   |                   |              | 0.00              | 95,215.89    | 95,215.89                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 GBP / USD EX.RATE 0.7377841 WITH NORTHERN      | 353,656.860   | 4 Jan 18 |                   |                   |              | 0.00              | 479,350.04   | 479,350.04                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | -705,237.950  | 4 Jan 18 |                   |                   |              | 0.00              | -954,962.71  | -954,962.71                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | -111,571.390  | 4 Jan 18 |                   |                   |              | 0.00              | -151,078.82  | -151,078.82                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / GBP EX.RATE 1.331851 WITH NORTHERN TRUST | -183,481.420  | 4 Jun 18 |                   |                   |              | 0.00              | -244,369.91  | -244,369.91                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 GBP / USD EX.RATE 0.7380618 WITH NORTHERN      | 8,606.490     | 4 May 18 |                   |                   |              | 0.00              | 11,660.93    | 11,660.93                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.352195 WITH NORTHERN TRUST | -36,595.990   | 4 May 18 |                   |                   |              | 0.00              | -49,484.91   | -49,484.91                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.3534 WITH NORTHERN TRUST   | -4.690        | 4 May 18 |                   |                   |              | 0.00              | -6.35        | -6.35                             | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 GBP / USD EX.RATE 0.7684357 WITH NORTHERN      | 55,618.230    | 4 Oct 18 |                   |                   |              | 0.00              | 72,378.51    | 72,378.51                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.282091 WITH NORTHERN TRUST | -38,073.400   | 4 Sep 18 |                   |                   |              | 0.00              | -48,813.56   | -48,813.56                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7127584 WITH NORTHERN      | 3,123,451.000 | 5 Apr 18 |                   |                   |              | 0.00              | 4,382,201.75 | 4,382,201.75                      | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7145287 WITH NORTHERN      | 236,486.550   | 5 Apr 18 |                   |                   |              | 0.00              | 330,968.60   | 330,968.60                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / GBP EX.RATE 1.3971 WITH NORTHERN TRUST   | -10,233.430   | 5 Apr 18 |                   |                   |              | 0.00              | -14,297.13   | -14,297.13                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / GBP EX.RATE 1.3997 WITH NORTHERN TRUST   | -6,448.550     | 5 Apr 18 |                   |                   |              | 0.00              | -9,026.04     | -9,026.04                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 GBP / USD EX.RATE 0.7850526 WITH NORTHERN      | 26,575.430     | 5 Dec 18 |                   |                   |              | 0.00              | 33,851.78     | 33,851.78                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.272597 WITH NORTHERN TRUST | -608,518.040   | 5 Dec 18 |                   |                   |              | 0.00              | -774,398.23   | -774,398.23                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.2738 WITH NORTHERN TRUST   | -45,293.830    | 5 Dec 18 |                   |                   |              | 0.00              | -57,695.28    | -57,695.28                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 GBP / USD EX.RATE 0.7144133 WITH NORTHERN      | 527,049.110    | 5 Feb 18 |                   |                   |              | 0.00              | 737,736.99    | 737,736.99                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / GBP EX.RATE 1.396421 WITH NORTHERN TRUST | -52,645.470    | 5 Feb 18 |                   |                   |              | 0.00              | -73,515.24    | -73,515.24                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / GBP EX.RATE 1.402615 WITH NORTHERN TRUST | -5,408,142.450 | 5 Feb 18 |                   |                   |              | 0.00              | -7,585,541.72 | -7,578,700.45                     | 6,841.27      |
| FX DEAL TRANSACTED ON 05 JAN 2018 GBP / USD EX.RATE 0.736974 WITH NORTHERN TRUST | 373,242.000    | 5 Jan 18 |                   |                   |              | 0.00              | 506,452.07    | 506,452.07                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 GBP / USD EX.RATE 0.7371793 WITH NORTHERN      | 63,238.240     | 5 Jan 18 |                   |                   |              | 0.00              | 85,784.06     | 85,784.06                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | -2,095.240     | 5 Jan 18 |                   |                   |              | 0.00              | -2,841.98     | -2,841.98                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | -93,221.440    | 5 Jan 18 |                   |                   |              | 0.00              | -126,445.56   | -126,445.56                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | -118,879.380   | 5 Jan 18 |                   |                   |              | 0.00              | -161,247.99   | -161,247.99                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3565 WITH NORTHERN TRUST   | -679,117.540   | 5 Jan 18 |                   |                   |              | 0.00              | -921,222.94   | -921,222.94                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>British pound sterling - GBP</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / GBP EX.RATE 1.3213 WITH NORTHERN TRUST   | -18.030     | 5 Jul 18 |                   |                   |              | 0.00              | -23.82     | -23.82                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / GBP EX.RATE 1.32157 WITH NORTHERN TRUST  | -72,018.340 | 5 Jul 18 |                   |                   |              | 0.00              | -95,177.28 | -95,177.28                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.33385 WITH NORTHERN TRUST  | -69,445.990 | 5 Jun 18 |                   |                   |              | 0.00              | -92,630.53 | -92,630.53                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.3355 WITH NORTHERN TRUST   | -1,369.960  | 5 Jun 18 |                   |                   |              | 0.00              | -1,829.58  | -1,829.58                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.3355 WITH NORTHERN TRUST   | -26,025.180 | 5 Jun 18 |                   |                   |              | 0.00              | -34,756.63 | -34,756.63                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 GBP / USD EX.RATE 0.7222824 WITH NORTHERN      | 46,952.410  | 5 Mar 18 |                   |                   |              | 0.00              | 65,005.61  | 65,005.61                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / GBP EX.RATE 1.383403 WITH NORTHERN TRUST | -30,713.680 | 5 Mar 18 |                   |                   |              | 0.00              | -42,489.40 | -42,489.40                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 GBP / USD EX.RATE 0.7674797 WITH NORTHERN      | 509,295.730 | 5 Nov 18 |                   |                   |              | 0.00              | 663,595.02 | 663,595.02                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3012 WITH NORTHERN TRUST   | -19,817.600 | 5 Nov 18 |                   |                   |              | 0.00              | -25,786.66 | -25,786.66                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | -5,167.800  | 5 Nov 18 |                   |                   |              | 0.00              | -6,724.86  | -6,724.86                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | -8,957.520  | 5 Nov 18 |                   |                   |              | 0.00              | -11,656.42 | -11,656.42                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3042 WITH NORTHERN TRUST   | -639.350    | 5 Nov 18 |                   |                   |              | 0.00              | -833.84    | -833.84                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7629511 WITH NORTHERN      | 4,164.480   | 5 Oct 18 |                   |                   |              | 0.00              | 5,458.38   | 5,458.38                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7636502 WITH NORTHERN      | 65,534.190     | 5 Oct 18 |                   |                   |              | 0.00              | 85,817.02     | 85,817.02                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7636502 WITH NORTHERN      | 52,262.090     | 5 Oct 18 |                   |                   |              | 0.00              | 68,437.21     | 68,437.21                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7648061 WITH NORTHERN      | 380,051.710    | 5 Oct 18 |                   |                   |              | 0.00              | 496,925.59    | 496,925.59                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / GBP EX.RATE 1.3095 WITH NORTHERN TRUST   | -48,645.640    | 5 Oct 18 |                   |                   |              | 0.00              | -63,701.47    | -63,701.47                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / GBP EX.RATE 1.3101 WITH NORTHERN TRUST   | -237,264.000   | 5 Oct 18 |                   |                   |              | 0.00              | -310,839.57   | -310,839.57                       | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / GBP EX.RATE 1.297473 WITH NORTHERN TRUST | -245,188.910   | 5 Sep 18 |                   |                   |              | 0.00              | -318,125.99   | -318,125.99                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / GBP EX.RATE 1.409072 WITH NORTHERN TRUST | -53,350.610    | 6 Apr 18 |                   |                   |              | 0.00              | -75,174.85    | -75,174.85                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / GBP EX.RATE 1.278244 WITH NORTHERN TRUST | -21,182.000    | 6 Dec 18 |                   |                   |              | 0.00              | -27,075.76    | -27,075.76                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / GBP EX.RATE 1.278822 WITH NORTHERN TRUST | -13,248.410    | 6 Dec 18 |                   |                   |              | 0.00              | -16,942.36    | -16,942.36                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7157684 WITH NORTHERN      | 96,230.000     | 6 Feb 18 |                   |                   |              | 0.00              | 134,442.93    | 134,442.93                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7163929 WITH NORTHERN      | 91,082.580     | 6 Feb 18 |                   |                   |              | 0.00              | 127,140.53    | 127,140.53                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / GBP EX.RATE 1.388945 WITH NORTHERN TRUST | -5,344,884.000 | 6 Feb 18 |                   |                   |              | 0.00              | -7,423,749.91 | -7,490,053.22                     | -66,303.31    |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.3225 WITH NORTHERN TRUST   | -15.980        | 6 Jul 18 |                   |                   |              | 0.00              | -21.13        | -21.13                            | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.327437 WITH NORTHERN TRUST | -149.740     | 6 Jul 18 |                   |                   |              | 0.00              | -198.77     | -198.77                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 GBP / USD EX.RATE 0.745061 WITH NORTHERN TRUST | 68,779.710   | 6 Jun 18 |                   |                   |              | 0.00              | 92,314.20   | 92,314.20                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 GBP / USD EX.RATE 0.7198906 WITH NORTHERN      | 45,618.690   | 6 Mar 18 |                   |                   |              | 0.00              | 63,368.92   | 63,368.92                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / GBP EX.RATE 1.389134 WITH NORTHERN TRUST | -105,763.660 | 6 Mar 18 |                   |                   |              | 0.00              | -146,919.90 | -146,919.90                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / GBP EX.RATE 1.307506 WITH NORTHERN TRUST | -25,424.130  | 6 Nov 18 |                   |                   |              | 0.00              | -33,242.20  | -33,242.20                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.292522 WITH NORTHERN TRUST | -72,039.300  | 6 Sep 18 |                   |                   |              | 0.00              | -93,112.38  | -93,112.38                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.2931 WITH NORTHERN TRUST   | -6.600       | 6 Sep 18 |                   |                   |              | 0.00              | -8.53       | -8.53                             | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7727975 WITH NORTHERN      | 8,483.180    | 7 Aug 18 |                   |                   |              | 0.00              | 10,977.23   | 10,977.23                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.2925 WITH NORTHERN TRUST   | -1.380       | 7 Aug 18 |                   |                   |              | 0.00              | -1.78       | -1.78                             | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.29357 WITH NORTHERN TRUST  | -292.960     | 7 Aug 18 |                   |                   |              | 0.00              | -378.96     | -378.96                           | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 GBP / USD EX.RATE 0.7851771 WITH NORTHERN      | 250,050.790  | 7 Dec 18 |                   |                   |              | 0.00              | 318,464.19  | 318,464.19                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.273645 WITH NORTHERN TRUST | -23,458.250  | 7 Dec 18 |                   |                   |              | 0.00              | -29,877.48  | -29,877.48                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.2743 WITH NORTHERN TRUST   | -6,753.760   | 7 Dec 18 |                   |                   |              | 0.00              | -8,606.32   | -8,606.32                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 GBP / USD EX.RATE 0.7208387 WITH NORTHERN      | 353,327.560    | 7 Feb 18 |                   |                   |              | 0.00              | 490,161.78    | 490,161.78                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 GBP / USD EX.RATE 0.7445595 WITH NORTHERN      | 98,601.920     | 7 Jun 18 |                   |                   |              | 0.00              | 132,429.87    | 132,429.87                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.7190623 WITH NORTHERN      | 47,997.610     | 7 Mar 18 |                   |                   |              | 0.00              | 66,750.28     | 66,750.28                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.719816 WITH NORTHERN TRUST | 55,395.480     | 7 Mar 18 |                   |                   |              | 0.00              | 76,957.84     | 76,957.84                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / GBP EX.RATE 1.35645 WITH NORTHERN TRUST  | -290,379.660   | 7 May 18 |                   |                   |              | 0.00              | -393,885.49   | -393,885.49                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 GBP / USD EX.RATE 0.7586764 WITH NORTHERN      | 2,118,399.000  | 7 Nov 18 |                   |                   |              | 0.00              | 2,792,229.95  | 2,675,749.96                      | -116,479.99   |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.313874 WITH NORTHERN TRUST | -37,576.340    | 7 Nov 18 |                   |                   |              | 0.00              | -49,370.58    | -49,370.58                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | -257.990       | 7 Nov 18 |                   |                   |              | 0.00              | -339.26       | -339.26                           | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | -0.750         | 7 Nov 18 |                   |                   |              | 0.00              | -0.99         | -0.99                             | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.3155 WITH NORTHERN TRUST   | -2,118,399.000 | 7 Nov 18 |                   |                   |              | 0.00              | -2,786,753.88 | -2,786,753.88                     | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / GBP EX.RATE 1.2919 WITH NORTHERN TRUST   | -162,594.000   | 7 Sep 18 |                   |                   |              | 0.00              | -210,055.19   | -210,055.19                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 GBP / USD EX.RATE 0.7185188 WITH NORTHERN      | 68,132.070     | 8 Feb 18 |                   |                   |              | 0.00              | 94,822.94     | 94,822.94                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | -253,817.970   | 8 Feb 18 |                   |                   |              | 0.00              | -353,010.03   | -353,010.03                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | -117,250.390 | 8 Feb 18 |                   |                   |              | 0.00              | -163,071.84 | -163,071.84                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | -2,088.820   | 8 Feb 18 |                   |                   |              | 0.00              | -2,905.13   | -2,905.13                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3948 WITH NORTHERN TRUST   | -3,579.600   | 8 Feb 18 |                   |                   |              | 0.00              | -4,992.83   | -4,992.83                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35466 WITH NORTHERN TRUST  | -68,493.250  | 8 Jan 18 |                   |                   |              | 0.00              | -92,785.07  | -92,785.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.3559 WITH NORTHERN TRUST   | -237,099.550 | 8 Jan 18 |                   |                   |              | 0.00              | -321,483.28 | -321,483.28                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35596 WITH NORTHERN TRUST  | -230,647.610 | 8 Jan 18 |                   |                   |              | 0.00              | -312,748.93 | -312,748.93                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35609 WITH NORTHERN TRUST  | -60,008.950  | 8 Jan 18 |                   |                   |              | 0.00              | -81,377.54  | -81,377.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / GBP EX.RATE 1.340677 WITH NORTHERN TRUST | -137,108.890 | 8 Jun 18 |                   |                   |              | 0.00              | -183,818.74 | -183,818.74                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 GBP / USD EX.RATE 0.7239085 WITH NORTHERN      | 47,170.950   | 8 Mar 18 |                   |                   |              | 0.00              | 65,161.48   | 65,161.48                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / GBP EX.RATE 1.3796 WITH NORTHERN TRUST   | -449.730     | 8 Mar 18 |                   |                   |              | 0.00              | -620.45     | -620.45                           | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 GBP / USD EX.RATE 0.7395356 WITH NORTHERN      | 56,987.780   | 8 May 18 |                   |                   |              | 0.00              | 77,058.88   | 77,058.88                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / GBP EX.RATE 1.30556 WITH NORTHERN TRUST  | -180,494.640 | 8 Nov 18 |                   |                   |              | 0.00              | -235,646.58 | -235,646.58                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / GBP EX.RATE 1.311098 WITH NORTHERN TRUST | -103,889.030 | 8 Nov 18 |                   |                   |              | 0.00              | -136,208.70 | -136,208.70                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7647599 WITH NORTHERN      | 3,126.780    | 8 Oct 18 |                   |                   |              | 0.00              | 4,088.58    | 4,088.58                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7654494 WITH NORTHERN      | 256,659.260  | 8 Oct 18 |                   |                   |              | 0.00              | 335,305.30  | 335,305.30                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN      | 65,504.190   | 8 Oct 18 |                   |                   |              | 0.00              | 85,541.92   | 85,541.92                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN      | 181,774.370  | 8 Oct 18 |                   |                   |              | 0.00              | 237,379.15  | 237,379.15                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3087 WITH NORTHERN TRUST   | -412,401.390 | 8 Oct 18 |                   |                   |              | 0.00              | -539,709.70 | -539,709.70                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3087 WITH NORTHERN TRUST   | -596,185.580 | 8 Oct 18 |                   |                   |              | 0.00              | -780,228.07 | -780,228.07                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.4126 WITH NORTHERN TRUST   | -29,982.090  | 9 Apr 18 |                   |                   |              | 0.00              | -42,352.70  | -42,352.70                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.413442 WITH NORTHERN TRUST | -167,141.070 | 9 Apr 18 |                   |                   |              | 0.00              | -236,244.21 | -236,244.21                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7774841 WITH NORTHERN      | 276,672.610  | 9 Aug 18 |                   |                   |              | 0.00              | 355,856.31  | 355,856.31                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / GBP EX.RATE 1.285119 WITH NORTHERN TRUST | -58,252.810  | 9 Aug 18 |                   |                   |              | 0.00              | -74,861.79  | -74,861.79                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 GBP / USD EX.RATE 0.7230135 WITH NORTHERN      | 62,461.770   | 9 Feb 18 |                   |                   |              | 0.00              | 86,390.87   | 86,390.87                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.378 WITH NORTHERN TRUST    | -233,234.270 | 9 Feb 18 |                   |                   |              | 0.00              | -321,396.82 | -321,396.82                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.378336 WITH NORTHERN TRUST | -440,308.150 | 9 Feb 18 |                   |                   |              | 0.00              | -606,892.57 | -606,892.57                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.380217 WITH NORTHERN TRUST | -56,867.070    | 9 Feb 18 |                   |                   |              | 0.00              | -78,488.90    | -78,488.90                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.352561 WITH NORTHERN TRUST | -231,973.210   | 9 Jan 18 |                   |                   |              | 0.00              | -313,757.92   | -313,757.92                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3532 WITH NORTHERN TRUST   | -6.500         | 9 Jan 18 |                   |                   |              | 0.00              | -8.80         | -8.80                             | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / GBP EX.RATE 1.325316 WITH NORTHERN TRUST | -68,547.880    | 9 Jul 18 |                   |                   |              | 0.00              | -90,847.60    | -90,847.60                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / GBP EX.RATE 1.385453 WITH NORTHERN TRUST | -126,590.380   | 9 Mar 18 |                   |                   |              | 0.00              | -175,385.02   | -175,385.02                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 GBP / USD EX.RATE 0.7374087 WITH NORTHERN      | 337,969.730    | 9 May 18 |                   |                   |              | 0.00              | 458,320.75    | 458,320.75                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 GBP / USD EX.RATE 0.7374631 WITH NORTHERN      | 11,300.850     | 9 May 18 |                   |                   |              | 0.00              | 15,323.95     | 15,323.95                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | -1.570         | 9 May 18 |                   |                   |              | 0.00              | -2.13         | -2.13                             | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / GBP EX.RATE 1.356159 WITH NORTHERN TRUST | -194,416.040   | 9 May 18 |                   |                   |              | 0.00              | -263,659.06   | -263,659.06                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.2972 WITH NORTHERN TRUST   | -385,027.400   | 9 Nov 18 |                   |                   |              | 0.00              | -499,457.54   | -499,457.54                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.299603 WITH NORTHERN TRUST | -2,875,524.330 | 9 Nov 18 |                   |                   |              | 0.00              | -3,737,040.05 | -3,632,075.03                     | 104,965.02    |
| FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.7605141 WITH NORTHERN      | 64,085.270     | 9 Oct 18 |                   |                   |              | 0.00              | 84,265.72     | 84,265.72                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.761185 WITH NORTHERN TRUST | 414,376.190    | 9 Oct 18 |                   |                   |              | 0.00              | 544,382.99    | 544,382.99                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST   | -865,385.520  | 9 Oct 18  |                   |                   |              | 0.00              | -1,136,078.11 | -1,136,078.11                     | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7052186 WITH NORTHERN      | 263,553.600   | 10 Apr 18 |                   |                   |              | 0.00              | 373,719.00    | 373,719.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7052186 WITH NORTHERN      | 411,178.230   | 10 Apr 18 |                   |                   |              | 0.00              | 583,050.73    | 583,050.73                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7057108 WITH NORTHERN      | 4,640.140     | 10 Apr 18 |                   |                   |              | 0.00              | 6,575.13      | 6,575.13                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.4171 WITH NORTHERN TRUST   | -2.680        | 10 Apr 18 |                   |                   |              | 0.00              | -3.80         | -3.80                             | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.418 WITH NORTHERN TRUST    | -401,652.140  | 10 Apr 18 |                   |                   |              | 0.00              | -569,542.73   | -569,542.73                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.418 WITH NORTHERN TRUST    | -255,097.420  | 10 Apr 18 |                   |                   |              | 0.00              | -361,728.14   | -361,728.14                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 GBP / USD EX.RATE 0.7835148 WITH NORTHERN      | 7,831.940     | 10 Aug 18 |                   |                   |              | 0.00              | 9,995.91      | 9,995.91                          | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / GBP EX.RATE 1.276662 WITH NORTHERN TRUST | -11,268.220   | 10 Aug 18 |                   |                   |              | 0.00              | -14,385.71    | -14,385.71                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 GBP / USD EX.RATE 0.7916089 WITH NORTHERN      | 102,941.680   | 10 Dec 18 |                   |                   |              | 0.00              | 130,041.08    | 130,041.08                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.255649 WITH NORTHERN TRUST | -4,396.300    | 10 Dec 18 |                   |                   |              | 0.00              | -5,520.21     | -5,520.21                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.255649 WITH NORTHERN TRUST | -7,198.310    | 10 Dec 18 |                   |                   |              | 0.00              | -9,038.55     | -9,038.55                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 GBP / USD EX.RATE 0.7401377 WITH NORTHERN      | 3,722,355.670 | 10 Jan 18 |                   |                   |              | 0.00              | 5,029,274.75  | 5,029,274.75                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 GBP / USD EX.RATE 0.7401393 WITH NORTHERN      | 116,004.320   | 10 Jan 18 |                   |                   |              | 0.00              | 156,733.09   | 156,733.09                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7532957 WITH NORTHERN      | 70,591.410    | 10 Jul 18 |                   |                   |              | 0.00              | 93,710.10    | 93,710.10                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7538454 WITH NORTHERN      | 52,401.470    | 10 Jul 18 |                   |                   |              | 0.00              | 69,512.23    | 69,512.23                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 GBP / USD EX.RATE 0.7405213 WITH NORTHERN      | 56,021.830    | 10 May 18 |                   |                   |              | 0.00              | 75,651.88    | 75,651.88                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 GBP / USD EX.RATE 0.7415647 WITH NORTHERN      | 18,454.170    | 10 May 18 |                   |                   |              | 0.00              | 24,885.45    | 24,885.45                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / GBP EX.RATE 1.350048 WITH NORTHERN TRUST | -31,235.920   | 10 May 18 |                   |                   |              | 0.00              | -42,169.99   | -42,169.99                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7575758 WITH NORTHERN      | 67,422.540    | 10 Oct 18 |                   |                   |              | 0.00              | 88,997.75    | 88,997.75                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7579938 WITH NORTHERN      | 212,787.270   | 10 Oct 18 |                   |                   |              | 0.00              | 280,724.29   | 280,724.29                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3152 WITH NORTHERN TRUST   | -8.620        | 10 Oct 18 |                   |                   |              | 0.00              | -11.34       | -11.34                            | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3152 WITH NORTHERN TRUST   | -3.430        | 10 Oct 18 |                   |                   |              | 0.00              | -4.51        | -4.51                             | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3203 WITH NORTHERN TRUST   | -483,442.370  | 10 Oct 18 |                   |                   |              | 0.00              | -638,288.96  | -638,288.96                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673243 WITH NORTHERN      | 5,643,567.000 | 10 Sep 18 |                   |                   |              | 0.00              | 7,354,865.82 | 7,422,983.92                      | 68,118.10     |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673419 WITH NORTHERN      | 81,911.090    | 10 Sep 18 |                   |                   |              | 0.00              | 106,746.53   | 106,746.53                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / GBP EX.RATE 1.420273 WITH NORTHERN TRUST | -11,642.460    | 11 Apr 18 |                   |                   |              | 0.00              | -16,535.47    | -16,535.47                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 GBP / USD EX.RATE 0.7915889 WITH NORTHERN      | 2,372,907.310  | 11 Dec 18 |                   |                   |              | 0.00              | 2,997,651.09  | 3,033,482.38                      | 35,831.29     |
| FX DEAL TRANSACTED ON 11 DEC 2018 GBP / USD EX.RATE 0.7985301 WITH NORTHERN      | 59,794.240     | 11 Dec 18 |                   |                   |              | 0.00              | 74,880.39     | 74,880.39                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / GBP EX.RATE 1.24935 WITH NORTHERN TRUST  | -2,621.850     | 11 Dec 18 |                   |                   |              | 0.00              | -3,275.61     | -3,275.61                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / GBP EX.RATE 1.2571 WITH NORTHERN TRUST   | -2,372,907.310 | 11 Dec 18 |                   |                   |              | 0.00              | -2,982,981.78 | -2,997,219.42                     | -14,237.64    |
| FX DEAL TRANSACTED ON 11 JAN 2018 GBP / USD EX.RATE 0.7383627 WITH NORTHERN      | 277,979.720    | 11 Jan 18 |                   |                   |              | 0.00              | 376,481.28    | 376,481.28                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 GBP / USD EX.RATE 0.7388962 WITH NORTHERN      | 160,700.550    | 11 Jan 18 |                   |                   |              | 0.00              | 217,487.30    | 217,487.30                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.3533 WITH NORTHERN TRUST   | -39,316.200    | 11 Jan 18 |                   |                   |              | 0.00              | -53,206.61    | -53,206.61                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.354 WITH NORTHERN TRUST    | -206,550.440   | 11 Jan 18 |                   |                   |              | 0.00              | -279,669.30   | -279,669.30                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | -8,775.380     | 11 Jan 18 |                   |                   |              | 0.00              | -11,882.74    | -11,882.74                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 EUR / GBP EX.RATE 1.1300712 WITH NORTHERN      | -110,739.040   | 11 Jul 18 |                   |                   |              | 0.00              | -146,673.86   | -146,673.86                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 GBP / USD EX.RATE 0.7567159 WITH NORTHERN      | 96,213.020     | 11 Jul 18 |                   |                   |              | 0.00              | 127,145.51    | 127,145.51                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / GBP EX.RATE 1.322875 WITH NORTHERN TRUST | -21,880.960    | 11 Jul 18 |                   |                   |              | 0.00              | -28,945.77    | -28,945.77                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / GBP EX.RATE 1.337249 WITH NORTHERN TRUST | -152,821.920   | 11 Jun 18 |                   |                   |              | 0.00              | -204,360.96    | -204,360.96                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7372457 WITH NORTHERN      | 282,997.290    | 11 May 18 |                   |                   |              | 0.00              | 383,857.52     | 383,857.52                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7373544 WITH NORTHERN      | 78,602.560     | 11 May 18 |                   |                   |              | 0.00              | 106,600.79     | 106,600.79                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7376807 WITH NORTHERN      | 4,479.800      | 11 May 18 |                   |                   |              | 0.00              | 6,072.82       | 6,072.82                          | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7377515 WITH NORTHERN      | 24,022.800     | 11 May 18 |                   |                   |              | 0.00              | 32,562.18      | 32,562.18                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7382798 WITH NORTHERN      | 245,755.370    | 11 May 18 |                   |                   |              | 0.00              | 332,875.65     | 332,875.65                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 GBP / USD EX.RATE 0.7575006 WITH NORTHERN      | 600,944.240    | 11 Oct 18 |                   |                   |              | 0.00              | 793,325.12     | 793,325.12                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST   | -474,939.780   | 11 Oct 18 |                   |                   |              | 0.00              | -626,778.03    | -626,778.03                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST   | -576,328.350   | 11 Oct 18 |                   |                   |              | 0.00              | -760,580.52    | -760,580.52                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 GBP / USD EX.RATE 0.7663763 WITH NORTHERN      | 8,468,254.650  | 11 Sep 18 |                   |                   |              | 0.00              | 11,049,734.33  | 10,696,253.17                     | -353,481.16   |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / GBP EX.RATE 1.2996 WITH NORTHERN TRUST   | -8,468,254.650 | 11 Sep 18 |                   |                   |              | 0.00              | -11,005,343.74 | -11,138,295.71                    | -132,951.97   |
| FX DEAL TRANSACTED ON 12 APR 2018 GBP / USD EX.RATE 0.7027165 WITH NORTHERN      | 22,985.390     | 12 Apr 18 |                   |                   |              | 0.00              | 32,709.34      | 32,709.34                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 GBP / USD EX.RATE 0.7908114 WITH NORTHERN      | 120,435.960    | 12 Dec 18 |                   |                   |              | 0.00              | 152,294.16     | 152,294.16                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / GBP EX.RATE 1.261248 WITH NORTHERN TRUST | -3,529.010     | 12 Dec 18 |                   |                   |              | 0.00              | -4,450.96     | -4,450.96                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.722439 WITH NORTHERN TRUST | 3,577,947.000  | 12 Feb 18 |                   |                   |              | 0.00              | 4,952,594.24  | 4,952,594.24                      | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7225434 WITH NORTHERN      | 326,155.150    | 12 Feb 18 |                   |                   |              | 0.00              | 451,398.73    | 451,398.73                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7225956 WITH NORTHERN      | 77,322.340     | 12 Feb 18 |                   |                   |              | 0.00              | 107,006.39    | 107,006.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | 290,324.850    | 12 Feb 18 |                   |                   |              | 0.00              | 401,170.88    | 401,170.88                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | 8,706.560      | 12 Feb 18 |                   |                   |              | 0.00              | 12,030.72     | 12,030.72                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | 37,745.560     | 12 Feb 18 |                   |                   |              | 0.00              | 52,156.81     | 52,156.81                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | 162,867.840    | 12 Feb 18 |                   |                   |              | 0.00              | 225,050.78    | 225,050.78                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / GBP EX.RATE 1.381252 WITH NORTHERN TRUST | -125,471.480   | 12 Feb 18 |                   |                   |              | 0.00              | -173,307.73   | -173,307.73                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3667 WITH NORTHERN TRUST   | -26,670.940    | 12 Jan 18 |                   |                   |              | 0.00              | -36,451.17    | -36,451.17                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3686 WITH NORTHERN TRUST   | -104,877.170   | 12 Jan 18 |                   |                   |              | 0.00              | -143,534.89   | -143,534.89                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3687 WITH NORTHERN TRUST   | -24.500        | 12 Jan 18 |                   |                   |              | 0.00              | -33.53        | -33.53                            | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.37297 WITH NORTHERN TRUST  | -1,368,627.720 | 12 Jan 18 |                   |                   |              | 0.00              | -1,879,084.80 | -1,879,084.80                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 GBP / USD EX.RATE 0.7565441 WITH NORTHERN      | 81,604.360     | 12 Jul 18 |                   |                   |              | 0.00              | 107,864.64    | 107,864.64                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.322059 WITH NORTHERN TRUST | -182,404.660   | 12 Jul 18 |                   |                   |              | 0.00              | -241,149.72   | -241,149.72                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 GBP / USD EX.RATE 0.7476077 WITH NORTHERN      | 5,436,053.850  | 12 Jun 18 |                   |                   |              | 0.00              | 7,271,265.63  | 7,159,283.32                      | -111,982.31   |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / GBP EX.RATE 1.341544 WITH NORTHERN TRUST | -205,900.800   | 12 Jun 18 |                   |                   |              | 0.00              | -276,224.98   | -276,224.98                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / GBP EX.RATE 1.34325 WITH NORTHERN TRUST  | -5,436,053.850 | 12 Jun 18 |                   |                   |              | 0.00              | -7,301,979.33 | -7,150,041.87                     | 151,937.46    |
| FX DEAL TRANSACTED ON 12 MAR 2018 GBP / USD EX.RATE 0.7198388 WITH NORTHERN      | 109,749.340    | 12 Mar 18 |                   |                   |              | 0.00              | 152,463.78    | 153,797.24                        | 1,333.46      |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX.RATE 1.389883 WITH NORTHERN TRUST | -63,807.870    | 12 Mar 18 |                   |                   |              | 0.00              | -88,685.47    | -88,685.47                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | -341,152.020   | 12 Mar 18 |                   |                   |              | 0.00              | -474,474.23   | -474,474.23                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.284501 WITH NORTHERN TRUST | -128,081.990   | 12 Nov 18 |                   |                   |              | 0.00              | -164,521.44   | -164,521.44                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.2853 WITH NORTHERN TRUST   | -216,959.700   | 12 Nov 18 |                   |                   |              | 0.00              | -278,858.30   | -278,858.30                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.2857 WITH NORTHERN TRUST   | -383,174.850   | 12 Nov 18 |                   |                   |              | 0.00              | -492,647.90   | -492,647.90                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | -17,943.650    | 12 Nov 18 |                   |                   |              | 0.00              | -23,165.25    | -23,165.25                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | -4,405.970     | 12 Nov 18 |                   |                   |              | 0.00              | -5,688.11     | -5,688.11                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | -48,904.050  | 12 Nov 18 |                   |                   |              | 0.00              | -63,135.13   | -63,135.13                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 GBP / USD EX.RATE 0.7601199 WITH NORTHERN      | 934,846.990  | 12 Oct 18 |                   |                   |              | 0.00              | 1,229,867.87 | 1,229,867.87                      | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.3154 WITH NORTHERN TRUST   | -360,291.000 | 12 Oct 18 |                   |                   |              | 0.00              | -473,926.78  | -473,926.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.3183 WITH NORTHERN TRUST   | -624,776.800 | 12 Oct 18 |                   |                   |              | 0.00              | -823,643.26  | -823,643.26                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 GBP / USD EX.RATE 0.7658141 WITH NORTHERN      | 38,838.490   | 12 Sep 18 |                   |                   |              | 0.00              | 50,715.30    | 50,715.30                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 GBP / USD EX.RATE 0.7681672 WITH NORTHERN      | 58,370.490   | 12 Sep 18 |                   |                   |              | 0.00              | 75,986.70    | 75,986.70                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7020194 WITH NORTHERN      | 20,847.320   | 13 Apr 18 |                   |                   |              | 0.00              | 29,696.22    | 29,696.22                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 GBP / USD EX.RATE 0.7837169 WITH NORTHERN      | 40,201.820   | 13 Aug 18 |                   |                   |              | 0.00              | 51,296.36    | 51,296.36                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 GBP / USD EX.RATE 0.7904807 WITH NORTHERN      | 33,688.910   | 13 Dec 18 |                   |                   |              | 0.00              | 42,618.26    | 42,618.26                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / GBP EX.RATE 1.265947 WITH NORTHERN TRUST | -6,640.220   | 13 Dec 18 |                   |                   |              | 0.00              | -8,406.17    | -8,406.17                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7199424 WITH NORTHERN      | 77,993.830   | 13 Feb 18 |                   |                   |              | 0.00              | 108,333.43   | 108,333.43                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7203573 WITH NORTHERN      | 159,645.460  | 13 Feb 18 |                   |                   |              | 0.00              | 221,619.83   | 221,619.83                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7203573 WITH NORTHERN      | 653,912.950  | 13 Feb 18 |                   |                   |              | 0.00              | 907,761.96   | 907,761.96                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | 278,182.820  | 13 Feb 18 |                   |                   |              | 0.00              | 386,145.57  | 386,145.57                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | 81,385.970   | 13 Feb 18 |                   |                   |              | 0.00              | 112,971.86  | 112,971.86                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | 124,812.260  | 13 Feb 18 |                   |                   |              | 0.00              | 173,251.90  | 173,251.90                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7206231 WITH NORTHERN      | 123,427.030  | 13 Feb 18 |                   |                   |              | 0.00              | 171,278.21  | 171,278.21                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 GBP / USD EX.RATE 0.7558008 WITH NORTHERN      | 81,815.550   | 13 Jul 18 |                   |                   |              | 0.00              | 108,250.15  | 108,250.15                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 GBP / USD EX.RATE 0.7567886 WITH NORTHERN      | 82,858.060   | 13 Jul 18 |                   |                   |              | 0.00              | 109,486.40  | 109,486.40                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / GBP EX.RATE 1.3223 WITH NORTHERN TRUST   | -702,181.000 | 13 Jul 18 |                   |                   |              | 0.00              | -928,493.94 | -928,493.94                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 GBP / USD EX.RATE 0.7503305 WITH NORTHERN      | 60,826.180   | 13 Jun 18 |                   |                   |              | 0.00              | 81,065.85   | 81,065.85                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / GBP EX.RATE 1.397868 WITH NORTHERN TRUST | -64,063.610  | 13 Mar 18 |                   |                   |              | 0.00              | -89,552.47  | -89,552.47                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.7707979 WITH NORTHERN      | 237,763.730  | 13 Nov 18 |                   |                   |              | 0.00              | 308,464.44  | 308,464.44                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | 15,348.320   | 13 Nov 18 |                   |                   |              | 0.00              | 19,906.77   | 19,906.77                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | 69,731.850   | 13 Nov 18 |                   |                   |              | 0.00              | 90,442.21   | 90,442.21                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | -401,574.120 | 13 Nov 18 |                   |                   |              | 0.00              | -522,568.40 | -522,568.40                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 GBP / USD EX.RATE 0.7860313 WITH NORTHERN      | 15,632.250   | 14 Aug 18 |                   |                   |              | 0.00              | 19,887.57   | 19,887.57                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / GBP EX.RATE 1.2711 WITH NORTHERN TRUST   | -1.890       | 14 Aug 18 |                   |                   |              | 0.00              | -2.40       | -2.40                             | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / GBP EX.RATE 1.25609 WITH NORTHERN TRUST  | -113,421.410 | 14 Dec 18 |                   |                   |              | 0.00              | -142,467.50 | -142,467.50                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7133176 WITH NORTHERN      | 78,514.040   | 14 Feb 18 |                   |                   |              | 0.00              | 110,068.83  | 110,068.83                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7142347 WITH NORTHERN      | 321,596.340  | 14 Feb 18 |                   |                   |              | 0.00              | 450,267.04  | 450,267.04                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7154099 WITH NORTHERN      | 243.280      | 14 Feb 18 |                   |                   |              | 0.00              | 340.06      | 340.06                            | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7156659 WITH NORTHERN      | 1,608.290    | 14 Feb 18 |                   |                   |              | 0.00              | 2,247.26    | 2,247.26                          | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7156659 WITH NORTHERN      | 974.220      | 14 Feb 18 |                   |                   |              | 0.00              | 1,361.28    | 1,361.28                          | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / GBP EX.RATE 1.397296 WITH NORTHERN TRUST | -127,750.110 | 14 Feb 18 |                   |                   |              | 0.00              | -178,504.72 | -178,504.72                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7487832 WITH NORTHERN      | 669,425.000  | 14 Jun 18 |                   |                   |              | 0.00              | 894,017.09  | 894,017.09                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7487832 WITH NORTHERN      | 70,330.000   | 14 Jun 18 |                   |                   |              | 0.00              | 93,925.72   | 93,925.72                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7528783 WITH NORTHERN      | 143,114.610  | 14 Jun 18 |                   |                   |              | 0.00              | 190,089.98  | 190,089.98                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / GBP EX.RATE 1.395718 WITH NORTHERN TRUST | -141,085.500 | 14 Mar 18 |                   |                   |              | 0.00              | -196,915.57 | -196,915.57                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2018 GBP / USD EX.RATE 0.7358352 WITH NORTHERN      | 13,255.560   | 14 May 18 |                   |                   |              | 0.00              | 18,014.31     | 18,014.31                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.3584 WITH NORTHERN TRUST   | -77,384.600  | 14 May 18 |                   |                   |              | 0.00              | -105,119.24   | -105,119.24                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.358958 WITH NORTHERN TRUST | -183,737.440 | 14 May 18 |                   |                   |              | 0.00              | -249,691.46   | -249,691.46                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7656968 WITH NORTHERN      | 67,802.540   | 14 Nov 18 |                   |                   |              | 0.00              | 88,550.12     | 88,550.12                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7656968 WITH NORTHERN      | 16,186.430   | 14 Nov 18 |                   |                   |              | 0.00              | 21,139.48     | 21,139.48                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7682515 WITH NORTHERN      | 123,687.410  | 14 Nov 18 |                   |                   |              | 0.00              | 160,998.58    | 160,998.58                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST   | -4.220       | 14 Nov 18 |                   |                   |              | 0.00              | -5.46         | -5.46                             | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST   | -0.330       | 14 Nov 18 |                   |                   |              | 0.00              | -0.43         | -0.43                             | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7874481 WITH NORTHERN      | 29,990.130   | 15 Aug 18 |                   |                   |              | 0.00              | 38,085.22     | 38,085.22                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | -51,305.600  | 15 Aug 18 |                   |                   |              | 0.00              | -65,137.59    | -65,137.59                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | -236,085.010 | 15 Aug 18 |                   |                   |              | 0.00              | -299,733.53   | -299,733.53                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | -951,589.320 | 15 Aug 18 |                   |                   |              | 0.00              | -1,208,137.80 | -1,208,137.80                     | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7089685 WITH NORTHERN      | 79,948.820   | 15 Feb 18 |                   |                   |              | 0.00              | 112,767.81    | 112,767.81                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.709078 WITH NORTHERN TRUST | 29,007.010   | 15 Feb 18 |                   |                   |              | 0.00              | 40,908.06   | 40,908.06                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7093069 WITH NORTHERN      | 329,406.850  | 15 Feb 18 |                   |                   |              | 0.00              | 464,406.67  | 464,406.67                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7107038 WITH NORTHERN      | 295,086.210  | 15 Feb 18 |                   |                   |              | 0.00              | 415,202.82  | 415,202.82                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7107699 WITH NORTHERN      | 125,566.730  | 15 Feb 18 |                   |                   |              | 0.00              | 176,662.97  | 176,521.72                        | -141.25       |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239033 WITH NORTHERN      | 192,465.550  | 15 Jan 18 |                   |                   |              | 0.00              | 265,871.91  | 265,871.91                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239033 WITH NORTHERN      | 574,959.770  | 15 Jan 18 |                   |                   |              | 0.00              | 794,249.43  | 794,249.43                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239557 WITH NORTHERN      | 192,465.550  | 15 Jan 18 |                   |                   |              | 0.00              | 265,852.66  | 265,852.66                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7242703 WITH NORTHERN      | 82,970.860   | 15 Jan 18 |                   |                   |              | 0.00              | 114,557.87  | 114,557.87                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / GBP EX.RATE 1.3814 WITH NORTHERN TRUST   | -192,465.550 | 15 Jan 18 |                   |                   |              | 0.00              | -265,871.91 | -265,871.91                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.7522451 WITH NORTHERN      | 350,560.140  | 15 Jun 18 |                   |                   |              | 0.00              | 466,018.52  | 466,018.52                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / GBP EX.RATE 1.395669 WITH NORTHERN TRUST | -63,630.930  | 15 Mar 18 |                   |                   |              | 0.00              | -88,807.72  | -88,807.72                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7400829 WITH NORTHERN      | 12,028.950   | 15 May 18 |                   |                   |              | 0.00              | 16,253.52   | 16,253.52                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7403569 WITH NORTHERN      | 53,903.820   | 15 May 18 |                   |                   |              | 0.00              | 72,807.89   | 72,807.89                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7403585 WITH NORTHERN      | 205,504.270   | 15 May 18 |                   |                   |              | 0.00              | 277,574.00   | 277,574.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | 37,662.110    | 15 Nov 18 |                   |                   |              | 0.00              | 48,196.20    | 48,196.20                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | 117,994.850   | 15 Nov 18 |                   |                   |              | 0.00              | 150,998.01   | 150,998.01                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | 67,613.360    | 15 Nov 18 |                   |                   |              | 0.00              | 86,524.82    | 86,524.82                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7823685 WITH NORTHERN      | 47,617.340    | 15 Nov 18 |                   |                   |              | 0.00              | 60,863.06    | 60,863.06                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / GBP EX.RATE 1.2775 WITH NORTHERN TRUST   | -430,704.610  | 15 Nov 18 |                   |                   |              | 0.00              | -550,225.14  | -550,225.14                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / GBP EX.RATE 1.277723 WITH NORTHERN TRUST | -73,374.660   | 15 Nov 18 |                   |                   |              | 0.00              | -93,752.49   | -93,752.49                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 GBP / USD EX.RATE 0.7598784 WITH NORTHERN      | 1,075,010.700 | 15 Oct 18 |                   |                   |              | 0.00              | 1,414,714.08 | 1,414,714.08                      | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 GBP / USD EX.RATE 0.6977422 WITH NORTHERN      | 457,417.460   | 16 Apr 18 |                   |                   |              | 0.00              | 655,567.96   | 655,567.96                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.2707 WITH NORTHERN TRUST   | -5,623.290    | 16 Aug 18 |                   |                   |              | 0.00              | -7,145.51    | -7,145.51                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.271759 WITH NORTHERN TRUST | -10,847.810   | 16 Aug 18 |                   |                   |              | 0.00              | -13,795.80   | -13,795.80                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7118451 WITH NORTHERN      | 2,030,952.000 | 16 Feb 18 |                   |                   |              | 0.00              | 2,853,081.37 | 2,853,081.37                      | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7130125 WITH NORTHERN      | 123,045.470   | 16 Feb 18 |                   |                   |              | 0.00              | 172,571.27   | 172,571.27                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7132261 WITH NORTHERN      | 27,205.990   | 16 Feb 18 |                   |                   |              | 0.00              | 38,144.97   | 38,144.97                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | 256,477.740  | 16 Jan 18 |                   |                   |              | 0.00              | 353,836.69  | 353,836.69                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | 35,252.250   | 16 Jan 18 |                   |                   |              | 0.00              | 48,634.00   | 48,634.00                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | 274,030.310  | 16 Jan 18 |                   |                   |              | 0.00              | 378,052.22  | 378,052.22                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3764 WITH NORTHERN TRUST   | -166,703.350 | 16 Jan 18 |                   |                   |              | 0.00              | -229,450.49 | -229,450.49                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.379141 WITH NORTHERN TRUST | -132,723.490 | 16 Jan 18 |                   |                   |              | 0.00              | -183,044.41 | -183,044.41                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3792 WITH NORTHERN TRUST   | -109,231.270 | 16 Jan 18 |                   |                   |              | 0.00              | -150,651.77 | -150,651.77                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 GBP / USD EX.RATE 0.7554011 WITH NORTHERN      | 81,187.840   | 16 Jul 18 |                   |                   |              | 0.00              | 107,476.46  | 107,476.46                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / GBP EX.RATE 1.322942 WITH NORTHERN TRUST | -146,715.460 | 16 Jul 18 |                   |                   |              | 0.00              | -194,096.04 | -194,096.04                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / GBP EX.RATE 1.393759 WITH NORTHERN TRUST | -191,436.520 | 16 Mar 18 |                   |                   |              | 0.00              | -266,816.37 | -266,816.37                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 GBP / USD EX.RATE 0.7415097 WITH NORTHERN      | 128,432.950  | 16 May 18 |                   |                   |              | 0.00              | 173,204.68  | 173,204.68                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 GBP / USD EX.RATE 0.7417847 WITH NORTHERN      | 606.960      | 16 May 18 |                   |                   |              | 0.00              | 818.24      | 818.24                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / GBP EX.RATE 1.350245 WITH NORTHERN TRUST | -71,622.350  | 16 May 18 |                   |                   |              | 0.00              | -96,707.72  | -96,707.72                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7791803 WITH NORTHERN      | 28,922.110    | 16 Nov 18 |                   |                   |              | 0.00              | 37,118.64    | 37,118.64                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7791803 WITH NORTHERN      | 93,038.080    | 16 Nov 18 |                   |                   |              | 0.00              | 119,405.07   | 119,405.07                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / GBP EX.RATE 1.2823 WITH NORTHERN TRUST   | -297,096.450  | 16 Nov 18 |                   |                   |              | 0.00              | -380,966.78  | -380,966.78                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7572987 WITH NORTHERN      | 215,945.020   | 16 Oct 18 |                   |                   |              | 0.00              | 285,151.73   | 285,151.73                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 GBP / USD EX.RATE 0.6995223 WITH NORTHERN      | 422,572.260   | 17 Apr 18 |                   |                   |              | 0.00              | 604,086.91   | 604,086.91                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 GBP / USD EX.RATE 0.7843137 WITH NORTHERN      | 49,491.650    | 17 Aug 18 |                   |                   |              | 0.00              | 63,101.85    | 63,101.85                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / GBP EX.RATE 1.273382 WITH NORTHERN TRUST | -185,904.540  | 17 Aug 18 |                   |                   |              | 0.00              | -236,727.49  | -236,727.49                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / GBP EX.RATE 1.26259 WITH NORTHERN TRUST  | -97,195.000   | 17 Dec 18 |                   |                   |              | 0.00              | -122,717.44  | -122,717.44                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7179782 WITH NORTHERN      | 1,442,528.580 | 17 Jan 18 |                   |                   |              | 0.00              | 2,009,153.81 | 2,009,153.81                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7187522 WITH NORTHERN      | 234,888.000   | 17 Jan 18 |                   |                   |              | 0.00              | 326,799.67   | 326,799.67                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7216048 WITH NORTHERN      | 739,069.770   | 17 Jan 18 |                   |                   |              | 0.00              | 1,024,202.89 | 1,024,202.89                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7216569 WITH NORTHERN      | 341,031.200   | 17 Jan 18 |                   |                   |              | 0.00              | 472,566.93   | 472,566.93                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7217611 WITH NORTHERN      | 142,556.180   | 17 Jan 18 |                   |                   |              | 0.00              | 197,511.59   | 197,511.59                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7218132 WITH NORTHERN      | 178,278.480    | 17 Jan 18 |                   |                   |              | 0.00              | 246,987.01    | 246,987.01                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7223346 WITH NORTHERN      | 285,424.990    | 17 Jan 18 |                   |                   |              | 0.00              | 395,142.36    | 395,142.36                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.3897 WITH NORTHERN TRUST   | -1,442,528.580 | 17 Jan 18 |                   |                   |              | 0.00              | -2,004,681.97 | -2,004,681.97                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.39008 WITH NORTHERN TRUST  | -251,319.490   | 17 Jan 18 |                   |                   |              | 0.00              | -349,354.20   | -349,354.20                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 GBP / USD EX.RATE 0.7618467 WITH NORTHERN      | 69,966.410     | 17 Jul 18 |                   |                   |              | 0.00              | 91,837.91     | 91,837.91                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / GBP EX.RATE 1.3113 WITH NORTHERN TRUST   | -0.090         | 17 Jul 18 |                   |                   |              | 0.00              | -0.12         | -0.12                             | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / GBP EX.RATE 1.31264 WITH NORTHERN TRUST  | -12,004.730    | 17 Jul 18 |                   |                   |              | 0.00              | -15,757.89    | -15,757.89                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 GBP / USD EX.RATE 0.7398639 WITH NORTHERN      | 8,898.910      | 17 May 18 |                   |                   |              | 0.00              | 12,027.77     | 12,027.77                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / GBP EX.RATE 1.349917 WITH NORTHERN TRUST | -180,124.220   | 17 May 18 |                   |                   |              | 0.00              | -243,152.75   | -243,152.75                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 GBP / USD EX.RATE 0.7616245 WITH NORTHERN      | 250,098.080    | 17 Oct 18 |                   |                   |              | 0.00              | 328,374.53    | 328,374.53                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3124 WITH NORTHERN TRUST   | -519,433.000   | 17 Oct 18 |                   |                   |              | 0.00              | -681,703.87   | -681,703.87                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.31593 WITH NORTHERN TRUST  | -423,592.000   | 17 Oct 18 |                   |                   |              | 0.00              | -557,417.42   | -535,039.09                       | 22,378.33     |
| FX DEAL TRANSACTED ON 17 SEP 2018 GBP / USD EX.RATE 0.7580277 WITH NORTHERN      | 4,434,923.560  | 17 Sep 18 |                   |                   |              | 0.00              | 5,850,608.81  | 5,601,752.32                      | -248,856.49   |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.314653 WITH NORTHERN TRUST | -212,603.930   | 17 Sep 18 |                   |                   |              | 0.00              | -279,500.39   | -279,500.39                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | -12,840.410    | 17 Sep 18 |                   |                   |              | 0.00              | -16,885.14    | -16,885.14                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | -6,297.030     | 17 Sep 18 |                   |                   |              | 0.00              | -8,280.59     | -8,280.59                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7030371 WITH NORTHERN      | 409,956.780    | 18 Apr 18 |                   |                   |              | 0.00              | 583,122.52    | 583,122.52                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7036867 WITH NORTHERN      | 273,688.050    | 18 Apr 18 |                   |                   |              | 0.00              | 388,934.53    | 388,934.53                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7039775 WITH NORTHERN      | 4,090,260.000  | 18 Apr 18 |                   |                   |              | 0.00              | 5,810,214.33  | 5,810,214.33                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / GBP EX.RATE 1.423905 WITH NORTHERN TRUST | -4,090,260.000 | 18 Apr 18 |                   |                   |              | 0.00              | -5,824,141.67 | -5,386,872.72                     | 437,268.95    |
| FX DEAL TRANSACTED ON 18 DEC 2018 GBP / USD EX.RATE 0.7907639 WITH NORTHERN      | 65,563.960     | 18 Dec 18 |                   |                   |              | 0.00              | 82,912.18     | 82,912.18                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / GBP EX.RATE 1.263757 WITH NORTHERN TRUST | -107,146.510   | 18 Dec 18 |                   |                   |              | 0.00              | -135,407.15   | -135,407.15                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7199424 WITH NORTHERN      | 118,290.790    | 18 Jan 18 |                   |                   |              | 0.00              | 164,305.91    | 164,305.91                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.388023 WITH NORTHERN TRUST | -373,131.940   | 18 Jan 18 |                   |                   |              | 0.00              | -517,915.71   | -517,915.71                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / GBP EX.RATE 1.306277 WITH NORTHERN TRUST | -220,047.120   | 18 Jul 18 |                   |                   |              | 0.00              | -287,442.49   | -287,442.49                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 GBP / USD EX.RATE 0.7545461 WITH NORTHERN      | 760,503.090    | 18 Jun 18 |                   |                   |              | 0.00              | 1,007,894.75  | 1,007,894.75                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUN 2018 GBP / USD EX.RATE 0.7552619 WITH NORTHERN      | 402,678.280  | 18 Jun 18 |                   |                   |              | 0.00              | 533,163.76  | 533,163.76                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3232 WITH NORTHERN TRUST   | -24,193.230  | 18 Jun 18 |                   |                   |              | 0.00              | -32,012.48  | -32,012.48                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST   | -407,854.640 | 18 Jun 18 |                   |                   |              | 0.00              | -539,958.76 | -539,958.76                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST   | -409,243.940 | 18 Jun 18 |                   |                   |              | 0.00              | -541,798.05 | -541,798.05                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.324 WITH NORTHERN TRUST    | -23,673.820  | 18 Jun 18 |                   |                   |              | 0.00              | -31,344.14  | -31,344.14                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.7416312 WITH NORTHERN      | 7,779.560    | 18 May 18 |                   |                   |              | 0.00              | 10,489.80   | 10,489.80                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.74206 WITH NORTHERN TRUST  | 8,216.090    | 18 May 18 |                   |                   |              | 0.00              | 11,072.00   | 11,072.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / GBP EX.RATE 1.3473 WITH NORTHERN TRUST   | -6.890       | 18 May 18 |                   |                   |              | 0.00              | -9.28       | -9.28                             | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / GBP EX.RATE 1.3153 WITH NORTHERN TRUST   | -76,445.600  | 18 Sep 18 |                   |                   |              | 0.00              | -100,548.90 | -100,548.90                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 GBP / USD EX.RATE 0.7046253 WITH NORTHERN      | 54,856.520   | 19 Apr 18 |                   |                   |              | 0.00              | 77,852.04   | 77,852.04                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 GBP / USD EX.RATE 0.791703 WITH NORTHERN TRUST | 130,516.040  | 19 Dec 18 |                   |                   |              | 0.00              | 164,854.81  | 164,854.81                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / GBP EX.RATE 1.265281 WITH NORTHERN TRUST | -96,813.670  | 19 Dec 18 |                   |                   |              | 0.00              | -122,496.50 | -122,496.50                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / GBP EX.RATE 1.4 WITH NORTHERN TRUST      | -3,270.800   | 19 Feb 18 |                   |                   |              | 0.00              | -4,579.12   | -4,579.12                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / GBP EX.RATE 1.4 WITH NORTHERN TRUST      | -2,000.960   | 19 Feb 18 |                   |                   |              | 0.00              | -2,801.34    | -2,801.34                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7207207 WITH NORTHERN      | 846,695.240  | 19 Jan 18 |                   |                   |              | 0.00              | 1,174,789.65 | 1,174,789.65                      | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7209005 WITH NORTHERN      | 99,451.350   | 19 Jan 18 |                   |                   |              | 0.00              | 137,954.34   | 137,954.34                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7218653 WITH NORTHERN      | 200,129.000  | 19 Jan 18 |                   |                   |              | 0.00              | 277,238.70   | 277,238.70                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.387483 WITH NORTHERN TRUST | -207,620.600 | 19 Jan 18 |                   |                   |              | 0.00              | -288,070.05  | -288,070.05                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38787 WITH NORTHERN TRUST  | -669,380.000 | 19 Jan 18 |                   |                   |              | 0.00              | -929,012.42  | -938,035.67                       | -9,023.25     |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / GBP EX.RATE 1.301696 WITH NORTHERN TRUST | -316,055.150 | 19 Jul 18 |                   |                   |              | 0.00              | -411,407.72  | -411,407.72                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 GBP / USD EX.RATE 0.7595633 WITH NORTHERN      | 66,587.130   | 19 Jun 18 |                   |                   |              | 0.00              | 87,665.02    | 87,665.02                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3159 WITH NORTHERN TRUST   | -400,917.980 | 19 Jun 18 |                   |                   |              | 0.00              | -527,567.97  | -527,567.97                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3159 WITH NORTHERN TRUST   | -400,842.410 | 19 Jun 18 |                   |                   |              | 0.00              | -527,468.53  | -527,468.53                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST   | -73,680.990  | 19 Jun 18 |                   |                   |              | 0.00              | -97,001.02   | -97,001.02                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST   | -24,072.190  | 19 Jun 18 |                   |                   |              | 0.00              | -31,691.04   | -31,691.04                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / GBP EX.RATE 1.404262 WITH NORTHERN TRUST | -38,215.480  | 19 Mar 18 |                   |                   |              | 0.00              | -53,664.55   | -53,664.55                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 GBP / USD EX.RATE 0.7777864 WITH NORTHERN      | 18,097.130    | 19 Nov 18 |                   |                   |              | 0.00              | 23,267.48    | 23,267.48                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 GBP / USD EX.RATE 0.779484 WITH NORTHERN TRUST | 232,083.000   | 19 Nov 18 |                   |                   |              | 0.00              | 297,739.28   | 297,739.28                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2837 WITH NORTHERN TRUST   | -15,691.730   | 19 Nov 18 |                   |                   |              | 0.00              | -20,143.47   | -20,143.47                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2851 WITH NORTHERN TRUST   | -191,530.960  | 19 Nov 18 |                   |                   |              | 0.00              | -246,136.44  | -246,136.44                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.285416 WITH NORTHERN TRUST | -1,478.550    | 19 Nov 18 |                   |                   |              | 0.00              | -1,900.55    | -1,900.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7649354 WITH NORTHERN      | 23,103.670    | 19 Oct 18 |                   |                   |              | 0.00              | 30,203.43    | 30,203.43                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7649787 WITH NORTHERN      | 730,321.650   | 19 Oct 18 |                   |                   |              | 0.00              | 954,695.45   | 954,695.45                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 GBP / USD EX.RATE 0.7127416 WITH NORTHERN      | 1,022,642.840 | 20 Apr 18 |                   |                   |              | 0.00              | 1,434,801.65 | 1,434,801.65                      | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 GBP / USD EX.RATE 0.7818608 WITH NORTHERN      | 49,536.200    | 20 Aug 18 |                   |                   |              | 0.00              | 63,356.80    | 63,356.80                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / GBP EX.RATE 1.276953 WITH NORTHERN TRUST | -1,247.880    | 20 Aug 18 |                   |                   |              | 0.00              | -1,593.48    | -1,593.48                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.785733 WITH NORTHERN TRUST | 5,462,820.960 | 20 Dec 18 |                   |                   |              | 0.00              | 6,952,515.85 | 6,983,572.87                      | 31,057.02     |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.7910141 WITH NORTHERN      | 2,919,624.250 | 20 Dec 18 |                   |                   |              | 0.00              | 3,690,988.98 | 3,690,988.98                      | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.265868 WITH NORTHERN TRUST | -150,795.140  | 20 Dec 18 |                   |                   |              | 0.00              | -190,886.74  | -190,886.74                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.2669 WITH NORTHERN TRUST   | -87,762.640  | 20 Dec 18 |                   |                   |              | 0.00              | -111,186.49  | -111,186.49                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7145082 WITH NORTHERN      | 151,108.510  | 20 Feb 18 |                   |                   |              | 0.00              | 211,486.03   | 211,486.03                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7149496 WITH NORTHERN      | 104,930.000  | 20 Feb 18 |                   |                   |              | 0.00              | 146,765.59   | 146,765.59                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.400454 WITH NORTHERN TRUST | -339,874.110 | 20 Feb 18 |                   |                   |              | 0.00              | -475,978.06  | -475,978.06                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / GBP EX.RATE 1.311192 WITH NORTHERN TRUST | -122,828.760 | 20 Jul 18 |                   |                   |              | 0.00              | -161,052.09  | -161,052.09                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 GBP / USD EX.RATE 0.7581794 WITH NORTHERN      | 114,884.360  | 20 Jun 18 |                   |                   |              | 0.00              | 151,526.61   | 151,526.61                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / GBP EX.RATE 1.318 WITH NORTHERN TRUST    | -23,775.250  | 20 Jun 18 |                   |                   |              | 0.00              | -31,335.78   | -31,335.78                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7134683 WITH NORTHERN      | 100,523.790  | 20 Mar 18 |                   |                   |              | 0.00              | 140,894.55   | 140,894.55                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / GBP EX.RATE 1.3995 WITH NORTHERN TRUST   | -422,943.060 | 20 Mar 18 |                   |                   |              | 0.00              | -591,908.81  | -591,908.81                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 GBP / USD EX.RATE 0.7807383 WITH NORTHERN      | 45,159.710   | 20 Nov 18 |                   |                   |              | 0.00              | 57,842.32    | 57,842.32                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27812 WITH NORTHERN TRUST  | -198,888.240 | 20 Nov 18 |                   |                   |              | 0.00              | -254,203.04  | -254,203.04                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.2784 WITH NORTHERN TRUST   | -240,404.980 | 20 Nov 18 |                   |                   |              | 0.00              | -307,333.73  | -307,333.73                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7518119 WITH NORTHERN      | 811,836.000  | 20 Sep 18 |                   |                   |              | 0.00              | 1,079,839.30 | 1,025,430.12                      | -54,409.18    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7521625 WITH NORTHERN      | 2,066,084.000  | 20 Sep 18 |                   |                   |              | 0.00              | 2,746,858.68  | 2,746,858.68                      | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / GBP EX.RATE 1.323988 WITH NORTHERN TRUST | -98,179.550    | 20 Sep 18 |                   |                   |              | 0.00              | -129,988.55   | -129,988.55                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / GBP EX.RATE 1.3251 WITH NORTHERN TRUST   | -811,836.000   | 20 Sep 18 |                   |                   |              | 0.00              | -1,075,763.88 | -1,075,763.88                     | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7747734 WITH NORTHERN      | 49,355.910     | 21 Aug 18 |                   |                   |              | 0.00              | 63,703.67     | 63,703.67                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7747734 WITH NORTHERN      | 48,993.690     | 21 Aug 18 |                   |                   |              | 0.00              | 63,236.16     | 63,236.16                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / GBP EX.RATE 1.289961 WITH NORTHERN TRUST | -154,030.100   | 21 Aug 18 |                   |                   |              | 0.00              | -198,692.82   | -198,692.82                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / GBP EX.RATE 1.2621 WITH NORTHERN TRUST   | -1,314,198.700 | 21 Dec 18 |                   |                   |              | 0.00              | -1,658,650.18 | -1,658,650.18                     | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / GBP EX.RATE 1.263686 WITH NORTHERN TRUST | -315,690.600   | 21 Dec 18 |                   |                   |              | 0.00              | -398,933.79   | -398,933.79                       | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / GBP EX.RATE 1.3918 WITH NORTHERN TRUST   | -631,458.490   | 21 Feb 18 |                   |                   |              | 0.00              | -878,863.93   | -878,863.93                       | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / GBP EX.RATE 1.397342 WITH NORTHERN TRUST | -5,107.240     | 21 Feb 18 |                   |                   |              | 0.00              | -7,136.56     | -7,136.56                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.754463 WITH NORTHERN TRUST | 71,022.000     | 21 Jun 18 |                   |                   |              | 0.00              | 94,135.83     | 94,135.83                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.7549187 WITH NORTHERN      | 217,666.940    | 21 Jun 18 |                   |                   |              | 0.00              | 288,331.64    | 288,331.64                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / GBP EX.RATE 1.3247 WITH NORTHERN TRUST   | -23,444.810    | 21 Jun 18 |                   |                   |              | 0.00              | -31,057.34    | -31,057.34                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / GBP EX.RATE 1.406792 WITH NORTHERN TRUST | -300,148.550   | 21 Mar 18 |                   |                   |              | 0.00              | -422,246.58   | -422,246.58                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7452676 WITH NORTHERN      | 9,400.320      | 21 May 18 |                   |                   |              | 0.00              | 12,613.35     | 12,613.35                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7455737 WITH NORTHERN      | 25,146.370     | 21 May 18 |                   |                   |              | 0.00              | 33,727.54     | 33,727.54                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7456566 WITH NORTHERN      | 320,923.250    | 21 May 18 |                   |                   |              | 0.00              | 430,390.17    | 430,390.17                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / GBP EX.RATE 1.3406 WITH NORTHERN TRUST   | -22,162.900    | 21 May 18 |                   |                   |              | 0.00              | -29,711.58    | -29,711.58                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / GBP EX.RATE 1.343 WITH NORTHERN TRUST    | -8,844.780     | 21 May 18 |                   |                   |              | 0.00              | -11,878.54    | -11,878.54                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / GBP EX.RATE 1.27816 WITH NORTHERN TRUST  | -1,531,129.740 | 21 Nov 18 |                   |                   |              | 0.00              | -1,957,028.79 | -1,957,028.79                     | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 GBP / USD EX.RATE 0.7610396 WITH NORTHERN      | 4,465,325.430  | 21 Sep 18 |                   |                   |              | 0.00              | 5,867,401.89  | 5,640,152.93                      | -227,248.96   |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.3078 WITH NORTHERN TRUST   | -166,582.000   | 21 Sep 18 |                   |                   |              | 0.00              | -217,855.94   | -217,855.94                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.30849 WITH NORTHERN TRUST  | -91,333.780    | 21 Sep 18 |                   |                   |              | 0.00              | -119,509.34   | -119,509.34                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7739938 WITH NORTHERN      | 62,203.130     | 22 Aug 18 |                   |                   |              | 0.00              | 80,366.44     | 80,366.44                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7739938 WITH NORTHERN      | 49,226.810     | 22 Aug 18 |                   |                   |              | 0.00              | 63,601.04     | 63,601.04                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / GBP EX.RATE 1.2909 WITH NORTHERN TRUST   | -305,389.000   | 22 Aug 18 |                   |                   |              | 0.00              | -394,226.66   | -394,226.66                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / GBP EX.RATE 1.394233 WITH NORTHERN TRUST | -11,414.730   | 22 Feb 18 |                   |                   |              | 0.00              | -15,914.79   | -15,914.79                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / GBP EX.RATE 1.3946 WITH NORTHERN TRUST   | -284,266.000  | 22 Feb 18 |                   |                   |              | 0.00              | -396,437.36  | -396,437.36                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / GBP EX.RATE 1.39865 WITH NORTHERN TRUST  | -8,046.860    | 22 Jan 18 |                   |                   |              | 0.00              | -11,254.74   | -11,254.74                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7534972 WITH NORTHERN      | 428,055.840   | 22 Jun 18 |                   |                   |              | 0.00              | 568,092.17   | 568,092.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7539204 WITH NORTHERN      | 15,229.870    | 22 Jun 18 |                   |                   |              | 0.00              | 20,200.90    | 20,200.90                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / GBP EX.RATE 1.3258 WITH NORTHERN TRUST   | -25,878.980   | 22 Jun 18 |                   |                   |              | 0.00              | -34,310.35   | -34,310.35                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 GBP / USD EX.RATE 0.7088373 WITH NORTHERN      | 225,392.030   | 22 Mar 18 |                   |                   |              | 0.00              | 317,974.29   | 317,974.29                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.4077 WITH NORTHERN TRUST   | -408,095.520  | 22 Mar 18 |                   |                   |              | 0.00              | -574,476.06  | -574,476.06                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7439923 WITH NORTHERN      | 99,054.050    | 22 May 18 |                   |                   |              | 0.00              | 133,138.55   | 133,138.55                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.744103 WITH NORTHERN TRUST | 172,649.810   | 22 May 18 |                   |                   |              | 0.00              | 232,024.08   | 232,024.08                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7445795 WITH NORTHERN      | 90,728.580    | 22 May 18 |                   |                   |              | 0.00              | 121,852.11   | 121,852.11                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 GBP / USD EX.RATE 0.7708038 WITH NORTHERN      | 217,841.230   | 22 Oct 18 |                   |                   |              | 0.00              | 282,615.67   | 282,615.67                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 GBP / USD EX.RATE 0.7174631 WITH NORTHERN      | 1,071,376.000 | 23 Apr 18 |                   |                   |              | 0.00              | 1,493,283.87 | 1,493,283.87                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 GBP / USD EX.RATE 0.7178674 WITH NORTHERN      | 461,840.140    | 23 Apr 18 |                   |                   |              | 0.00              | 643,350.24    | 643,350.24                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / GBP EX.RATE 1.397147 WITH NORTHERN TRUST | -1,345,793.850 | 23 Apr 18 |                   |                   |              | 0.00              | -1,880,271.84 | -1,772,410.60                     | 107,861.24    |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.779408 WITH NORTHERN TRUST | 24,500.050     | 23 Aug 18 |                   |                   |              | 0.00              | 31,434.18     | 31,434.18                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7802138 WITH NORTHERN      | 49,485.920     | 23 Aug 18 |                   |                   |              | 0.00              | 63,426.10     | 63,426.10                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7802138 WITH NORTHERN      | 68,970.790     | 23 Aug 18 |                   |                   |              | 0.00              | 88,399.86     | 88,399.86                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / GBP EX.RATE 1.3964 WITH NORTHERN TRUST   | -2,035.440     | 23 Feb 18 |                   |                   |              | 0.00              | -2,842.29     | -2,842.29                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / GBP EX.RATE 1.397198 WITH NORTHERN TRUST | -19,719.130    | 23 Feb 18 |                   |                   |              | 0.00              | -27,551.53    | -27,551.53                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 GBP / USD EX.RATE 0.7149685 WITH NORTHERN      | 104,520.700    | 23 Jan 18 |                   |                   |              | 0.00              | 146,189.24    | 146,189.24                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / GBP EX.RATE 1.309871 WITH NORTHERN TRUST | -148,318.900   | 23 Jul 18 |                   |                   |              | 0.00              | -194,278.63   | -194,278.63                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / GBP EX.RATE 1.3101 WITH NORTHERN TRUST   | -237,136.450   | 23 Jul 18 |                   |                   |              | 0.00              | -310,672.46   | -310,672.46                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / GBP EX.RATE 1.415199 WITH NORTHERN TRUST | -38,412.370    | 23 Mar 18 |                   |                   |              | 0.00              | -54,361.15    | -54,361.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7489515 WITH NORTHERN      | 433,056.480    | 23 May 18 |                   |                   |              | 0.00              | 578,217.01    | 578,217.01                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7489515 WITH NORTHERN      | 30,466.140     | 23 May 18 |                   |                   |              | 0.00              | 40,678.39     | 40,678.39                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7493101 WITH NORTHERN      | 86,260.690    | 23 May 18 |                   |                   |              | 0.00              | 115,120.15   | 115,120.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / GBP EX.RATE 1.3314 WITH NORTHERN TRUST   | -46,670.390   | 23 May 18 |                   |                   |              | 0.00              | -62,136.96   | -62,136.96                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / GBP EX.RATE 1.3327 WITH NORTHERN TRUST   | -0.210        | 23 May 18 |                   |                   |              | 0.00              | -0.28        | -0.28                             | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / GBP EX.RATE 1.280246 WITH NORTHERN TRUST | -223,137.810  | 23 Nov 18 |                   |                   |              | 0.00              | -285,671.29  | -285,671.29                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 GBP / USD EX.RATE 0.7703282 WITH NORTHERN      | 314,171.860   | 23 Oct 18 |                   |                   |              | 0.00              | 407,841.57   | 407,841.57                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / GBP EX.RATE 1.2978 WITH NORTHERN TRUST   | -3.410        | 23 Oct 18 |                   |                   |              | 0.00              | -4.43        | -4.43                             | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7152053 WITH NORTHERN      | 1,684,030.060 | 24 Apr 18 |                   |                   |              | 0.00              | 2,354,610.83 | 2,354,610.83                      | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7155123 WITH NORTHERN      | 220,085.080   | 24 Apr 18 |                   |                   |              | 0.00              | 307,590.91   | 307,590.91                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7155635 WITH NORTHERN      | 15,826.130    | 24 Apr 18 |                   |                   |              | 0.00              | 22,117.02    | 22,117.02                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7158632 WITH NORTHERN      | 453,665.140   | 24 Apr 18 |                   |                   |              | 0.00              | 633,731.64   | 633,731.64                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / GBP EX.RATE 1.3976 WITH NORTHERN TRUST   | -4,293.180    | 24 Apr 18 |                   |                   |              | 0.00              | -6,000.15    | -6,000.15                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7772097 WITH NORTHERN      | 54,829.620    | 24 Aug 18 |                   |                   |              | 0.00              | 70,546.75    | 70,546.75                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7779679 WITH NORTHERN      | 47,836.720    | 24 Aug 18 |                   |                   |              | 0.00              | 61,489.32    | 61,489.32                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7779679 WITH NORTHERN      | 21,219.810   | 24 Aug 18 |                   |                   |              | 0.00              | 27,275.94     | 27,275.94                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX.RATE 1.272863 WITH NORTHERN TRUST | -845.330     | 24 Dec 18 |                   |                   |              | 0.00              | -1,075.99     | -1,075.99                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / GBP EX.RATE 1.420082 WITH NORTHERN TRUST | -146,128.790 | 24 Jan 18 |                   |                   |              | 0.00              | -207,514.86   | -207,514.86                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 GBP / USD EX.RATE 0.759662 WITH NORTHERN TRUST | 774,455.000  | 24 Jul 18 |                   |                   |              | 0.00              | 1,019,473.20  | 1,018,640.70                      | -832.50       |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3134 WITH NORTHERN TRUST   | -774,455.000 | 24 Jul 18 |                   |                   |              | 0.00              | -1,017,169.20 | -1,017,169.20                     | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.313443 WITH NORTHERN TRUST | -4,322.840   | 24 Jul 18 |                   |                   |              | 0.00              | -5,677.80     | -5,677.80                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3138 WITH NORTHERN TRUST   | -182,759.420 | 24 Jul 18 |                   |                   |              | 0.00              | -240,109.33   | -240,109.33                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3138 WITH NORTHERN TRUST   | -130,581.750 | 24 Jul 18 |                   |                   |              | 0.00              | -171,558.30   | -171,558.30                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7470492 WITH NORTHERN      | 213,198.810  | 24 May 18 |                   |                   |              | 0.00              | 285,387.93    | 285,387.93                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7471831 WITH NORTHERN      | 61,603.650   | 24 May 18 |                   |                   |              | 0.00              | 82,447.86     | 82,447.86                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7474959 WITH NORTHERN      | 67,339.820   | 24 May 18 |                   |                   |              | 0.00              | 90,087.21     | 90,087.21                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.337832 WITH NORTHERN TRUST | -103,657.750 | 24 May 18 |                   |                   |              | 0.00              | -138,676.65   | -138,676.65                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.338084 WITH NORTHERN TRUST | -46,179.630  | 24 May 18 |                   |                   |              | 0.00              | -61,792.22    | -61,792.22                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.775213 WITH NORTHERN TRUST | 747,140.290  | 24 Oct 18 |                   |                   |              | 0.00              | 963,787.07  | 963,787.07                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7757603 WITH NORTHERN      | 18,088.870   | 24 Oct 18 |                   |                   |              | 0.00              | 23,317.60   | 23,317.60                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7757603 WITH NORTHERN      | 24,419.330   | 24 Oct 18 |                   |                   |              | 0.00              | 31,477.93   | 31,477.93                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / GBP EX.RATE 1.3118 WITH NORTHERN TRUST   | -5,417.650   | 24 Sep 18 |                   |                   |              | 0.00              | -7,106.87   | -7,106.87                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / GBP EX.RATE 1.3118 WITH NORTHERN TRUST   | -2,211.190   | 24 Sep 18 |                   |                   |              | 0.00              | -2,900.64   | -2,900.64                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7174631 WITH NORTHERN      | 22,664.630   | 25 Apr 18 |                   |                   |              | 0.00              | 31,589.96   | 31,589.96                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7180107 WITH NORTHERN      | 381,155.990  | 25 Apr 18 |                   |                   |              | 0.00              | 530,850.05  | 530,850.05                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 GBP / USD EX.RATE 0.7010234 WITH NORTHERN      | 202,506.050  | 25 Jan 18 |                   |                   |              | 0.00              | 288,872.05  | 288,872.05                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / GBP EX.RATE 1.314744 WITH NORTHERN TRUST | -413.060     | 25 Jul 18 |                   |                   |              | 0.00              | -543.07     | -543.07                           | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / GBP EX.RATE 1.3265 WITH NORTHERN TRUST   | -34,836.800  | 25 Jun 18 |                   |                   |              | 0.00              | -46,211.02  | -46,211.02                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / GBP EX.RATE 1.326945 WITH NORTHERN TRUST | -109,491.970 | 25 Jun 18 |                   |                   |              | 0.00              | -145,289.82 | -145,289.82                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 GBP / USD EX.RATE 0.7510958 WITH NORTHERN      | 400.000      | 25 May 18 |                   |                   |              | 0.00              | 532.56      | 532.56                            | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / GBP EX.RATE 1.33126 WITH NORTHERN TRUST  | -238,749.540 | 25 May 18 |                   |                   |              | 0.00              | -317,837.71 | -317,837.71                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.779822 WITH NORTHERN TRUST | 292,082.270    | 25 Oct 18 |                   |                   |              | 0.00              | 374,549.95     | 374,549.95                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.7799971 WITH NORTHERN      | 6,556.320      | 25 Oct 18 |                   |                   |              | 0.00              | 8,405.57       | 8,405.57                          | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.7799971 WITH NORTHERN      | 8,851.020      | 25 Oct 18 |                   |                   |              | 0.00              | 11,347.50      | 11,347.50                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / GBP EX.RATE 1.28394 WITH NORTHERN TRUST  | -9,569,750.000 | 25 Oct 18 |                   |                   |              | 0.00              | -12,286,984.82 | -12,087,552.04                    | 199,432.78    |
| FX DEAL TRANSACTED ON 25 SEP 2018 GBP / USD EX.RATE 0.7566586 WITH NORTHERN      | 246,647.000    | 25 Sep 18 |                   |                   |              | 0.00              | 325,968.68     | 311,539.85                        | -14,428.83    |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / GBP EX.RATE 1.3167 WITH NORTHERN TRUST   | -246,647.000   | 25 Sep 18 |                   |                   |              | 0.00              | -324,760.10    | -324,760.10                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 GBP / USD EX.RATE 0.7177205 WITH NORTHERN      | 8,120.850      | 26 Apr 18 |                   |                   |              | 0.00              | 11,314.78      | 11,314.78                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 GBP / USD EX.RATE 0.7181561 WITH NORTHERN      | 260,888.970    | 26 Apr 18 |                   |                   |              | 0.00              | 363,276.15     | 363,276.15                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / GBP EX.RATE 1.395289 WITH NORTHERN TRUST | -191.240       | 26 Feb 18 |                   |                   |              | 0.00              | -266.84        | -266.84                           | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 GBP / USD EX.RATE 0.7043007 WITH NORTHERN      | 738,879.020    | 26 Jan 18 |                   |                   |              | 0.00              | 1,049,095.90   | 1,049,095.90                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 GBP / USD EX.RATE 0.7601493 WITH NORTHERN      | 618,957.500    | 26 Jul 18 |                   |                   |              | 0.00              | 814,257.78     | 814,114.83                        | -142.95       |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.31078 WITH NORTHERN TRUST  | -427.760       | 26 Jul 18 |                   |                   |              | 0.00              | -560.70        | -560.70                           | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3108 WITH NORTHERN TRUST   | -17,549.120    | 26 Jul 18 |                   |                   |              | 0.00              | -23,003.39     | -23,003.39                        | 0.00          |

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| Security Description / Asset ID                                                   | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.312 WITH NORTHERN TRUST     | -12,636.000  | 26 Jul 18 |                   |                   |              | 0.00              | -16,578.43  | -16,578.43                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST    | -395,213.000 | 26 Jul 18 |                   |                   |              | 0.00              | -518,835.63 | -518,835.63                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST    | -19.040      | 26 Jun 18 |                   |                   |              | 0.00              | -25.12      | -25.12                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST    | -52.960      | 26 Jun 18 |                   |                   |              | 0.00              | -69.88      | -69.88                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.322013 WITH NORTHERN TRUST  | -488.810     | 26 Jun 18 |                   |                   |              | 0.00              | -646.21     | -646.21                           | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3221 WITH NORTHERN TRUST    | -37,317.020  | 26 Jun 18 |                   |                   |              | 0.00              | -49,336.83  | -49,336.83                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.70205 WITH NORTHERN TRUST   | 98,509.160   | 26 Mar 18 |                   |                   |              | 0.00              | 140,316.45  | 140,316.45                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.7028395 WITH NORTHERN TRUST | 360,424.190  | 26 Mar 18 |                   |                   |              | 0.00              | 512,811.54  | 512,811.54                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.4228 WITH NORTHERN TRUST    | -366,775.450 | 26 Mar 18 |                   |                   |              | 0.00              | -521,848.11 | -521,848.11                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.422913 WITH NORTHERN TRUST  | -189,882.430 | 26 Mar 18 |                   |                   |              | 0.00              | -270,186.18 | -270,186.18                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 GBP / USD EX.RATE 0.7805183 WITH NORTHERN TRUST | 22,131.390   | 26 Nov 18 |                   |                   |              | 0.00              | 28,354.74   | 28,354.74                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / GBP EX.RATE 1.282025 WITH NORTHERN TRUST  | -285,953.110 | 26 Nov 18 |                   |                   |              | 0.00              | -366,599.04 | -366,599.04                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / GBP EX.RATE 1.2842 WITH NORTHERN TRUST    | -33,149.500  | 26 Nov 18 |                   |                   |              | 0.00              | -42,570.59  | -42,570.59                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7789029 WITH NORTHERN      | 13,311.150    | 26 Oct 18 |                   |                   |              | 0.00              | 17,089.61    | 17,089.61                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7789029 WITH NORTHERN      | 17,969.720    | 26 Oct 18 |                   |                   |              | 0.00              | 23,070.55    | 23,070.55                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7790431 WITH NORTHERN      | 49,873.320    | 26 Oct 18 |                   |                   |              | 0.00              | 64,018.69    | 64,018.69                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / GBP EX.RATE 1.316337 WITH NORTHERN TRUST | -71,168.880   | 26 Sep 18 |                   |                   |              | 0.00              | -93,682.23   | -93,682.23                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7253604 WITH NORTHERN      | 243,719.460   | 27 Apr 18 |                   |                   |              | 0.00              | 335,997.74   | 335,997.74                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7255315 WITH NORTHERN      | 69,621.900    | 27 Apr 18 |                   |                   |              | 0.00              | 95,959.86    | 95,959.86                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 GBP / USD EX.RATE 0.7747464 WITH NORTHERN      | 6,867,329.000 | 27 Aug 18 |                   |                   |              | 0.00              | 8,863,970.57 | 9,032,598.13                      | 168,627.56    |
| FX DEAL TRANSACTED ON 27 AUG 2018 GBP / USD EX.RATE 0.7764578 WITH NORTHERN      | 100,737.660   | 27 Aug 18 |                   |                   |              | 0.00              | 129,740.03   | 129,740.03                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7876143 WITH NORTHERN      | 4,746,660.000 | 27 Dec 18 |                   |                   |              | 0.00              | 6,026,630.10 | 6,068,045.47                      | 41,415.37     |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7904513 WITH NORTHERN      | 1,206,738.590 | 27 Dec 18 |                   |                   |              | 0.00              | 1,526,644.99 | 1,526,644.99                      | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7904513 WITH NORTHERN      | 1,394,696.280 | 27 Dec 18 |                   |                   |              | 0.00              | 1,764,430.26 | 1,764,430.26                      | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / GBP EX.RATE 1.38786 WITH NORTHERN TRUST  | -12,385.050   | 27 Feb 18 |                   |                   |              | 0.00              | -17,188.72   | -17,188.72                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / GBP EX.RATE 1.31104 WITH NORTHERN TRUST  | -432,044.580  | 27 Jul 18 |                   |                   |              | 0.00              | -566,427.73  | -566,427.73                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 GBP / USD EX.RATE 0.7602383 WITH NORTHERN      | 136,869.820  | 27 Jun 18 |                   |                   |              | 0.00              | 180,035.41  | 180,035.41                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 GBP / USD EX.RATE 0.7610929 WITH NORTHERN      | 187,073.200  | 27 Jun 18 |                   |                   |              | 0.00              | 245,795.48  | 245,795.48                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / GBP EX.RATE 1.3113 WITH NORTHERN TRUST   | -7.400       | 27 Jun 18 |                   |                   |              | 0.00              | -9.70       | -9.70                             | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / GBP EX.RATE 1.4153 WITH NORTHERN TRUST   | -71,021.100  | 27 Mar 18 |                   |                   |              | 0.00              | -100,516.16 | -100,516.16                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / GBP EX.RATE 1.41616 WITH NORTHERN TRUST  | -195,913.620 | 27 Mar 18 |                   |                   |              | 0.00              | -277,445.03 | -277,445.03                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 GBP / USD EX.RATE 0.8012821 WITH NORTHERN      | 22,003.260   | 27 Nov 18 |                   |                   |              | 0.00              | 27,460.07   | 27,460.07                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / GBP EX.RATE 1.273286 WITH NORTHERN TRUST | -115,373.560 | 27 Nov 18 |                   |                   |              | 0.00              | -146,903.54 | -146,903.54                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 GBP / USD EX.RATE 0.7617307 WITH NORTHERN      | 41,947.450   | 27 Sep 18 |                   |                   |              | 0.00              | 55,068.61   | 55,068.61                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 GBP / USD EX.RATE 0.7639419 WITH NORTHERN      | 41,752.220   | 27 Sep 18 |                   |                   |              | 0.00              | 54,653.66   | 54,653.66                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.307538 WITH NORTHERN TRUST | -76,659.210  | 27 Sep 18 |                   |                   |              | 0.00              | -100,234.83 | -100,234.83                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.310445 WITH NORTHERN TRUST | -132,938.920 | 27 Sep 18 |                   |                   |              | 0.00              | -174,209.14 | -174,209.14                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST   | -55,762.830  | 27 Sep 18 |                   |                   |              | 0.00              | -73,205.44  | -73,205.44                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 GBP / USD EX.RATE 0.7768197 WITH NORTHERN      | 50,811.550   | 28 Aug 18 |                   |                   |              | 0.00              | 65,409.71   | 65,409.71                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / GBP EX.RATE 1.2866 WITH NORTHERN TRUST   | -64,256.480  | 28 Aug 18 |                   |                   |              | 0.00              | -82,672.39  | -82,765.57                        | -93.18        |
| FX DEAL TRANSACTED ON 28 DEC 2018 GBP / USD EX.RATE 0.7869678 WITH NORTHERN      | 224,560.450  | 28 Dec 18 |                   |                   |              | 0.00              | 285,348.96  | 286,000.22                        | 651.26        |
| FX DEAL TRANSACTED ON 28 DEC 2018 GBP / USD EX.RATE 0.7869678 WITH NORTHERN      | 158,434.020  | 28 Dec 18 |                   |                   |              | 0.00              | 201,322.11  | 201,781.59                        | 459.48        |
| FX DEAL TRANSACTED ON 28 JUN 2018 GBP / USD EX.RATE 0.7636263 WITH NORTHERN      | 47,346.020   | 28 Jun 18 |                   |                   |              | 0.00              | 62,001.55   | 62,001.55                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / GBP EX.RATE 1.3053 WITH NORTHERN TRUST   | -39,135.660  | 28 Jun 18 |                   |                   |              | 0.00              | -51,083.78  | -51,083.78                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / GBP EX.RATE 1.3066 WITH NORTHERN TRUST   | -36,718.380  | 28 Jun 18 |                   |                   |              | 0.00              | -47,976.24  | -47,976.24                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.407 WITH NORTHERN TRUST    | -12,767.640  | 28 Mar 18 |                   |                   |              | 0.00              | -17,964.07  | -17,964.07                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.4102 WITH NORTHERN TRUST   | -233,019.000 | 28 Mar 18 |                   |                   |              | 0.00              | -328,603.39 | -328,603.39                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.41077 WITH NORTHERN TRUST  | -241,691.780 | 28 Mar 18 |                   |                   |              | 0.00              | -340,971.51 | -340,971.51                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / GBP EX.RATE 1.3311 WITH NORTHERN TRUST   | -9,419.660   | 28 May 18 |                   |                   |              | 0.00              | -12,538.51  | -12,538.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 GBP / USD EX.RATE 0.7788162 WITH NORTHERN      | 13,404.860   | 28 Nov 18 |                   |                   |              | 0.00              | 17,211.84   | 17,211.84                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / GBP EX.RATE 1.281075 WITH NORTHERN TRUST | -96,948.900  | 28 Nov 18 |                   |                   |              | 0.00              | -124,198.81 | -124,198.81                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / GBP EX.RATE 1.282044 WITH NORTHERN TRUST | -18,112.340  | 28 Nov 18 |                   |                   |              | 0.00              | -23,220.82  | -23,220.82                        | 0.00          |

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

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |             |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                         |             |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN | 67,819.030  | 28 Sep 18 |                   |                   |              | 0.00              | 88,564.87    | 88,564.87                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 462,072.140 | 28 Sep 18 |                   |                   |              | 0.00              | 602,773.11   | 602,773.11                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 497,271.870 | 28 Sep 18 |                   |                   |              | 0.00              | 648,691.15   | 648,691.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 418,114.060 | 28 Sep 18 |                   |                   |              | 0.00              | 545,429.79   | 545,429.79                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 460,525.540 | 28 Sep 18 |                   |                   |              | 0.00              | 600,755.57   | 600,755.57                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 436,324.580 | 28 Sep 18 |                   |                   |              | 0.00              | 569,185.41   | 569,185.41                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 107,903.440 | 28 Sep 18 |                   |                   |              | 0.00              | 140,760.04   | 140,760.04                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 297,089.490 | 28 Sep 18 |                   |                   |              | 0.00              | 387,553.24   | 387,553.24                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 273,962.660 | 28 Sep 18 |                   |                   |              | 0.00              | 357,384.29   | 357,384.29                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 564,419.260 | 28 Sep 18 |                   |                   |              | 0.00              | 736,284.92   | 736,284.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 135,759.560 | 28 Sep 18 |                   |                   |              | 0.00              | 177,098.35   | 177,098.35                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 201,652.600 | 28 Sep 18 |                   |                   |              | 0.00              | 263,055.82   | 263,055.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | 788,501.840 | 28 Sep 18 |                   |                   |              | 0.00              | 1,028,600.65 | 1,028,600.65                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN      | 587,665.110  | 28 Sep 18 |                   |                   |              | 0.00              | 766,609.14    | 766,609.14                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN      | 65,546.710   | 28 Sep 18 |                   |                   |              | 0.00              | 85,505.68     | 85,505.68                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.76693 WITH NORTHERN TRUST  | 883,852.000  | 28 Sep 18 |                   |                   |              | 0.00              | 1,152,454.62  | 1,152,454.62                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.303804 WITH NORTHERN TRUST | -193,790.930 | 28 Sep 18 |                   |                   |              | 0.00              | -252,665.39   | -252,665.39                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30876 WITH NORTHERN TRUST  | -883,852.000 | 28 Sep 18 |                   |                   |              | 0.00              | -1,156,750.14 | -1,116,393.54                     | 40,356.60     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / GBP EX.RATE 1.298253 WITH NORTHERN TRUST | -67,818.610  | 29 Aug 18 |                   |                   |              | 0.00              | -88,045.71    | -88,045.71                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 GBP / USD EX.RATE 0.7102036 WITH NORTHERN      | 178,259.360  | 29 Jan 18 |                   |                   |              | 0.00              | 250,997.56    | 250,997.56                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 GBP / USD EX.RATE 0.7574627 WITH NORTHERN      | 11,281.970   | 29 Jun 18 |                   |                   |              | 0.00              | 14,894.42     | 14,894.42                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3141 WITH NORTHERN TRUST   | -385,655.170 | 29 Jun 18 |                   |                   |              | 0.00              | -506,789.46   | -506,789.46                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 GBP / USD EX.RATE 0.7125141 WITH NORTHERN      | 330,631.790  | 29 Mar 18 |                   |                   |              | 0.00              | 464,035.44    | 464,035.44                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / GBP EX.RATE 1.4033 WITH NORTHERN TRUST   | -14,141.110  | 29 Mar 18 |                   |                   |              | 0.00              | -19,844.22    | -19,844.22                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 GBP / USD EX.RATE 0.7543754 WITH NORTHERN      | 142,225.730  | 29 May 18 |                   |                   |              | 0.00              | 188,534.43    | 188,534.43                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 GBP / USD EX.RATE 0.7820443 WITH NORTHERN      | 15,074.150   | 29 Nov 18 |                   |                   |              | 0.00              | 19,275.32     | 19,275.32                         | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>British pound sterling - GBP</b>                                             |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 GBP / USD EX.RATE 0.7823392 WITH NORTHERN     | 49,369.580    | 29 Nov 18 |                   |                   |              | 0.00              | 63,105.09    | 63,105.09                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807023 WITH NORTHERN     | 1,399,887.470 | 29 Oct 18 |                   |                   |              | 0.00              | 1,793,113.06 | 1,793,113.06                      | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807888 WITH NORTHERN     | 2,713.320     | 29 Oct 18 |                   |                   |              | 0.00              | 3,475.10     | 3,475.10                          | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807888 WITH NORTHERN     | 3,662.590     | 29 Oct 18 |                   |                   |              | 0.00              | 4,690.88     | 4,690.88                          | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.2828 WITH NORTHERN TRUST  | -60,339.110   | 29 Oct 18 |                   |                   |              | 0.00              | -77,403.01   | -77,403.01                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7261995 WITH NORTHERN     | 55,279.300    | 30 Apr 18 |                   |                   |              | 0.00              | 76,121.37    | 76,121.37                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7272198 WITH NORTHERN     | 22,398.260    | 30 Apr 18 |                   |                   |              | 0.00              | 30,799.85    | 30,799.85                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.373 WITH NORTHERN TRUST   | -4.880        | 30 Apr 18 |                   |                   |              | 0.00              | -6.70        | -6.70                             | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.373 WITH NORTHERN TRUST   | -3.900        | 30 Apr 18 |                   |                   |              | 0.00              | -5.35        | -5.35                             | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / GBP EX.RATE 1.30197 WITH NORTHERN TRUST | -1,607.020    | 30 Aug 18 |                   |                   |              | 0.00              | -2,092.29    | -2,092.29                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7086946 WITH NORTHERN     | 16,995.200    | 30 Jan 18 |                   |                   |              | 0.00              | 23,980.99    | 23,980.99                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 GBP / USD EX.RATE 0.7610929 WITH NORTHERN     | 68,801.000    | 30 Jul 18 |                   |                   |              | 0.00              | 90,397.63    | 90,397.63                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.7530347 WITH NORTHERN     | 29,812.540    | 30 May 18 |                   |                   |              | 0.00              | 39,589.86    | 39,589.86                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>British pound sterling - GBP</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | -301,443.280   | 30 May 18 |                   |                   |              | 0.00              | -400,075.52   | -400,075.52                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | -358,668.780   | 30 May 18 |                   |                   |              | 0.00              | -476,025.20   | -476,025.20                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | -2.590         | 30 May 18 |                   |                   |              | 0.00              | -3.44         | -3.44                             | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST   | -106,835.320   | 30 May 18 |                   |                   |              | 0.00              | -141,962.77   | -141,962.77                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7828824 WITH NORTHERN      | 1,799,027.000  | 30 Nov 18 |                   |                   |              | 0.00              | 2,297,952.96  | 2,272,351.16                      | -25,601.80    |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7844368 WITH NORTHERN      | 22,055.740     | 30 Nov 18 |                   |                   |              | 0.00              | 28,116.66     | 28,116.66                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.275344 WITH NORTHERN TRUST | -13,099.780    | 30 Nov 18 |                   |                   |              | 0.00              | -16,706.73    | -16,706.73                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.2765 WITH NORTHERN TRUST   | -1,799,027.000 | 30 Nov 18 |                   |                   |              | 0.00              | -2,296,457.97 | -2,296,457.97                     | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7863564 WITH NORTHERN      | 237,483.850    | 30 Oct 18 |                   |                   |              | 0.00              | 302,005.36    | 302,005.36                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7866249 WITH NORTHERN      | 29,291.570     | 30 Oct 18 |                   |                   |              | 0.00              | 37,237.03     | 37,237.03                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7866249 WITH NORTHERN      | 39,544.140     | 30 Oct 18 |                   |                   |              | 0.00              | 50,270.65     | 50,270.65                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / GBP EX.RATE 1.27735 WITH NORTHERN TRUST  | -6,218,787.000 | 30 Oct 18 |                   |                   |              | 0.00              | -7,943,567.57 | -7,854,950.39                     | 88,617.18     |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / GBP EX.RATE 1.29614 WITH NORTHERN TRUST  | -10,863.510    | 31 Aug 18 |                   |                   |              | 0.00              | -14,080.63    | -14,080.63                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>British pound sterling - GBP</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 DEC 2018 GBP / USD EX.RATE 0.7807011 WITH NORTHERN      | 91,982.030   | 31 Dec 18 |                   |                   |              | 0.00              | 117,819.78  | 117,153.92                        | -665.86       |
| FX DEAL TRANSACTED ON 31 DEC 2018 GBP / USD EX.RATE 0.7811414 WITH NORTHERN      | 553,565.000  | 31 Dec 18 |                   |                   |              | 0.00              | 708,661.73  | 707,667.62                        | -994.11       |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / GBP EX.RATE 1.273839 WITH NORTHERN TRUST | -341,139.610 | 31 Dec 18 |                   |                   |              | 0.00              | -434,556.94 | -434,475.45                       | 81.49         |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / GBP EX.RATE 1.2754 WITH NORTHERN TRUST   | -553,565.000 | 31 Dec 18 |                   |                   |              | 0.00              | -706,016.80 | -705,054.13                       | 962.67        |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7043742 WITH NORTHERN      | 28,085.970   | 31 Jan 18 |                   |                   |              | 0.00              | 39,873.65   | 39,873.65                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 371,913.220  | 31 Jan 18 |                   |                   |              | 0.00              | 527,819.24  | 527,819.24                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 357,490.190  | 31 Jan 18 |                   |                   |              | 0.00              | 507,350.08  | 507,350.08                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 179,822.790  | 31 Jan 18 |                   |                   |              | 0.00              | 255,204.50  | 255,204.50                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 215,445.730  | 31 Jan 18 |                   |                   |              | 0.00              | 305,760.58  | 305,760.58                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 537,105.760  | 31 Jan 18 |                   |                   |              | 0.00              | 762,260.49  | 762,260.49                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 225,549.650  | 31 Jan 18 |                   |                   |              | 0.00              | 320,100.06  | 320,100.06                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 339,819.960  | 31 Jan 18 |                   |                   |              | 0.00              | 482,272.49  | 482,272.49                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 311,065.010  | 31 Jan 18 |                   |                   |              | 0.00              | 441,463.46  | 441,463.46                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>British pound sterling - GBP</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 96,476.810  | 31 Jan 18 |                   |                   |              | 0.00              | 136,919.89 | 136,919.89                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 371,834.210 | 31 Jan 18 |                   |                   |              | 0.00              | 527,707.11 | 527,707.11                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 163,914.370 | 31 Jan 18 |                   |                   |              | 0.00              | 232,627.27 | 232,627.27                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN      | 216,315.920 | 31 Jan 18 |                   |                   |              | 0.00              | 306,995.55 | 306,995.55                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / GBP EX.RATE 1.3095 WITH NORTHERN TRUST   | -4.690      | 31 Jul 18 |                   |                   |              | 0.00              | -6.14      | -6.14                             | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 GBP / USD EX.RATE 0.7523322 WITH NORTHERN      | 165,220.900 | 31 May 18 |                   |                   |              | 0.00              | 219,611.62 | 219,611.62                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / GBP EX.RATE 1.328677 WITH NORTHERN TRUST | -11,166.260 | 31 May 18 |                   |                   |              | 0.00              | -14,836.35 | -14,836.35                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7823159 WITH NORTHERN      | 54,345.870  | 31 Oct 18 |                   |                   |              | 0.00              | 69,467.93  | 69,467.93                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7823159 WITH NORTHERN      | 42,252.430  | 31 Oct 18 |                   |                   |              | 0.00              | 54,009.42  | 54,009.42                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7832939 WITH NORTHERN      | 182,246.440 | 31 Oct 18 |                   |                   |              | 0.00              | 232,666.74 | 232,666.74                        | 0.00          |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / CAD EX.RATE 0.7686986 WITH NORTHERN      | -8,423.910  | 1 Aug 18  |                   |                   |              | 0.00              | -6,475.45  | -6,475.45                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | 320,186.300 | 1 Feb 18  |                   |                   |              | 0.00              | 260,780.50 | 260,780.50                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | 52,358.660  | 1 Feb 18 |                   |                   |              | 0.00              | 42,644.29  | 42,644.29                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | 269,717.400 | 1 Feb 18 |                   |                   |              | 0.00              | 219,675.35 | 219,675.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | 113,432.690 | 1 Feb 18 |                   |                   |              | 0.00              | 92,386.94  | 92,386.94                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.8144649 WITH NORTHERN      | -7,123.800  | 1 Feb 18 |                   |                   |              | 0.00              | -5,802.09  | -5,802.09                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.295859 WITH NORTHERN TRUST | 5,838.310   | 1 Jun 18 |                   |                   |              | 0.00              | 4,505.36   | 4,505.36                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.295859 WITH NORTHERN TRUST | 2,043.340   | 1 Jun 18 |                   |                   |              | 0.00              | 1,576.82   | 1,576.82                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CAD EX.RATE 0.7716889 WITH NORTHERN      | -56,400.070 | 1 Jun 18 |                   |                   |              | 0.00              | -43,523.31 | -43,523.31                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 CAD / USD EX.RATE 1.289642 WITH NORTHERN TRUST | 7,707.620   | 1 May 18 |                   |                   |              | 0.00              | 5,976.56   | 5,976.56                          | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.7777259 WITH NORTHERN      | -8,423.910  | 1 May 18 |                   |                   |              | 0.00              | -6,551.49  | -6,551.49                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7627765 WITH NORTHERN      | -9,629.910  | 1 Nov 18 |                   |                   |              | 0.00              | -7,345.47  | -7,345.47                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST   | 355,196.310 | 1 Oct 18 |                   |                   |              | 0.00              | 277,323.79 | 277,323.79                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST   | 507,592.770 | 1 Oct 18 |                   |                   |              | 0.00              | 396,309.16 | 396,309.16                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST   | 142,107.040 | 1 Oct 18 |                   |                   |              | 0.00              | 110,951.78 | 110,951.78                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST   | 146,827.260   | 1 Oct 18 |                   |                   |              | 0.00              | 114,637.15   | 114,637.15                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7800044 WITH NORTHERN      | -12,847.510   | 1 Oct 18 |                   |                   |              | 0.00              | -10,021.11   | -10,021.11                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7800044 WITH NORTHERN      | -17,580.940   | 1 Oct 18 |                   |                   |              | 0.00              | -13,713.21   | -13,713.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7821666 WITH NORTHERN      | -13,860.000   | 1 Oct 18 |                   |                   |              | 0.00              | -10,840.83   | -10,840.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 CAD / USD EX.RATE 1.290942 WITH NORTHERN TRUST | 1,053.500     | 2 Apr 18 |                   |                   |              | 0.00              | 816.07       | 816.07                            | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 CAD / USD EX.RATE 1.30117 WITH NORTHERN TRUST  | 1,622,842.690 | 2 Aug 18 |                   |                   |              | 0.00              | 1,247,218.03 | 1,247,218.03                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CAD EX.RATE 0.7671653 WITH NORTHERN      | -6.370        | 2 Aug 18 |                   |                   |              | 0.00              | -4.89        | -4.89                             | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CAD EX.RATE 1.3035 WITH NORTHERN TRUST   | -0.670        | 2 Aug 18 |                   |                   |              | 0.00              | -0.51        | -0.51                             | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / CAD EX.RATE 0.8065817 WITH NORTHERN      | -15.680       | 2 Feb 18 |                   |                   |              | 0.00              | -12.65       | -12.65                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / CAD EX.RATE 1.2398 WITH NORTHERN TRUST   | -1.230        | 2 Feb 18 |                   |                   |              | 0.00              | -0.99        | -0.99                             | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25005 WITH NORTHERN TRUST  | 3,768.360     | 2 Jan 18 |                   |                   |              | 0.00              | 3,014.57     | 3,014.57                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25005 WITH NORTHERN TRUST  | 7,060.980     | 2 Jan 18 |                   |                   |              | 0.00              | 5,648.56     | 5,648.56                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 0.7993605 WITH NORTHERN      | -11,205.000   | 2 Jan 18 |                   |                   |              | 0.00              | -8,956.83    | -8,956.83                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 1.2542 WITH NORTHERN TRUST   | -0.530      | 2 Jan 18 |                   |                   |              | 0.00              | -0.42      | -0.42                             | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | 64,917.010  | 2 Jul 18 |                   |                   |              | 0.00              | 49,211.76  | 49,211.76                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | 233,130.880 | 2 Jul 18 |                   |                   |              | 0.00              | 176,729.98 | 176,729.98                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | 43,711.330  | 2 Jul 18 |                   |                   |              | 0.00              | 33,136.33  | 33,136.33                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | 8,025.720   | 2 Jul 18 |                   |                   |              | 0.00              | 6,084.07   | 6,084.07                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | 21,218.400  | 2 Jul 18 |                   |                   |              | 0.00              | 16,085.07  | 16,085.07                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.7572889 WITH NORTHERN      | -12,474.000 | 2 Jul 18 |                   |                   |              | 0.00              | -9,446.42  | -9,446.42                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -35,641.850 | 2 Jul 18 |                   |                   |              | 0.00              | -27,019.09 | -27,019.09                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -34,718.540 | 2 Jul 18 |                   |                   |              | 0.00              | -26,319.15 | -26,319.15                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -5,678.270  | 2 Jul 18 |                   |                   |              | 0.00              | -4,304.54  | -4,304.54                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -3,349.290  | 2 Jul 18 |                   |                   |              | 0.00              | -2,539.00  | -2,539.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -9,418.600  | 2 Jul 18 |                   |                   |              | 0.00              | -7,139.98  | -7,139.98                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -38,434.650 | 2 Jul 18 |                   |                   |              | 0.00              | -29,136.23 | -29,136.23                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -22,667.570 | 2 Jul 18 |                   |                   |              | 0.00              | -17,183.65 | -17,183.65                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -63,752.680 | 2 Jul 18 |                   |                   |              | 0.00              | -48,329.12 | -48,329.12                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -25,980.520 | 2 Jul 18 |                   |                   |              | 0.00              | -19,695.10 | -19,695.10                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | -69,277.570 | 2 Jul 18 |                   |                   |              | 0.00              | -52,517.38 | -52,517.38                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 0.7743654 WITH NORTHERN      | -75,650.800 | 2 Mar 18 |                   |                   |              | 0.00              | -58,581.36 | -58,581.36                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 0.7745333 WITH NORTHERN      | -6.330      | 2 Mar 18 |                   |                   |              | 0.00              | -4.90      | -4.90                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 1.2911 WITH NORTHERN TRUST   | -0.450      | 2 Mar 18 |                   |                   |              | 0.00              | -0.35      | -0.35                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / CAD EX.RATE 1.288 WITH NORTHERN TRUST    | -6.150      | 2 May 18 |                   |                   |              | 0.00              | -4.77      | -4.77                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / CAD EX.RATE 1.288 WITH NORTHERN TRUST    | -0.580      | 2 May 18 |                   |                   |              | 0.00              | -0.45      | -0.45                             | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | -8,075.190  | 2 Nov 18 |                   |                   |              | 0.00              | -6,158.80  | -6,158.80                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | -9,723.640  | 2 Nov 18 |                   |                   |              | 0.00              | -7,416.05  | -7,416.05                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7632423 WITH NORTHERN      | -8.210      | 2 Nov 18 |                   |                   |              | 0.00              | -6.27      | -6.27                             | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7796931 WITH NORTHERN      | -18,670.150 | 2 Oct 18 |                   |                   |              | 0.00              | -14,556.99 | -14,556.99                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7796931 WITH NORTHERN      | -25,547.800    | 2 Oct 18 |                   |                   |              | 0.00              | -19,919.44    | -19,919.44                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7800312 WITH NORTHERN      | -8.210         | 2 Oct 18 |                   |                   |              | 0.00              | -6.40         | -6.40                             | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 220.000        | 3 Apr 18 |                   |                   |              | 0.00              | 171.92        | 171.92                            | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 228,705.600    | 3 Apr 18 |                   |                   |              | 0.00              | 178,725.96    | 178,725.96                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 105,772.800    | 3 Apr 18 |                   |                   |              | 0.00              | 82,657.99     | 82,657.99                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 55,631.100     | 3 Apr 18 |                   |                   |              | 0.00              | 43,473.89     | 43,473.89                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 26,331.700     | 3 Apr 18 |                   |                   |              | 0.00              | 20,577.36     | 20,577.36                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 12,954.450     | 3 Apr 18 |                   |                   |              | 0.00              | 10,123.48     | 10,123.48                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 9,914.520      | 3 Apr 18 |                   |                   |              | 0.00              | 7,747.87      | 7,747.87                          | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 19,164.200     | 3 Apr 18 |                   |                   |              | 0.00              | 14,976.20     | 14,976.20                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | 81,904.640     | 3 Apr 18 |                   |                   |              | 0.00              | 64,005.80     | 64,005.80                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.280244 WITH NORTHERN TRUST | 69,780.400     | 3 Apr 18 |                   |                   |              | 0.00              | 54,505.55     | 54,505.55                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / CAD EX.RATE 0.7701609 WITH NORTHERN      | -2,493,827.580 | 3 Aug 18 |                   |                   |              | 0.00              | -1,920,648.46 | -1,920,648.46                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CAD EX.RATE 0.7581501 WITH NORTHERN      | -54.900        | 3 Dec 18 |                   |                   |              | 0.00              | -41.62        | -41.62                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7971303 WITH NORTHERN      | -1.380         | 3 Jan 18 |                   |                   |              | 0.00              | -1.10         | -1.10                             | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7971303 WITH NORTHERN      | -16.720        | 3 Jan 18 |                   |                   |              | 0.00              | -13.33        | -13.33                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | -46,119.790    | 3 Jan 18 |                   |                   |              | 0.00              | -36,776.65    | -36,776.65                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | -4,891.210     | 3 Jan 18 |                   |                   |              | 0.00              | -3,900.33     | -3,900.33                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | -1,956.480     | 3 Jan 18 |                   |                   |              | 0.00              | -1,560.13     | -1,560.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | -11,321.500    | 3 Jan 18 |                   |                   |              | 0.00              | -9,027.94     | -9,027.94                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | -11,359.390    | 3 Jan 18 |                   |                   |              | 0.00              | -9,058.16     | -9,058.16                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / CAD EX.RATE 0.7609406 WITH NORTHERN      | -219,364.530   | 3 Jul 18 |                   |                   |              | 0.00              | -166,923.38   | -166,923.38                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / CAD EX.RATE 0.7609406 WITH NORTHERN      | -1,484,886.510 | 3 Jul 18 |                   |                   |              | 0.00              | -1,129,910.45 | -1,129,910.45                     | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / CAD EX.RATE 0.7795709 WITH NORTHERN      | -33,280.950    | 3 Oct 18 |                   |                   |              | 0.00              | -25,944.86    | -25,944.86                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / CAD EX.RATE 0.7795709 WITH NORTHERN      | -45,540.160    | 3 Oct 18 |                   |                   |              | 0.00              | -35,501.78    | -35,501.78                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 CAD / USD EX.RATE 1.306939 WITH NORTHERN TRUST | 19,808.660     | 3 Sep 18 |                   |                   |              | 0.00              | 15,156.53     | 15,156.53                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |           |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 CAD / USD EX.RATE 1.306939 WITH NORTHERN TRUST | 10,257.680  | 3 Sep 18 |                   |                   |              | 0.00              | 7,848.63  | 7,848.63                          | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / CAD EX.RATE 1.3085 WITH NORTHERN TRUST   | -0.430      | 3 Sep 18 |                   |                   |              | 0.00              | -0.33     | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.276745 WITH NORTHERN TRUST | 100,952.360 | 4 Apr 18 |                   |                   |              | 0.00              | 79,070.10 | 79,070.10                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 21,243.950  | 4 Apr 18 |                   |                   |              | 0.00              | 16,574.25 | 16,574.25                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 32,881.720  | 4 Apr 18 |                   |                   |              | 0.00              | 25,653.89 | 25,653.89                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 42,816.000  | 4 Apr 18 |                   |                   |              | 0.00              | 33,404.49 | 33,404.49                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 58,437.000  | 4 Apr 18 |                   |                   |              | 0.00              | 45,591.79 | 45,591.79                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 10,362.000  | 4 Apr 18 |                   |                   |              | 0.00              | 8,084.30  | 8,084.30                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | 19,351.800  | 4 Apr 18 |                   |                   |              | 0.00              | 15,098.02 | 15,098.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / CAD EX.RATE 0.7788162 WITH NORTHERN      | -6.650      | 4 Apr 18 |                   |                   |              | 0.00              | -5.18     | -5.18                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | 53,245.710  | 4 Jan 18 |                   |                   |              | 0.00              | 42,489.46 | 42,489.46                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | 5,662.840   | 4 Jan 18 |                   |                   |              | 0.00              | 4,518.88  | 4,518.88                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | 34,363.740  | 4 Jan 18 |                   |                   |              | 0.00              | 27,421.87 | 27,421.87                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | 43,342.560   | 4 Jan 18 |                   |                   |              | 0.00              | 34,586.86   | 34,586.86                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | 10,611.610   | 4 Jan 18 |                   |                   |              | 0.00              | 8,467.94    | 8,467.94                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -8,106.790   | 4 Jan 18 |                   |                   |              | 0.00              | -6,469.12   | -6,469.12                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -21,745.680  | 4 Jan 18 |                   |                   |              | 0.00              | -17,352.80  | -17,352.80                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -3,132.240   | 4 Jan 18 |                   |                   |              | 0.00              | -2,499.49   | -2,499.49                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -5,793.340   | 4 Jan 18 |                   |                   |              | 0.00              | -4,623.02   | -4,623.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -3,242.640   | 4 Jan 18 |                   |                   |              | 0.00              | -2,587.59   | -2,587.59                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -62,809.340  | 4 Jan 18 |                   |                   |              | 0.00              | -50,121.13  | -50,121.13                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -3,846.970   | 4 Jan 18 |                   |                   |              | 0.00              | -3,069.84   | -3,069.84                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -52,203.360  | 4 Jan 18 |                   |                   |              | 0.00              | -41,657.68  | -41,657.68                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | -1,739.300   | 4 Jan 18 |                   |                   |              | 0.00              | -1,387.94   | -1,387.94                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7987157 WITH NORTHERN      | -328,889.260 | 4 Jan 18 |                   |                   |              | 0.00              | -262,689.00 | -262,689.00                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 199,007.680  | 4 Jul 18 |                   |                   |              | 0.00              | 151,332.38  | 151,332.38                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 37,315.890   | 4 Jul 18 |                   |                   |              | 0.00              | 28,376.30  | 28,376.30                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 1,973.380    | 4 Jul 18 |                   |                   |              | 0.00              | 1,500.63   | 1,500.63                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 5,217.790    | 4 Jul 18 |                   |                   |              | 0.00              | 3,967.79   | 3,967.79                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 130,239.150  | 4 Jul 18 |                   |                   |              | 0.00              | 99,038.39  | 99,038.39                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -68,659.110  | 4 Jul 18 |                   |                   |              | 0.00              | -52,210.78 | -52,210.78                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -67,263.120  | 4 Jul 18 |                   |                   |              | 0.00              | -51,149.22 | -51,149.22                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7606877 WITH NORTHERN      | -10.360      | 4 Jul 18 |                   |                   |              | 0.00              | -7.88      | -7.88                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 1.3146 WITH NORTHERN TRUST   | -0.910       | 4 Jul 18 |                   |                   |              | 0.00              | -0.69      | -0.69                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -314.000     | 4 Jun 18 |                   |                   |              | 0.00              | -242.67    | -242.88                           | -0.21         |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -692.460     | 4 Jun 18 |                   |                   |              | 0.00              | -535.15    | -535.15                           | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7732403 WITH NORTHERN      | -8,115.230   | 4 Jun 18 |                   |                   |              | 0.00              | -6,275.02  | -6,275.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 CAD / USD EX.RATE 1.286143 WITH NORTHERN TRUST | 5,076.180    | 4 May 18 |                   |                   |              | 0.00              | 3,946.82   | 3,946.82                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN      | -112,039.200 | 4 Oct 18 |                   |                   |              | 0.00              | -86,646.63 | -86,646.63                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN      | -8,559.200   | 4 Oct 18 |                   |                   |              | 0.00              | -6,619.34   | -6,619.34                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN      | -46,313.000  | 4 Oct 18 |                   |                   |              | 0.00              | -35,816.62  | -35,816.62                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN      | -68,952.400  | 4 Oct 18 |                   |                   |              | 0.00              | -53,325.02  | -53,325.02                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN      | -30,996.000  | 4 Oct 18 |                   |                   |              | 0.00              | -23,971.06  | -23,971.06                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN      | -46,957.530  | 4 Oct 18 |                   |                   |              | 0.00              | -36,456.07  | -36,456.07                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN      | -31,008.600  | 4 Oct 18 |                   |                   |              | 0.00              | -24,073.92  | -24,073.92                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN      | -34,317.440  | 4 Oct 18 |                   |                   |              | 0.00              | -26,642.78  | -26,642.78                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN      | -22,659.840  | 4 Oct 18 |                   |                   |              | 0.00              | -17,592.25  | -17,592.25                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7766387 WITH NORTHERN      | -432,167.620 | 4 Oct 18 |                   |                   |              | 0.00              | -335,638.10 | -335,638.10                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 CAD / USD EX.RATE 1.278844 WITH NORTHERN TRUST | 25,631.640   | 5 Apr 18 |                   |                   |              | 0.00              | 20,042.82   | 20,042.82                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 CAD / USD EX.RATE 1.278844 WITH NORTHERN TRUST | 19,460.220   | 5 Apr 18 |                   |                   |              | 0.00              | 15,217.04   | 15,217.04                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / CAD EX.RATE 0.7825338 WITH NORTHERN      | -1,950.000   | 5 Apr 18 |                   |                   |              | 0.00              | -1,525.94   | -1,525.94                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 CAD / USD EX.RATE 1.33741 WITH NORTHERN TRUST  | 418,514.180  | 5 Dec 18 |                   |                   |              | 0.00              | 312,928.86  | 312,928.86                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 CAD / USD EX.RATE 1.24815 WITH NORTHERN TRUST  | 935,121.820  | 5 Feb 18 |                   |                   |              | 0.00              | 749,206.28  | 714,597.14                        | -34,609.14    |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 2,180.630    | 5 Jan 18 |                   |                   |              | 0.00              | 1,759.78    | 1,759.78                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 19,032.740   | 5 Jan 18 |                   |                   |              | 0.00              | 15,359.49   | 15,359.49                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 66,298.600   | 5 Jan 18 |                   |                   |              | 0.00              | 53,503.20   | 53,503.20                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 65,167.140   | 5 Jan 18 |                   |                   |              | 0.00              | 52,590.11   | 52,590.11                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 43,773.330   | 5 Jan 18 |                   |                   |              | 0.00              | 35,325.23   | 35,325.23                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | 1,164.110    | 5 Jan 18 |                   |                   |              | 0.00              | 939.44      | 939.44                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.241648 WITH NORTHERN TRUST | 6,069.580    | 5 Jan 18 |                   |                   |              | 0.00              | 4,888.33    | 4,888.33                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8053812 WITH NORTHERN      | -69,217.470  | 5 Jan 18 |                   |                   |              | 0.00              | -55,746.45  | -55,746.45                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8059317 WITH NORTHERN      | -1,725.000   | 5 Jan 18 |                   |                   |              | 0.00              | -1,390.23   | -1,390.23                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8069136 WITH NORTHERN      | -281,285.270 | 5 Jan 18 |                   |                   |              | 0.00              | -226,972.92 | -226,972.92                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN      | -870.140     | 5 Jan 18 |                   |                   |              | 0.00              | -702.21     | -702.21                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN      | -1,113.150   | 5 Jan 18 |                   |                   |              | 0.00              | -898.32     | -898.32                           | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                     | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                        |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -2,174.980  | 5 Jan 18 |                   |                   |              | 0.00              | -1,755.22  | -1,755.22                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -2,550.460  | 5 Jan 18 |                   |                   |              | 0.00              | -2,058.23  | -2,058.23                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -20,333.340 | 5 Jan 18 |                   |                   |              | 0.00              | -16,409.08 | -16,409.08                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -63,364.840 | 5 Jan 18 |                   |                   |              | 0.00              | -51,135.65 | -51,135.65                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -1,153.430  | 5 Jan 18 |                   |                   |              | 0.00              | -930.82    | -930.82                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -445.410    | 5 Jan 18 |                   |                   |              | 0.00              | -359.45    | -359.45                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -20,162.700 | 5 Jan 18 |                   |                   |              | 0.00              | -16,271.37 | -16,271.37                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -30,065.540 | 5 Jan 18 |                   |                   |              | 0.00              | -24,263.00 | -24,263.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE<br>0.8070035 WITH NORTHERN      | -51,808.240 | 5 Jan 18 |                   |                   |              | 0.00              | -41,809.43 | -41,809.43                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE<br>1.312937 WITH NORTHERN TRUST | 4,106.200   | 5 Jul 18 |                   |                   |              | 0.00              | 3,127.49   | 3,127.49                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE<br>1.312937 WITH NORTHERN TRUST | 161,825.400 | 5 Jul 18 |                   |                   |              | 0.00              | 123,254.50 | 123,254.50                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE<br>1.312937 WITH NORTHERN TRUST | 30,341.520  | 5 Jul 18 |                   |                   |              | 0.00              | 23,109.65  | 23,109.65                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / CAD EX.RATE<br>0.7616512 WITH NORTHERN      | -7,833.600  | 5 Jul 18 |                   |                   |              | 0.00              | -5,966.47  | -5,966.47                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.768545 WITH NORTHERN TRUST | -11,369.940  | 5 Jun 18 |                   |                   |              | 0.00              | -8,738.31   | -8,738.31                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.768545 WITH NORTHERN TRUST | -16,423.430  | 5 Jun 18 |                   |                   |              | 0.00              | -12,622.14  | -12,622.14                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / CAD EX.RATE 0.7703923 WITH NORTHERN      | -372,085.840 | 5 Mar 18 |                   |                   |              | 0.00              | -286,652.06 | -286,652.06                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 CAD / USD EX.RATE 1.30793 WITH NORTHERN TRUST  | 93,453.150   | 5 Nov 18 |                   |                   |              | 0.00              | 71,451.19   | 71,451.19                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7637891 WITH NORTHERN      | -19,165.500  | 5 Nov 18 |                   |                   |              | 0.00              | -14,638.40  | -14,638.40                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7637891 WITH NORTHERN      | -15,916.340  | 5 Nov 18 |                   |                   |              | 0.00              | -12,156.73  | -12,156.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | 157,595.000  | 5 Oct 18 |                   |                   |              | 0.00              | 121,830.55  | 121,830.55                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | 121,832.150  | 5 Oct 18 |                   |                   |              | 0.00              | 94,183.68   | 94,183.68                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | 9,649.800    | 5 Oct 18 |                   |                   |              | 0.00              | 7,459.88    | 7,459.88                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | 178,500.000  | 5 Oct 18 |                   |                   |              | 0.00              | 137,991.39  | 137,991.39                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | 79,000.000   | 5 Oct 18 |                   |                   |              | 0.00              | 61,071.82   | 61,071.82                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.29405 WITH NORTHERN TRUST  | 75,560.230   | 5 Oct 18 |                   |                   |              | 0.00              | 58,390.50   | 58,390.50                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.7721656 WITH NORTHERN      | -10,059.050  | 5 Oct 18 |                   |                   |              | 0.00              | -7,767.25   | -7,767.25                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.7721656 WITH NORTHERN      | -5,688.000  | 5 Oct 18 |                   |                   |              | 0.00              | -4,392.08  | -4,392.08                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -147.800    | 5 Oct 18 |                   |                   |              | 0.00              | -114.26    | -114.26                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -2,506.860  | 5 Oct 18 |                   |                   |              | 0.00              | -1,937.96  | -1,937.96                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -75,656.100 | 5 Oct 18 |                   |                   |              | 0.00              | -58,486.78 | -58,486.78                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -15,573.000 | 5 Oct 18 |                   |                   |              | 0.00              | -12,038.88 | -12,038.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -2,614.050  | 5 Oct 18 |                   |                   |              | 0.00              | -2,020.82  | -2,020.82                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -74,051.730 | 5 Oct 18 |                   |                   |              | 0.00              | -57,246.50 | -57,246.50                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -2,146.800  | 5 Oct 18 |                   |                   |              | 0.00              | -1,659.61  | -1,659.61                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -67,672.000 | 5 Oct 18 |                   |                   |              | 0.00              | -52,314.58 | -52,314.58                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -8,914.500  | 5 Oct 18 |                   |                   |              | 0.00              | -6,891.45  | -6,891.45                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -5,198.800  | 5 Oct 18 |                   |                   |              | 0.00              | -4,018.99  | -4,018.99                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -419.000    | 5 Oct 18 |                   |                   |              | 0.00              | -323.91    | -323.91                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -31,739.700 | 5 Oct 18 |                   |                   |              | 0.00              | -24,536.72 | -24,536.72                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -86,288.600 | 5 Oct 18 |                   |                   |              | 0.00              | -66,706.35 | -66,706.35                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -22,792.000 | 5 Oct 18 |                   |                   |              | 0.00              | -17,619.61 | -17,619.61                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -221.700    | 5 Oct 18 |                   |                   |              | 0.00              | -171.39    | -171.39                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -37,814.000 | 5 Oct 18 |                   |                   |              | 0.00              | -29,232.53 | -29,232.53                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -6,847.500  | 5 Oct 18 |                   |                   |              | 0.00              | -5,293.54  | -5,293.54                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -209.500    | 5 Oct 18 |                   |                   |              | 0.00              | -161.96    | -161.96                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -10,302.000 | 5 Oct 18 |                   |                   |              | 0.00              | -7,964.07  | -7,964.07                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -5,297.200  | 5 Oct 18 |                   |                   |              | 0.00              | -4,095.06  | -4,095.06                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -4,448.000  | 5 Oct 18 |                   |                   |              | 0.00              | -3,438.58  | -3,438.58                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -49,265.000 | 5 Oct 18 |                   |                   |              | 0.00              | -38,084.85 | -38,084.85                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -4,145.790  | 5 Oct 18 |                   |                   |              | 0.00              | -3,204.95  | -3,204.95                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -13,023.730 | 5 Oct 18 |                   |                   |              | 0.00              | -10,068.14 | -10,068.14                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -7,345.500  | 5 Oct 18 |                   |                   |              | 0.00              | -5,678.52  | -5,678.52                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -99,411.400  | 5 Oct 18 |                   |                   |              | 0.00              | -76,851.08  | -76,851.08                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -77,361.000  | 5 Oct 18 |                   |                   |              | 0.00              | -59,804.77  | -59,804.77                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -4,648.310   | 5 Oct 18 |                   |                   |              | 0.00              | -3,593.43   | -3,593.43                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -9,591.000   | 5 Oct 18 |                   |                   |              | 0.00              | -7,414.43   | -7,414.43                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -39,114.900  | 5 Oct 18 |                   |                   |              | 0.00              | -30,238.20  | -30,238.20                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -82,378.750  | 5 Oct 18 |                   |                   |              | 0.00              | -63,683.80  | -63,683.80                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -3,034.620   | 5 Oct 18 |                   |                   |              | 0.00              | -2,345.95   | -2,345.95                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -102,399.000 | 5 Oct 18 |                   |                   |              | 0.00              | -79,160.67  | -79,160.67                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -2,547.450   | 5 Oct 18 |                   |                   |              | 0.00              | -1,969.33   | -1,969.33                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -97,334.370  | 5 Oct 18 |                   |                   |              | 0.00              | -75,245.40  | -75,245.40                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -18,687.600  | 5 Oct 18 |                   |                   |              | 0.00              | -14,446.65  | -14,446.65                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -168,026.500 | 5 Oct 18 |                   |                   |              | 0.00              | -129,894.73 | -129,894.73                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -17,819.950  | 5 Oct 18 |                   |                   |              | 0.00              | -13,775.91  | -13,775.91                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | -23,432.000  | 5 Oct 18 |                   |                   |              | 0.00              | -18,114.37  | -18,114.37                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 CAD / USD EX.RATE 1.318236 WITH NORTHERN TRUST | 39,224.970   | 5 Sep 18 |                   |                   |              | 0.00              | 29,755.65   | 29,755.65                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.7575758 WITH NORTHERN      | -6.920       | 5 Sep 18 |                   |                   |              | 0.00              | -5.24       | -5.24                             | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.75914 WITH NORTHERN TRUST  | -475,666.680 | 5 Sep 18 |                   |                   |              | 0.00              | -361,097.63 | -361,097.63                       | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 1.32 WITH NORTHERN TRUST     | -0.750       | 5 Sep 18 |                   |                   |              | 0.00              | -0.57       | -0.57                             | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 CAD / USD EX.RATE 1.277245 WITH NORTHERN TRUST | 15,616.680   | 6 Apr 18 |                   |                   |              | 0.00              | 12,226.85   | 12,226.85                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 CAD / USD EX.RATE 1.277245 WITH NORTHERN TRUST | 15,852.200   | 6 Apr 18 |                   |                   |              | 0.00              | 12,411.24   | 12,411.24                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 CAD / USD EX.RATE 1.34163 WITH NORTHERN TRUST  | 300,000.000  | 6 Dec 18 |                   |                   |              | 0.00              | 223,608.60  | 223,608.60                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / CAD EX.RATE 0.7455548 WITH NORTHERN      | -300,000.000 | 6 Dec 18 |                   |                   |              | 0.00              | -223,666.44 | -223,156.17                       | 510.27        |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CAD EX.RATE 0.7976065 WITH NORTHERN      | -187,634.100 | 6 Feb 18 |                   |                   |              | 0.00              | -149,658.19 | -149,658.19                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CAD EX.RATE 0.7977599 WITH NORTHERN      | -464,266.710 | 6 Feb 18 |                   |                   |              | 0.00              | -370,373.36 | -370,373.36                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | 216,365.290  | 6 Jul 18 |                   |                   |              | 0.00              | 165,260.47  | 165,260.47                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | 6,584.850    | 6 Jul 18 |                   |                   |              | 0.00              | 5,029.53    | 5,029.53                          | 0.00          |

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

| Security Description / Asset ID                                                     | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                        |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE<br>1.309238 WITH NORTHERN TRUST | 105,210.700  | 6 Jul 18 |                   |                   |              | 0.00              | 80,360.26   | 80,360.26                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE<br>1.309238 WITH NORTHERN TRUST | 17,406.450   | 6 Jul 18 |                   |                   |              | 0.00              | 13,295.10   | 13,295.10                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE<br>1.309238 WITH NORTHERN TRUST | 40,568.000   | 6 Jul 18 |                   |                   |              | 0.00              | 30,985.96   | 30,985.96                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7638031 WITH NORTHERN      | -5,795.630   | 6 Jul 18 |                   |                   |              | 0.00              | -4,426.72   | -4,426.72                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7638031 WITH NORTHERN      | -52,026.440  | 6 Jul 18 |                   |                   |              | 0.00              | -39,737.95  | -39,737.95                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7638031 WITH NORTHERN      | -174,312.600 | 6 Jul 18 |                   |                   |              | 0.00              | -133,140.50 | -133,140.50                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7638031 WITH NORTHERN      | -15,451.140  | 6 Jul 18 |                   |                   |              | 0.00              | -11,801.63  | -11,801.63                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7638031 WITH NORTHERN      | -6,105.120   | 6 Jul 18 |                   |                   |              | 0.00              | -4,663.11   | -4,663.11                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE<br>0.7642239 WITH NORTHERN      | -999,126.430 | 6 Jul 18 |                   |                   |              | 0.00              | -763,556.32 | -769,061.64                       | -5,505.32     |
| FX DEAL TRANSACTED ON 06 JUN 2018 CAD / USD EX.RATE<br>1.290342 WITH NORTHERN TRUST | 14,734.880   | 6 Jun 18 |                   |                   |              | 0.00              | 11,419.36   | 11,419.36                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 CAD / USD EX.RATE<br>1.290342 WITH NORTHERN TRUST | 5,154.400    | 6 Jun 18 |                   |                   |              | 0.00              | 3,994.60    | 3,994.60                          | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE<br>0.7755485 WITH NORTHERN      | -369,812.190 | 6 Mar 18 |                   |                   |              | 0.00              | -286,807.29 | -286,807.29                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 CAD / USD EX.RATE<br>1.31323 WITH NORTHERN TRUST  | 173,540.000  | 6 Nov 18 |                   |                   |              | 0.00              | 132,147.45  | 132,147.45                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7618688 WITH NORTHERN      | -790.490       | 6 Nov 18 |                   |                   |              | 0.00              | -602.25       | -602.25                           | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7618688 WITH NORTHERN      | -951.200       | 6 Nov 18 |                   |                   |              | 0.00              | -724.69       | -724.69                           | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / CAD EX.RATE 0.7563953 WITH NORTHERN      | -328,561.190   | 6 Sep 18 |                   |                   |              | 0.00              | -248,522.15   | -248,522.15                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / CAD EX.RATE 0.7516762 WITH NORTHERN      | -1,812,702.050 | 7 Dec 18 |                   |                   |              | 0.00              | -1,362,565.06 | -1,348,385.50                     | 14,179.56     |
| FX DEAL TRANSACTED ON 07 FEB 2018 CAD / USD EX.RATE 1.25131 WITH NORTHERN TRUST  | 1,000,000.000  | 7 Feb 18 |                   |                   |              | 0.00              | 799,162.48    | 799,162.48                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 CAD / USD EX.RATE 1.25673 WITH NORTHERN TRUST  | 10,844.430     | 7 Feb 18 |                   |                   |              | 0.00              | 8,629.09      | 8,629.09                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / CAD EX.RATE 0.7994628 WITH NORTHERN      | -1,000,000.000 | 7 Feb 18 |                   |                   |              | 0.00              | -799,462.76   | -764,175.46                       | 35,287.30     |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.296841 WITH NORTHERN TRUST | 31,784.370     | 7 Jun 18 |                   |                   |              | 0.00              | 24,509.07     | 24,500.40                         | -8.67         |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.296841 WITH NORTHERN TRUST | 11,117.570     | 7 Jun 18 |                   |                   |              | 0.00              | 8,572.81      | 8,572.81                          | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 CAD / USD EX.RATE 1.285643 WITH NORTHERN TRUST | 18,182.430     | 7 May 18 |                   |                   |              | 0.00              | 14,142.67     | 14,142.67                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.310538 WITH NORTHERN TRUST | 22,863.730     | 7 Nov 18 |                   |                   |              | 0.00              | 17,446.06     | 17,446.06                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.310538 WITH NORTHERN TRUST | 23,314.200     | 7 Nov 18 |                   |                   |              | 0.00              | 17,789.79     | 17,789.79                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.31059 WITH NORTHERN TRUST  | 120,129.490    | 7 Nov 18 |                   |                   |              | 0.00              | 91,660.62     | 91,660.62                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.7630454 WITH NORTHERN      | -6,040.460    | 7 Nov 18 |                   |                   |              | 0.00              | -4,609.15    | -4,609.15                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.7630454 WITH NORTHERN      | -7,273.340    | 7 Nov 18 |                   |                   |              | 0.00              | -5,549.89    | -5,549.89                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 CAD / USD EX.RATE 1.31619 WITH NORTHERN TRUST  | 4,040,444.200 | 7 Sep 18 |                   |                   |              | 0.00              | 3,069,803.14 | 3,110,067.51                      | 40,264.37     |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / CAD EX.RATE 0.7612146 WITH NORTHERN      | -133,942.210  | 7 Sep 18 |                   |                   |              | 0.00              | -101,958.77  | -101,958.77                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 CAD / USD EX.RATE 1.3012 WITH NORTHERN TRUST   | 496,812.000   | 8 Aug 18 |                   |                   |              | 0.00              | 381,810.64   | 381,810.64                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / CAD EX.RATE 0.7651695 WITH NORTHERN      | -12.970       | 8 Aug 18 |                   |                   |              | 0.00              | -9.92        | -9.92                             | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 CAD / USD EX.RATE 1.25873 WITH NORTHERN TRUST  | 108,377.630   | 8 Feb 18 |                   |                   |              | 0.00              | 86,100.78    | 86,100.78                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 2,730.110     | 8 Jan 18 |                   |                   |              | 0.00              | 2,199.13     | 2,199.13                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 4,794.850     | 8 Jan 18 |                   |                   |              | 0.00              | 3,862.29     | 3,862.29                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 5,116.040     | 8 Jan 18 |                   |                   |              | 0.00              | 4,121.01     | 4,121.01                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 22,405.360    | 8 Jan 18 |                   |                   |              | 0.00              | 18,047.71    | 18,047.71                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 11,747.970    | 8 Jan 18 |                   |                   |              | 0.00              | 9,463.09     | 9,463.09                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8047642 WITH NORTHERN      | -89,402.310   | 8 Jan 18 |                   |                   |              | 0.00              | -71,947.78   | -71,947.78                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | -928.050       | 8 Jan 18 |                   |                   |              | 0.00              | -747.55       | -747.55                           | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | -23,880.270    | 8 Jan 18 |                   |                   |              | 0.00              | -19,235.76    | -19,235.76                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | -2,320.310     | 8 Jan 18 |                   |                   |              | 0.00              | -1,869.03     | -1,869.03                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CAD EX.RATE 0.7709155 WITH NORTHERN      | -78,811.750    | 8 Jun 18 |                   |                   |              | 0.00              | -60,757.20    | -60,757.20                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CAD EX.RATE 0.7709155 WITH NORTHERN      | -145,626.400   | 8 Jun 18 |                   |                   |              | 0.00              | -112,265.65   | -112,265.65                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CAD / USD EX.RATE 1.2916 WITH NORTHERN TRUST   | 225,000.000    | 8 Mar 18 |                   |                   |              | 0.00              | 174,202.54    | 174,202.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CAD EX.RATE 0.7719027 WITH NORTHERN      | -21,913.330    | 8 Mar 18 |                   |                   |              | 0.00              | -16,914.96    | -16,914.96                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.2961 WITH NORTHERN TRUST   | 1,367,000.000  | 8 May 18 |                   |                   |              | 0.00              | 1,054,702.57  | 1,054,702.57                      | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.2961 WITH NORTHERN TRUST   | 741,300.000    | 8 May 18 |                   |                   |              | 0.00              | 571,946.61    | 571,946.61                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.296341 WITH NORTHERN TRUST | 1,792.380      | 8 May 18 |                   |                   |              | 0.00              | 1,382.65      | 1,382.65                          | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / CAD EX.RATE 0.7720994 WITH NORTHERN      | -741,300.000   | 8 May 18 |                   |                   |              | 0.00              | -572,357.30   | -558,544.30                       | 13,813.00     |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / CAD EX.RATE 0.7720994 WITH NORTHERN      | -1,367,000.000 | 8 May 18 |                   |                   |              | 0.00              | -1,055,459.90 | -1,029,987.95                     | 25,471.95     |
| FX DEAL TRANSACTED ON 08 OCT 2018 CAD / USD EX.RATE 1.297091 WITH NORTHERN TRUST | 69,480.720     | 8 Oct 18 |                   |                   |              | 0.00              | 53,566.57     | 53,566.57                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN      | -3,051.500   | 8 Oct 18 |                   |                   |              | 0.00              | -2,351.36   | -2,351.36                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN      | -68,387.240  | 8 Oct 18 |                   |                   |              | 0.00              | -52,696.37  | -52,696.37                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN      | -1,758.240   | 8 Oct 18 |                   |                   |              | 0.00              | -1,354.83   | -1,354.83                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN      | -36,020.760  | 8 Oct 18 |                   |                   |              | 0.00              | -27,756.10  | -27,756.10                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN      | -1,660.560   | 8 Oct 18 |                   |                   |              | 0.00              | -1,279.56   | -1,279.56                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | 7,819.540    | 9 Apr 18 |                   |                   |              | 0.00              | 6,145.29    | 6,145.29                          | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | 4,534.400    | 9 Apr 18 |                   |                   |              | 0.00              | 3,563.53    | 3,563.53                          | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | 11,172.000   | 9 Apr 18 |                   |                   |              | 0.00              | 8,779.95    | 8,779.95                          | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | 139,915.200  | 9 Apr 18 |                   |                   |              | 0.00              | 109,957.76  | 109,957.76                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | 425,820.400  | 9 Apr 18 |                   |                   |              | 0.00              | 334,647.39  | 334,647.39                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / CAD EX.RATE 0.7858886 WITH NORTHERN      | -167,035.000 | 9 Apr 18 |                   |                   |              | 0.00              | -131,270.90 | -131,270.90                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CAD / USD EX.RATE 1.26207 WITH NORTHERN TRUST  | 448,493.450  | 9 Feb 18 |                   |                   |              | 0.00              | 355,363.37  | 355,363.37                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / CAD EX.RATE 1.2665 WITH NORTHERN TRUST   | -1.220       | 9 Feb 18 |                   |                   |              | 0.00              | -0.96       | -0.96                             | 0.00          |

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

| Security Description / Asset ID                                                     | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                        |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE<br>1.246449 WITH NORTHERN TRUST | 1,662.820   | 9 Jan 18 |                   |                   |              | 0.00              | 1,334.05   | 1,334.05                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE<br>1.246449 WITH NORTHERN TRUST | 10,677.540  | 9 Jan 18 |                   |                   |              | 0.00              | 8,566.37   | 8,566.37                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE<br>1.246449 WITH NORTHERN TRUST | 17,037.360  | 9 Jan 18 |                   |                   |              | 0.00              | 13,668.72  | 13,668.72                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE<br>1.246449 WITH NORTHERN TRUST | 887.650     | 9 Jan 18 |                   |                   |              | 0.00              | 712.14     | 712.14                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -56.750     | 9 Jan 18 |                   |                   |              | 0.00              | -45.53     | -45.53                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -16,401.580 | 9 Jan 18 |                   |                   |              | 0.00              | -13,158.65 | -13,158.65                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -1,730.610  | 9 Jan 18 |                   |                   |              | 0.00              | -1,388.43  | -1,388.43                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -91,765.600 | 9 Jan 18 |                   |                   |              | 0.00              | -73,621.62 | -73,621.62                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -692.240    | 9 Jan 18 |                   |                   |              | 0.00              | -555.37    | -555.37                           | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -125.760    | 9 Jan 18 |                   |                   |              | 0.00              | -100.89    | -100.89                           | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE<br>0.8022791 WITH NORTHERN      | -7,416.880  | 9 Jan 18 |                   |                   |              | 0.00              | -5,950.41  | -5,950.41                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE<br>1.309138 WITH NORTHERN TRUST | 7,117.540   | 9 Jul 18 |                   |                   |              | 0.00              | 5,436.81   | 5,436.81                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE<br>1.309138 WITH NORTHERN TRUST | 18,816.040  | 9 Jul 18 |                   |                   |              | 0.00              | 14,372.85  | 14,372.85                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE 1.309138 WITH NORTHERN TRUST | 419,313.200  | 9 Jul 18 |                   |                   |              | 0.00              | 320,297.17  | 320,297.17                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CAD EX.RATE 0.7638614 WITH NORTHERN      | -3,878.870   | 9 Jul 18 |                   |                   |              | 0.00              | -2,962.92   | -2,962.92                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CAD EX.RATE 0.7638614 WITH NORTHERN      | -1,456.000   | 9 Jul 18 |                   |                   |              | 0.00              | -1,112.18   | -1,112.18                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.7760962 WITH NORTHERN      | -10.510      | 9 Mar 18 |                   |                   |              | 0.00              | -8.16       | -8.16                             | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.77841 WITH NORTHERN TRUST  | -300,781.410 | 9 Mar 18 |                   |                   |              | 0.00              | -234,131.26 | -234,131.26                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 CAD / USD EX.RATE 1.286043 WITH NORTHERN TRUST | 7,437.360    | 9 May 18 |                   |                   |              | 0.00              | 5,783.13    | 5,783.13                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7754944 WITH NORTHERN      | -10.510      | 9 May 18 |                   |                   |              | 0.00              | -8.15       | -8.15                             | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7775705 WITH NORTHERN      | -30,386.780  | 9 May 18 |                   |                   |              | 0.00              | -23,627.86  | -23,627.86                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 1.284 WITH NORTHERN TRUST    | -0.090       | 9 May 18 |                   |                   |              | 0.00              | -0.07       | -0.07                             | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / CAD EX.RATE 1.3209 WITH NORTHERN TRUST   | -7.550       | 9 Nov 18 |                   |                   |              | 0.00              | -5.72       | -5.72                             | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7714978 WITH NORTHERN      | -48,528.020  | 9 Oct 18 |                   |                   |              | 0.00              | -37,439.26  | -37,439.26                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | -10.370      | 9 Oct 18 |                   |                   |              | 0.00              | -8.01       | -8.01                             | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | -508.500     | 9 Oct 18 |                   |                   |              | 0.00              | -392.59     | -392.59                           | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | -20.850        | 9 Oct 18  |                   |                   |              | 0.00              | -16.10      | -16.10                            | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | 149,782.500    | 10 Apr 18 |                   |                   |              | 0.00              | 118,861.04  | 118,861.04                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | 253,081.920    | 10 Apr 18 |                   |                   |              | 0.00              | 200,835.08  | 200,835.08                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | 29,738.800     | 10 Apr 18 |                   |                   |              | 0.00              | 23,562.05   | 23,562.05                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | 50,594.950     | 10 Apr 18 |                   |                   |              | 0.00              | 40,086.38   | 40,086.38                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | 5,070.360      | 10 Apr 18 |                   |                   |              | 0.00              | 4,017.25    | 4,017.25                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.26226 WITH NORTHERN TRUST  | 143,599.270    | 10 Apr 18 |                   |                   |              | 0.00              | 113,763.62  | 113,763.62                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / CAD EX.RATE 0.7898894 WITH NORTHERN      | -7.550         | 10 Apr 18 |                   |                   |              | 0.00              | -5.96       | -5.96                             | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.31331 WITH NORTHERN TRUST  | 1,105,742.260  | 10 Aug 18 |                   |                   |              | 0.00              | 841,950.69  | 851,127.48                        | 9,176.79      |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / CAD EX.RATE 0.7607455 WITH NORTHERN      | -14.790        | 10 Aug 18 |                   |                   |              | 0.00              | -11.25      | -11.25                            | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 CAD / USD EX.RATE 1.337 WITH NORTHERN TRUST    | 1,089,108.200  | 10 Dec 18 |                   |                   |              | 0.00              | 814,591.02  | 814,591.02                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / CAD EX.RATE 0.7463115 WITH NORTHERN      | -657,484.080   | 10 Dec 18 |                   |                   |              | 0.00              | -490,687.96 | -490,687.96                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / CAD EX.RATE 0.7463305 WITH NORTHERN      | -1,129,253.240 | 10 Dec 18 |                   |                   |              | 0.00              | -842,796.11 | -839,999.44                       | 2,796.67      |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | 15,266.210  | 10 Jan 18 |                   |                   |              | 0.00              | 12,226.17  | 12,226.17                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | 14,982.140  | 10 Jan 18 |                   |                   |              | 0.00              | 11,998.67  | 11,998.67                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | 7,995.260   | 10 Jan 18 |                   |                   |              | 0.00              | 6,403.12   | 6,403.12                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / CAD EX.RATE 0.8008649 WITH NORTHERN      | -64,789.680 | 10 Jan 18 |                   |                   |              | 0.00              | -51,887.78 | -51,887.78                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | 6,914.660   | 10 Jul 18 |                   |                   |              | 0.00              | 5,270.57   | 5,270.57                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | 18,280.380  | 10 Jul 18 |                   |                   |              | 0.00              | 13,933.87  | 13,933.87                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | -17,336.010 | 10 Jul 18 |                   |                   |              | 0.00              | -13,214.05 | -13,214.05                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | -6,502.420  | 10 Jul 18 |                   |                   |              | 0.00              | -4,956.35  | -4,956.35                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST | 11,042.280  | 10 May 18 |                   |                   |              | 0.00              | 8,615.63   | 8,615.63                          | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CAD EX.RATE 0.7802406 WITH NORTHERN      | -30,877.090 | 10 May 18 |                   |                   |              | 0.00              | -24,091.56 | -24,091.56                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | 252,436.200 | 10 Oct 18 |                   |                   |              | 0.00              | 194,549.84 | 194,549.84                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | 388,832.390 | 10 Oct 18 |                   |                   |              | 0.00              | 299,668.90 | 299,668.90                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | 167,076.000 | 10 Oct 18 |                   |                   |              | 0.00              | 128,763.66 | 128,763.66                        | 0.00          |

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

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7664826 WITH NORTHERN | -48,423.000 | 10 Oct 18 |                   |                   |              | 0.00              | -37,115.39 | -37,115.39                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7664826 WITH NORTHERN | -29,886.000 | 10 Oct 18 |                   |                   |              | 0.00              | -22,907.10 | -22,907.10                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7676364 WITH NORTHERN | -12.650     | 10 Oct 18 |                   |                   |              | 0.00              | -9.71      | -9.71                             | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7696867 WITH NORTHERN | -85,934.910 | 10 Oct 18 |                   |                   |              | 0.00              | -66,142.95 | -66,142.95                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -56,125.320 | 10 Oct 18 |                   |                   |              | 0.00              | -43,255.18 | -43,255.18                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -3,492.320  | 10 Oct 18 |                   |                   |              | 0.00              | -2,691.49  | -2,691.49                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -48,476.000 | 10 Oct 18 |                   |                   |              | 0.00              | -37,359.93 | -37,359.93                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -396.610    | 10 Oct 18 |                   |                   |              | 0.00              | -305.66    | -305.66                           | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -8,462.630  | 10 Oct 18 |                   |                   |              | 0.00              | -6,522.06  | -6,522.06                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -10,815.000 | 10 Oct 18 |                   |                   |              | 0.00              | -8,335.00  | -8,335.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -419.940    | 10 Oct 18 |                   |                   |              | 0.00              | -323.64    | -323.64                           | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -29,472.200 | 10 Oct 18 |                   |                   |              | 0.00              | -22,713.90 | -22,713.90                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN | -20,085.000 | 10 Oct 18 |                   |                   |              | 0.00              | -15,479.29 | -15,479.29                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7598957 WITH NORTHERN      | -375,219.610    | 10 Sep 18 |                   |                   |              | 0.00              | -285,127.78    | -285,127.78                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.2567488 WITH NORTHERN      | 4,057.200       | 11 Apr 18 |                   |                   |              | 0.00              | 3,228.33       | 3,227.30                          | -1.03         |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.256749 WITH NORTHERN TRUST | 13,213.500      | 11 Apr 18 |                   |                   |              | 0.00              | 10,514.03      | 10,514.03                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.25782 WITH NORTHERN TRUST  | 198,161.710     | 11 Apr 18 |                   |                   |              | 0.00              | 157,543.77     | 157,543.77                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / CAD EX.RATE 1.2574 WITH NORTHERN TRUST   | -0.730          | 11 Apr 18 |                   |                   |              | 0.00              | -0.58          | -0.58                             | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.337291 WITH NORTHERN TRUST | 7,994,426.690   | 11 Dec 18 |                   |                   |              | 0.00              | 5,978,075.59   | 5,863,801.94                      | -114,273.65   |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.3402 WITH NORTHERN TRUST   | 13,834,640.550  | 11 Dec 18 |                   |                   |              | 0.00              | 10,322,817.90  | 10,290,951.43                     | -31,866.47    |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7453787 WITH NORTHERN      | -7.550          | 11 Dec 18 |                   |                   |              | 0.00              | -5.63          | -5.63                             | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7461573 WITH NORTHERN      | -7,994,426.690  | 11 Dec 18 |                   |                   |              | 0.00              | -5,965,099.75  | -5,946,685.53                     | 18,414.22     |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7472166 WITH NORTHERN      | -524,158.080    | 11 Dec 18 |                   |                   |              | 0.00              | -391,659.63    | -391,659.63                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7477804 WITH NORTHERN      | -13,834,640.550 | 11 Dec 18 |                   |                   |              | 0.00              | -10,345,273.06 | -10,147,518.42                    | 197,754.64    |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | 7,612.850       | 11 Jan 18 |                   |                   |              | 0.00              | 6,070.12       | 6,070.12                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | 2,412.370       | 11 Jan 18 |                   |                   |              | 0.00              | 1,923.51       | 1,923.51                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | 4,519.490    | 11 Jan 18 |                   |                   |              | 0.00              | 3,603.63    | 3,603.63                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / CAD EX.RATE 0.7973522 WITH NORTHERN      | -55,216.050  | 11 Jan 18 |                   |                   |              | 0.00              | -44,026.64  | -44,026.64                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | 74,490.580   | 11 Jul 18 |                   |                   |              | 0.00              | 56,779.04   | 56,779.04                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | 28,172.440   | 11 Jul 18 |                   |                   |              | 0.00              | 21,473.91   | 21,473.91                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7573463 WITH NORTHERN      | -9.080       | 11 Jul 18 |                   |                   |              | 0.00              | -6.88       | -6.88                             | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7613769 WITH NORTHERN      | -324,144.250 | 11 Jul 18 |                   |                   |              | 0.00              | -246,795.94 | -246,795.94                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | -16,493.560  | 11 Jul 18 |                   |                   |              | 0.00              | -12,571.91  | -12,571.91                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | -43,980.600  | 11 Jul 18 |                   |                   |              | 0.00              | -33,523.38  | -33,523.38                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 CAD / USD EX.RATE 1.30086 WITH NORTHERN TRUST  | 172.640      | 11 Jun 18 |                   |                   |              | 0.00              | 132.71      | 132.71                            | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 CAD / USD EX.RATE 1.30086 WITH NORTHERN TRUST  | 60.860       | 11 Jun 18 |                   |                   |              | 0.00              | 46.78       | 46.78                             | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE 0.7679902 WITH NORTHERN      | -10.510      | 11 Jun 18 |                   |                   |              | 0.00              | -8.07       | -8.07                             | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE 0.7687222 WITH NORTHERN      | -43,459.250  | 11 Jun 18 |                   |                   |              | 0.00              | -33,408.09  | -33,408.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE 0.7687222 WITH NORTHERN      | -12,572.500  | 11 Jun 18 |                   |                   |              | 0.00              | -9,664.76   | -9,664.76                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 CAD / USD EX.RATE 1.27759 WITH NORTHERN TRUST  | 196,530.200    | 11 May 18 |                   |                   |              | 0.00              | 153,828.85    | 153,828.85                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CAD / USD EX.RATE 1.278144 WITH NORTHERN TRUST | 12,878.070     | 11 May 18 |                   |                   |              | 0.00              | 10,075.60     | 10,075.60                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / CAD EX.RATE 0.7831596 WITH NORTHERN      | -1,363,361.000 | 11 May 18 |                   |                   |              | 0.00              | -1,067,729.21 | -1,027,246.08                     | 40,483.13     |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.3021 WITH NORTHERN TRUST   | 432,246.590    | 11 Oct 18 |                   |                   |              | 0.00              | 331,961.13    | 331,961.13                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.303531 WITH NORTHERN TRUST | 3,600,000.000  | 11 Oct 18 |                   |                   |              | 0.00              | 2,761,729.49  | 2,761,729.49                      | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | 13,269.130     | 11 Oct 18 |                   |                   |              | 0.00              | 10,169.17     | 10,169.17                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | 7,225.810      | 11 Oct 18 |                   |                   |              | 0.00              | 5,537.70      | 5,537.70                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | 35,310.850     | 11 Oct 18 |                   |                   |              | 0.00              | 27,061.46     | 27,061.46                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | 19,228.800     | 11 Oct 18 |                   |                   |              | 0.00              | 14,736.53     | 14,736.53                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -24,980.000    | 11 Oct 18 |                   |                   |              | 0.00              | -19,144.12    | -19,144.12                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -1,284.000     | 11 Oct 18 |                   |                   |              | 0.00              | -984.03       | -984.03                           | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -1,391.000     | 11 Oct 18 |                   |                   |              | 0.00              | -1,066.03     | -1,066.03                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -13,239.400    | 11 Oct 18 |                   |                   |              | 0.00              | -10,146.39    | -10,146.39                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -3,104.640      | 11 Oct 18 |                   |                   |              | 0.00              | -2,379.33     | -2,379.33                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | -1,281.360      | 11 Oct 18 |                   |                   |              | 0.00              | -982.01       | -982.01                           | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7681672 WITH NORTHERN      | -3,204,263.000  | 11 Oct 18 |                   |                   |              | 0.00              | -2,461,409.59 | -2,383,503.55                     | 77,906.04     |
| FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.31356 WITH NORTHERN TRUST  | 13,147,858.820  | 11 Sep 18 |                   |                   |              | 0.00              | 10,009,332.52 | 9,780,086.15                      | -229,246.37   |
| FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.3157 WITH NORTHERN TRUST   | 10,515,486.970  | 11 Sep 18 |                   |                   |              | 0.00              | 7,992,313.57  | 8,094,128.45                      | 101,814.88    |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7600517 WITH NORTHERN      | -13,147,858.820 | 11 Sep 18 |                   |                   |              | 0.00              | -9,993,052.23 | -10,120,354.71                    | -127,302.48   |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7609771 WITH NORTHERN      | -2,660.540      | 11 Sep 18 |                   |                   |              | 0.00              | -2,024.61     | -2,024.61                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7612899 WITH NORTHERN      | -10,515,486.970 | 11 Sep 18 |                   |                   |              | 0.00              | -8,005,334.34 | -7,821,986.07                     | 183,348.27    |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.260248 WITH NORTHERN TRUST | 35,134.500      | 12 Apr 18 |                   |                   |              | 0.00              | 27,879.04     | 27,879.04                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.260248 WITH NORTHERN TRUST | 24,201.450      | 12 Apr 18 |                   |                   |              | 0.00              | 19,203.72     | 19,203.72                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.26049 WITH NORTHERN TRUST  | 229,025.340     | 12 Apr 18 |                   |                   |              | 0.00              | 181,695.48    | 181,695.48                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CAD / USD EX.RATE 1.26196 WITH NORTHERN TRUST  | 456,114.730     | 12 Feb 18 |                   |                   |              | 0.00              | 361,433.59    | 361,433.59                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.2507 WITH NORTHERN TRUST   | 2,667,100.000   | 12 Jan 18 |                   |                   |              | 0.00              | 2,132,485.81  | 2,132,485.81                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | 15,008.960     | 12 Jan 18 |                   |                   |              | 0.00              | 11,994.21     | 11,994.21                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | 10,659.740     | 12 Jan 18 |                   |                   |              | 0.00              | 8,518.59      | 8,518.59                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | 28,126.880     | 12 Jan 18 |                   |                   |              | 0.00              | 22,477.23     | 22,477.23                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | -4,741.340     | 12 Jan 18 |                   |                   |              | 0.00              | -3,788.98     | -3,788.98                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | -1,896.470     | 12 Jan 18 |                   |                   |              | 0.00              | -1,515.54     | -1,515.54                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | -62,258.700    | 12 Jan 18 |                   |                   |              | 0.00              | -49,753.23    | -49,753.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 CAD / USD EX.RATE 1.316537 WITH NORTHERN TRUST | 52,642.850     | 12 Jul 18 |                   |                   |              | 0.00              | 39,985.85     | 39,985.85                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 CAD / USD EX.RATE 1.316537 WITH NORTHERN TRUST | 139,188.470    | 12 Jul 18 |                   |                   |              | 0.00              | 105,723.17    | 105,723.17                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595552 WITH NORTHERN      | -91,560.570    | 12 Jul 18 |                   |                   |              | 0.00              | -69,545.31    | -69,545.31                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595685 WITH NORTHERN      | -6,481.130     | 12 Jul 18 |                   |                   |              | 0.00              | -4,922.86     | -4,922.86                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595685 WITH NORTHERN      | -17,278.580    | 12 Jul 18 |                   |                   |              | 0.00              | -13,124.26    | -13,124.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.2969 WITH NORTHERN TRUST   | 8,574,000.620  | 12 Jun 18 |                   |                   |              | 0.00              | 6,611,150.14  | 6,599,700.28                      | -11,449.86    |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.2992 WITH NORTHERN TRUST   | 13,709,060.800 | 12 Jun 18 |                   |                   |              | 0.00              | 10,551,924.88 | 10,329,310.43                     | -222,614.45   |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.29926 WITH NORTHERN TRUST  | 15,023.230      | 12 Jun 18 |                   |                   |              | 0.00              | 11,562.91      | 11,562.91                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.29926 WITH NORTHERN TRUST  | 42,950.840      | 12 Jun 18 |                   |                   |              | 0.00              | 33,057.93      | 33,057.93                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7696689 WITH NORTHERN      | -42,519.550     | 12 Jun 18 |                   |                   |              | 0.00              | -32,725.97     | -32,725.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7696689 WITH NORTHERN      | -135,189.310    | 12 Jun 18 |                   |                   |              | 0.00              | -104,051.01    | -104,051.01                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7697044 WITH NORTHERN      | -8,574,000.620  | 12 Jun 18 |                   |                   |              | 0.00              | -6,599,446.29  | -6,460,217.47                     | 139,228.82    |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7710695 WITH NORTHERN      | -13,709,060.800 | 12 Jun 18 |                   |                   |              | 0.00              | -10,570,638.29 | -10,552,330.99                    | 18,307.30     |
| FX DEAL TRANSACTED ON 12 MAR 2018 CAD / USD EX.RATE 1.281455 WITH NORTHERN TRUST | 10,915,278.920  | 12 Mar 18 |                   |                   |              | 0.00              | 8,517,879.22   | 8,224,290.93                      | -293,588.29   |
| FX DEAL TRANSACTED ON 12 MAR 2018 CAD / USD EX.RATE 1.2838 WITH NORTHERN TRUST   | 11,604,399.800  | 12 Mar 18 |                   |                   |              | 0.00              | 9,039,102.51   | 8,867,797.49                      | -171,305.02   |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7789375 WITH NORTHERN      | -10,915,278.920 | 12 Mar 18 |                   |                   |              | 0.00              | -8,502,320.39  | -8,341,188.23                     | 161,132.16    |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7798548 WITH NORTHERN      | -26,624.450     | 12 Mar 18 |                   |                   |              | 0.00              | -20,763.20     | -20,763.20                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7803629 WITH NORTHERN      | -11,604,399.800 | 12 Mar 18 |                   |                   |              | 0.00              | -9,055,643.62  | -8,743,520.04                     | 312,123.58    |
| FX DEAL TRANSACTED ON 12 OCT 2018 CAD / USD EX.RATE 1.302339 WITH NORTHERN TRUST | 87,144.070      | 12 Oct 18 |                   |                   |              | 0.00              | 66,913.51      | 66,913.51                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 CAD / USD EX.RATE 1.302339 WITH NORTHERN TRUST | 231,904.370     | 12 Oct 18 |                   |                   |              | 0.00              | 178,067.59     | 178,067.59                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7663657 WITH NORTHERN      | -315,193.830   | 12 Oct 18 |                   |                   |              | 0.00              | -241,553.75   | -241,553.75                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7668353 WITH NORTHERN      | -17,400.210    | 12 Oct 18 |                   |                   |              | 0.00              | -13,343.10    | -13,343.10                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7668353 WITH NORTHERN      | -42,162.020    | 12 Oct 18 |                   |                   |              | 0.00              | -32,331.32    | -32,331.32                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN      | -34,245.630    | 12 Oct 18 |                   |                   |              | 0.00              | -26,295.48    | -26,295.48                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN      | -4,731.630     | 12 Oct 18 |                   |                   |              | 0.00              | -3,633.18     | -3,633.18                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN      | -65,040.150    | 12 Oct 18 |                   |                   |              | 0.00              | -49,941.03    | -49,941.03                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN      | -11,464.870    | 12 Oct 18 |                   |                   |              | 0.00              | -8,803.29     | -8,803.29                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 CAD / USD EX.RATE 1.30582 WITH NORTHERN TRUST  | 2,099,262.000  | 12 Sep 18 |                   |                   |              | 0.00              | 1,607,619.73  | 1,607,619.73                      | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / CAD EX.RATE 0.766636 WITH NORTHERN TRUST | -10.300        | 12 Sep 18 |                   |                   |              | 0.00              | -7.90         | -7.90                             | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / CAD EX.RATE 0.7671241 WITH NORTHERN      | -2,099,262.000 | 12 Sep 18 |                   |                   |              | 0.00              | -1,610,394.53 | -1,561,544.24                     | 48,850.29     |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | 20,254.120     | 13 Apr 18 |                   |                   |              | 0.00              | 16,072.81     | 16,072.81                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | 1,514.700      | 13 Apr 18 |                   |                   |              | 0.00              | 1,202.00      | 1,202.00                          | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.26063 WITH NORTHERN TRUST  | 65,155.530     | 13 Apr 18 |                   |                   |              | 0.00              | 51,684.90     | 51,684.90                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 CAD / USD EX.RATE 1.31482 WITH NORTHERN TRUST  | 75,000.000   | 13 Aug 18 |                   |                   |              | 0.00              | 57,042.03   | 57,042.03                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 CAD / USD EX.RATE 1.25953 WITH NORTHERN TRUST  | 323,914.240  | 13 Feb 18 |                   |                   |              | 0.00              | 257,170.72  | 257,170.72                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 CAD / USD EX.RATE 1.296941 WITH NORTHERN TRUST | 134,746.300  | 13 Jun 18 |                   |                   |              | 0.00              | 103,895.47  | 103,895.47                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 CAD / USD EX.RATE 1.296941 WITH NORTHERN TRUST | 47,132.620   | 13 Jun 18 |                   |                   |              | 0.00              | 36,341.38   | 36,341.38                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / CAD EX.RATE 0.7740597 WITH NORTHERN      | -110,647.500 | 13 Mar 18 |                   |                   |              | 0.00              | -85,647.77  | -85,647.77                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.3237 WITH NORTHERN TRUST   | 300,000.000  | 13 Nov 18 |                   |                   |              | 0.00              | 226,637.46  | 226,637.46                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.32513 WITH NORTHERN TRUST  | 561,229.030  | 13 Nov 18 |                   |                   |              | 0.00              | 423,527.53  | 423,527.53                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / CAD EX.RATE 0.7558762 WITH NORTHERN      | -300,000.000 | 13 Nov 18 |                   |                   |              | 0.00              | -226,762.85 | -223,156.17                       | 3,606.68      |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CAD EX.RATE 0.7640225 WITH NORTHERN      | -40,592.100  | 14 Aug 18 |                   |                   |              | 0.00              | -31,013.28  | -31,013.28                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CAD EX.RATE 0.7640225 WITH NORTHERN      | -89,516.780  | 14 Aug 18 |                   |                   |              | 0.00              | -68,392.83  | -68,392.83                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 CAD / USD EX.RATE 1.25594 WITH NORTHERN TRUST  | 110,394.410  | 14 Feb 18 |                   |                   |              | 0.00              | 87,897.84   | 87,897.84                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.303439 WITH NORTHERN TRUST | 14,261.260   | 14 Jun 18 |                   |                   |              | 0.00              | 10,941.26   | 10,941.26                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.303439 WITH NORTHERN TRUST | 40,776.030   | 14 Jun 18 |                   |                   |              | 0.00              | 31,283.42   | 31,283.42                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CAD EX.RATE 0.7642339 WITH NORTHERN      | -0.170        | 14 Jun 18 |                   |                   |              | 0.00              | -0.13       | -0.13                             | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / CAD EX.RATE 0.7729469 WITH NORTHERN      | -13,274.550   | 14 Mar 18 |                   |                   |              | 0.00              | -10,260.52  | -10,260.52                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST | 299.500       | 14 May 18 |                   |                   |              | 0.00              | 234.67      | 234.67                            | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 CAD / USD EX.RATE 1.27781 WITH NORTHERN TRUST  | 866,892.950   | 14 May 18 |                   |                   |              | 0.00              | 678,420.85  | 678,420.85                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / CAD EX.RATE 0.7834535 WITH NORTHERN      | -24.360       | 14 May 18 |                   |                   |              | 0.00              | -19.08      | -19.08                            | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CAD / USD EX.RATE 1.3231 WITH NORTHERN TRUST   | 1,000,000.000 | 14 Nov 18 |                   |                   |              | 0.00              | 755,800.77  | 755,800.77                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CAD / USD EX.RATE 1.3239 WITH NORTHERN TRUST   | 333,485.510   | 14 Nov 18 |                   |                   |              | 0.00              | 251,896.30  | 251,896.30                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / CAD EX.RATE 0.7562403 WITH NORTHERN      | -779,744.330  | 14 Nov 18 |                   |                   |              | 0.00              | -589,674.09 | -580,015.87                       | 9,658.22      |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / CAD EX.RATE 0.7672183 WITH NORTHERN      | -478,921.580  | 14 Sep 18 |                   |                   |              | 0.00              | -367,437.40 | -367,437.40                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / CAD EX.RATE 0.7591498 WITH NORTHERN      | -2,786.000    | 15 Aug 18 |                   |                   |              | 0.00              | -2,114.99   | -2,114.99                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / CAD EX.RATE 0.7591498 WITH NORTHERN      | -6,144.690    | 15 Aug 18 |                   |                   |              | 0.00              | -4,664.74   | -4,664.74                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / CAD EX.RATE 0.798518 WITH NORTHERN TRUST | -200,281.580  | 15 Feb 18 |                   |                   |              | 0.00              | -159,928.44 | -159,928.44                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | 2,522.430     | 15 Jan 18 |                   |                   |              | 0.00              | 2,032.17    | 2,032.17                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | 1,346.440    | 15 Jan 18 |                   |                   |              | 0.00              | 1,084.75   | 1,084.75                          | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | 13,806.720   | 15 Jan 18 |                   |                   |              | 0.00              | 11,123.26  | 11,123.26                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / CAD EX.RATE 0.8056408 WITH NORTHERN      | -109,496.390 | 15 Jan 18 |                   |                   |              | 0.00              | -88,214.76 | -88,214.76                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.304639 WITH NORTHERN TRUST | 95,037.000   | 15 Mar 18 |                   |                   |              | 0.00              | 72,845.44  | 72,845.44                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / CAD EX.RATE 0.7662894 WITH NORTHERN      | -105,022.160 | 15 Mar 18 |                   |                   |              | 0.00              | -80,477.37 | -80,477.37                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.286243 WITH NORTHERN TRUST | 88,034.320   | 15 May 18 |                   |                   |              | 0.00              | 68,442.99  | 68,442.99                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.286243 WITH NORTHERN TRUST | 123,131.020  | 15 May 18 |                   |                   |              | 0.00              | 95,729.21  | 95,729.21                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.28812 WITH NORTHERN TRUST  | 117,184.510  | 15 May 18 |                   |                   |              | 0.00              | 90,973.29  | 90,973.29                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 24,136.200   | 15 May 18 |                   |                   |              | 0.00              | 18,737.22  | 18,737.22                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 144,130.090  | 15 May 18 |                   |                   |              | 0.00              | 111,889.91 | 111,889.91                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 2,158.260    | 15 May 18 |                   |                   |              | 0.00              | 1,675.48   | 1,675.48                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 201,590.630  | 15 May 18 |                   |                   |              | 0.00              | 156,497.21 | 156,497.21                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 64,567.080   | 15 May 18 |                   |                   |              | 0.00              | 50,124.19  | 50,124.19                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | 8,350.840    | 15 May 18 |                   |                   |              | 0.00              | 6,482.86    | 6,482.86                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | -8,350.840   | 15 May 18 |                   |                   |              | 0.00              | -6,482.86   | -6,482.86                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | -2,158.260   | 15 May 18 |                   |                   |              | 0.00              | -1,675.48   | -1,675.48                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | -24,136.200  | 15 May 18 |                   |                   |              | 0.00              | -18,737.22  | -18,737.22                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | -893.550     | 15 May 18 |                   |                   |              | 0.00              | -693.67     | -693.67                           | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | -64,567.080  | 15 May 18 |                   |                   |              | 0.00              | -50,124.19  | -50,124.19                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7774581 WITH NORTHERN      | -56,878.800  | 15 May 18 |                   |                   |              | 0.00              | -44,220.88  | -44,220.88                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7774581 WITH NORTHERN      | -26,999.640  | 15 May 18 |                   |                   |              | 0.00              | -20,991.09  | -20,991.09                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CAD / USD EX.RATE 1.317936 WITH NORTHERN TRUST | 96,240.000   | 15 Nov 18 |                   |                   |              | 0.00              | 73,023.27   | 73,023.27                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 46,718.530   | 15 Oct 18 |                   |                   |              | 0.00              | 36,002.69   | 36,002.69                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 124,323.040  | 15 Oct 18 |                   |                   |              | 0.00              | 95,807.03   | 95,807.03                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7698229 WITH NORTHERN      | -388,760.920 | 15 Oct 18 |                   |                   |              | 0.00              | -299,277.07 | -299,277.07                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -2,090.670   | 15 Oct 18 |                   |                   |              | 0.00              | -1,611.13   | -1,611.13                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -21,288.840 | 15 Oct 18 |                   |                   |              | 0.00              | -16,405.81 | -16,405.81                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -10,904.040 | 15 Oct 18 |                   |                   |              | 0.00              | -8,402.98  | -8,402.98                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -1,735.100  | 15 Oct 18 |                   |                   |              | 0.00              | -1,337.12  | -1,337.12                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -4,228.230  | 15 Oct 18 |                   |                   |              | 0.00              | -3,258.40  | -3,258.40                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -3,511.650  | 15 Oct 18 |                   |                   |              | 0.00              | -2,706.18  | -2,706.18                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 CAD / USD EX.RATE 1.256949 WITH NORTHERN TRUST | 29,476.920  | 16 Apr 18 |                   |                   |              | 0.00              | 23,451.17  | 23,451.17                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 CAD / USD EX.RATE 1.256949 WITH NORTHERN TRUST | 10,643.600  | 16 Apr 18 |                   |                   |              | 0.00              | 8,467.81   | 8,467.81                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7593014 WITH NORTHERN      | -9,894.270  | 16 Aug 18 |                   |                   |              | 0.00              | -7,512.73  | -7,512.73                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7593014 WITH NORTHERN      | -1,671.360  | 16 Aug 18 |                   |                   |              | 0.00              | -1,269.07  | -1,269.07                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7604777 WITH NORTHERN      | -10,281.970 | 16 Aug 18 |                   |                   |              | 0.00              | -7,819.21  | -7,819.21                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7604777 WITH NORTHERN      | -22,674.900 | 16 Aug 18 |                   |                   |              | 0.00              | -17,243.76 | -17,243.76                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | 855,478.800 | 16 Feb 18 |                   |                   |              | 0.00              | 682,336.58 | 682,336.58                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | 73,811.110  | 16 Feb 18 |                   |                   |              | 0.00              | 58,872.32  | 58,872.32                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | 70,192.440    | 16 Feb 18 |                   |                   |              | 0.00              | 55,986.04    | 55,986.04                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7963051 WITH NORTHERN      | -1,461.760    | 16 Feb 18 |                   |                   |              | 0.00              | -1,164.01    | -1,164.01                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7975118 WITH NORTHERN      | -302,787.000  | 16 Feb 18 |                   |                   |              | 0.00              | -241,476.19  | -241,476.19                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / CAD EX.RATE 0.8043111 WITH NORTHERN      | -1,168.900    | 16 Jan 18 |                   |                   |              | 0.00              | -940.16      | -940.16                           | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / CAD EX.RATE 0.8043111 WITH NORTHERN      | -54.970       | 16 Jan 18 |                   |                   |              | 0.00              | -44.21       | -44.21                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST | 19,235.700    | 16 Mar 18 |                   |                   |              | 0.00              | 14,695.65    | 14,695.65                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.3093 WITH NORTHERN TRUST   | 2,500,000.000 | 16 Mar 18 |                   |                   |              | 0.00              | 1,909,417.25 | 1,909,417.25                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.309962 WITH NORTHERN TRUST | 12,335.400    | 16 Mar 18 |                   |                   |              | 0.00              | 9,416.61     | 9,416.61                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.309962 WITH NORTHERN TRUST | 9,834.000     | 16 Mar 18 |                   |                   |              | 0.00              | 7,507.09     | 7,507.09                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7633809 WITH NORTHERN      | -83,256.000   | 16 Mar 18 |                   |                   |              | 0.00              | -63,556.04   | -63,556.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7634753 WITH NORTHERN      | -1,671.360    | 16 Mar 18 |                   |                   |              | 0.00              | -1,276.04    | -1,276.04                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7637727 WITH NORTHERN      | -461,109.740  | 16 Mar 18 |                   |                   |              | 0.00              | -352,183.05  | -352,183.05                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7652046 WITH NORTHERN      | -488,057.100  | 16 Mar 18 |                   |                   |              | 0.00              | -373,463.55  | -367,734.40                       | 5,729.15      |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 CAD / USD EX.RATE 1.27971 WITH NORTHERN TRUST  | 4,656.520    | 16 May 18 |                   |                   |              | 0.00              | 3,638.73    | 3,638.73                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7775445 WITH NORTHERN      | -1,671.360   | 16 May 18 |                   |                   |              | 0.00              | -1,299.56   | -1,299.56                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | -185,104.920 | 16 May 18 |                   |                   |              | 0.00              | -144,516.57 | -144,516.57                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | -28,603.200  | 16 May 18 |                   |                   |              | 0.00              | -22,331.32  | -22,331.32                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | -40,940.700  | 16 May 18 |                   |                   |              | 0.00              | -31,963.55  | -31,963.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7589557 WITH NORTHERN      | -1,671.360   | 16 Nov 18 |                   |                   |              | 0.00              | -1,268.49   | -1,268.49                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7589557 WITH NORTHERN      | -9,894.270   | 16 Nov 18 |                   |                   |              | 0.00              | -7,509.31   | -7,509.31                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7606512 WITH NORTHERN      | -1,995.770   | 16 Nov 18 |                   |                   |              | 0.00              | -1,518.08   | -1,518.08                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7606512 WITH NORTHERN      | -2,404.820   | 16 Nov 18 |                   |                   |              | 0.00              | -1,829.23   | -1,829.23                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7727975 WITH NORTHERN      | -1,671.360   | 16 Oct 18 |                   |                   |              | 0.00              | -1,291.62   | -1,291.62                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7727975 WITH NORTHERN      | -9,894.270   | 16 Oct 18 |                   |                   |              | 0.00              | -7,646.27   | -7,646.27                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -30,313.050  | 16 Oct 18 |                   |                   |              | 0.00              | -23,426.59  | -23,426.59                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -10,248.900  | 16 Oct 18 |                   |                   |              | 0.00              | -7,920.58   | -7,920.58                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -1,259.060    | 16 Oct 18 |                   |                   |              | 0.00              | -973.03     | -973.03                           | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -8,509.630    | 16 Oct 18 |                   |                   |              | 0.00              | -6,576.43   | -6,576.43                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -15,708.070   | 16 Oct 18 |                   |                   |              | 0.00              | -12,139.54  | -12,139.54                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | -1,517.230    | 16 Oct 18 |                   |                   |              | 0.00              | -1,172.55   | -1,172.55                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7729528 WITH NORTHERN      | -145,615.130  | 16 Oct 18 |                   |                   |              | 0.00              | -112,553.63 | -112,553.63                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 CAD / USD EX.RATE 1.256449 WITH NORTHERN TRUST | 23,923.200    | 17 Apr 18 |                   |                   |              | 0.00              | 19,040.33   | 19,040.33                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / CAD EX.RATE 0.7962417 WITH NORTHERN      | -1,671.360    | 17 Apr 18 |                   |                   |              | 0.00              | -1,330.81   | -1,330.81                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 CAD / USD EX.RATE 1.306581 WITH NORTHERN TRUST | 1,095,855.000 | 17 Aug 18 |                   |                   |              | 0.00              | 838,719.53  | 843,516.92                        | 4,797.39      |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 0.7639641 WITH NORTHERN      | -2,028.740    | 17 Aug 18 |                   |                   |              | 0.00              | -1,549.88   | -1,549.88                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 0.7639641 WITH NORTHERN      | -4,474.500    | 17 Aug 18 |                   |                   |              | 0.00              | -3,418.36   | -3,418.36                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 1.314 WITH NORTHERN TRUST    | -2.110        | 17 Aug 18 |                   |                   |              | 0.00              | -1.61       | -1.61                             | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CAD / USD EX.RATE 1.34073 WITH NORTHERN TRUST  | 96,716.840    | 17 Dec 18 |                   |                   |              | 0.00              | 72,137.45   | 72,137.45                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / CAD EX.RATE 0.7454898 WITH NORTHERN      | -1,671.360    | 17 Dec 18 |                   |                   |              | 0.00              | -1,245.98   | -1,245.98                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / CAD EX.RATE 0.7454898 WITH NORTHERN      | -9,894.270   | 17 Dec 18 |                   |                   |              | 0.00              | -7,376.08   | -7,376.08                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | 14,307.400   | 17 Jan 18 |                   |                   |              | 0.00              | 11,487.73   | 11,487.73                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | 8,155.990    | 17 Jan 18 |                   |                   |              | 0.00              | 6,548.62    | 6,548.62                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | 26,812.070   | 17 Jan 18 |                   |                   |              | 0.00              | 21,528.00   | 21,528.00                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | -3,885.520   | 17 Jan 18 |                   |                   |              | 0.00              | -3,119.77   | -3,119.77                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | -41,622.430  | 17 Jan 18 |                   |                   |              | 0.00              | -33,419.56  | -33,419.56                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | -1,554.140   | 17 Jan 18 |                   |                   |              | 0.00              | -1,247.85   | -1,247.85                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CAD / USD EX.RATE 1.318336 WITH NORTHERN TRUST | 4,053.870    | 17 Jul 18 |                   |                   |              | 0.00              | 3,074.99    | 3,074.99                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CAD / USD EX.RATE 1.318336 WITH NORTHERN TRUST | 10,718.780   | 17 Jul 18 |                   |                   |              | 0.00              | 8,130.54    | 8,130.54                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7576906 WITH NORTHERN      | -961,593.000 | 17 Jul 18 |                   |                   |              | 0.00              | -728,589.94 | -728,589.94                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7580352 WITH NORTHERN      | -1,671.360   | 17 Jul 18 |                   |                   |              | 0.00              | -1,266.95   | -1,266.95                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7580352 WITH NORTHERN      | -9,894.270   | 17 Jul 18 |                   |                   |              | 0.00              | -7,500.20   | -7,500.20                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.758532 WITH NORTHERN TRUST | -3,700.840   | 17 Jul 18 |                   |                   |              | 0.00              | -2,807.21   | -2,807.21                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.758532 WITH NORTHERN TRUST | -9,866.020   | 17 Jul 18 |                   |                   |              | 0.00              | -7,483.69   | -7,483.69                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | 118,816.000  | 17 May 18 |                   |                   |              | 0.00              | 92,894.38   | 92,894.38                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | 9,872.330    | 17 May 18 |                   |                   |              | 0.00              | 7,718.52    | 7,718.52                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | 67,378.730   | 17 May 18 |                   |                   |              | 0.00              | 52,678.98   | 52,678.98                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | 84,224.000   | 17 May 18 |                   |                   |              | 0.00              | 65,849.18   | 65,849.18                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CAD EX.RATE 0.7800312 WITH NORTHERN      | -2.730       | 17 May 18 |                   |                   |              | 0.00              | -2.13       | -2.13                             | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CAD EX.RATE 0.7818339 WITH NORTHERN      | -80,043.900  | 17 May 18 |                   |                   |              | 0.00              | -62,581.04  | -62,581.04                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7689469 WITH NORTHERN      | -989,118.730 | 17 Oct 18 |                   |                   |              | 0.00              | -760,579.73 | -760,579.73                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7696393 WITH NORTHERN      | -927,200.000 | 17 Oct 18 |                   |                   |              | 0.00              | -713,609.53 | -689,701.34                       | 23,908.19     |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7675775 WITH NORTHERN      | -101,839.950 | 17 Sep 18 |                   |                   |              | 0.00              | -78,170.06  | -78,170.06                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7688759 WITH NORTHERN      | -1,671.360   | 17 Sep 18 |                   |                   |              | 0.00              | -1,285.07   | -1,285.07                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CAD / USD EX.RATE 1.259952 WITH NORTHERN TRUST | 51,330.000   | 18 Apr 18 |                   |                   |              | 0.00              | 40,739.65   | 40,739.65                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CAD / USD EX.RATE 1.259952 WITH NORTHERN TRUST | 12,788.520   | 18 Apr 18 |                   |                   |              | 0.00              | 10,150.01   | 10,150.01                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CAD EX.RATE 0.793681 WITH NORTHERN TRUST | -151,610.440 | 18 Apr 18 |                   |                   |              | 0.00              | -120,330.33 | -120,330.33                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 CAD / USD EX.RATE 1.34831 WITH NORTHERN TRUST  | 281,372.800  | 18 Dec 18 |                   |                   |              | 0.00              | 208,685.54  | 208,685.54                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | 139,488.000  | 18 Jan 18 |                   |                   |              | 0.00              | 112,358.75  | 112,358.75                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | 18,916.990   | 18 Jan 18 |                   |                   |              | 0.00              | 15,177.90   | 15,177.90                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | 6,833.420    | 18 Jan 18 |                   |                   |              | 0.00              | 5,482.74    | 5,482.74                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | 3,646.930    | 18 Jan 18 |                   |                   |              | 0.00              | 2,926.09    | 2,926.09                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8023422 WITH NORTHERN      | -323.560     | 18 Jan 18 |                   |                   |              | 0.00              | -259.61     | -259.61                           | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8023422 WITH NORTHERN      | -809.080     | 18 Jan 18 |                   |                   |              | 0.00              | -649.16     | -649.16                           | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 CAD / USD EX.RATE 1.321536 WITH NORTHERN TRUST | 49,988.570   | 18 Jul 18 |                   |                   |              | 0.00              | 37,826.11   | 37,826.11                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 CAD / USD EX.RATE 1.321536 WITH NORTHERN TRUST | 132,176.010  | 18 Jul 18 |                   |                   |              | 0.00              | 100,016.96  | 100,016.96                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / CAD EX.RATE 0.7566952 WITH NORTHERN      | -16,762.650  | 18 Jul 18 |                   |                   |              | 0.00              | -12,684.22  | -12,684.22                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / CAD EX.RATE 0.7566952 WITH NORTHERN      | -44,703.230  | 18 Jul 18 |                   |                   |              | 0.00              | -33,826.72  | -33,826.72                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CAD EX.RATE 0.7557437 WITH NORTHERN      | -1,671.360   | 18 Jun 18 |                   |                   |              | 0.00              | -1,263.12   | -1,263.12                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CAD EX.RATE 0.7557437 WITH NORTHERN      | -1,921.090   | 18 Jun 18 |                   |                   |              | 0.00              | -1,451.85   | -1,451.85                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CAD EX.RATE 0.767306 WITH NORTHERN TRUST | -9,949.120   | 18 Oct 18 |                   |                   |              | 0.00              | -7,634.02   | -7,634.02                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CAD EX.RATE 0.767306 WITH NORTHERN TRUST | -11,981.700  | 18 Oct 18 |                   |                   |              | 0.00              | -9,193.63   | -9,193.63                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7705941 WITH NORTHERN      | -9,894.270   | 18 Sep 18 |                   |                   |              | 0.00              | -7,624.47   | -7,624.47                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.261252 WITH NORTHERN TRUST | 2,614.930    | 19 Apr 18 |                   |                   |              | 0.00              | 2,073.28    | 2,073.28                          | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.261252 WITH NORTHERN TRUST | 60,577.200   | 19 Apr 18 |                   |                   |              | 0.00              | 48,029.42   | 48,029.42                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.265847 WITH NORTHERN TRUST | 20,240.970   | 19 Apr 18 |                   |                   |              | 0.00              | 15,990.06   | 15,990.06                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CAD EX.RATE 0.7908702 WITH NORTHERN      | -461,519.990 | 19 Apr 18 |                   |                   |              | 0.00              | -365,002.40 | -365,002.40                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CAD EX.RATE 0.792863 WITH NORTHERN TRUST | -77,950.860  | 19 Apr 18 |                   |                   |              | 0.00              | -61,804.35  | -61,804.35                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 CAD / USD EX.RATE 1.34461 WITH NORTHERN TRUST  | 92,304.470   | 19 Dec 18 |                   |                   |              | 0.00              | 68,647.76   | 68,647.76                         | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 CAD / USD EX.RATE 1.257149 WITH NORTHERN TRUST | 177,010.890  | 19 Feb 18 |                   |                   |              | 0.00              | 140,803.43  | 140,803.43                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST | 7,810.370    | 19 Jan 18 |                   |                   |              | 0.00              | 6,274.14    | 6,274.14                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -45,980.050  | 19 Jan 18 |                   |                   |              | 0.00              | -36,753.17  | -36,753.17                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -27,191.230  | 19 Jan 18 |                   |                   |              | 0.00              | -21,734.73  | -21,734.73                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -114,949.970 | 19 Jan 18 |                   |                   |              | 0.00              | -91,882.79  | -91,882.79                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -116,261.030 | 19 Jan 18 |                   |                   |              | 0.00              | -92,930.76  | -92,930.76                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -11,787.040  | 19 Jan 18 |                   |                   |              | 0.00              | -9,421.72   | -9,421.72                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | -50,397.540  | 19 Jan 18 |                   |                   |              | 0.00              | -40,284.19  | -40,284.19                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 CAD / USD EX.RATE 1.325665 WITH NORTHERN TRUST | 18,098.660   | 19 Jul 18 |                   |                   |              | 0.00              | 13,652.51   | 13,652.51                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 CAD / USD EX.RATE 1.325665 WITH NORTHERN TRUST | 47,849.480   | 19 Jul 18 |                   |                   |              | 0.00              | 36,094.70   | 36,094.70                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.753429 WITH NORTHERN TRUST | -20,868.830  | 19 Jul 18 |                   |                   |              | 0.00              | -15,723.18  | -15,723.18                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.753429 WITH NORTHERN TRUST | -55,667.310  | 19 Jul 18 |                   |                   |              | 0.00              | -41,941.37  | -41,941.37                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.7543384 WITH NORTHERN      | -49,826.910  | 19 Jul 18 |                   |                   |              | 0.00              | -37,586.35  | -37,586.35                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.7543384 WITH NORTHERN      | -18,681.800  | 19 Jul 18 |                   |                   |              | 0.00              | -14,092.40  | -14,092.40                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / CAD EX.RATE 1.3288 WITH NORTHERN TRUST   | -2.730       | 19 Jun 18 |                   |                   |              | 0.00              | -2.05       | -2.05                             | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / CAD EX.RATE 0.7643098 WITH NORTHERN      | -165,790.910 | 19 Mar 18 |                   |                   |              | 0.00              | -126,715.62 | -126,715.62                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CAD EX.RATE 0.758977 WITH NORTHERN TRUST | -16,245.310   | 19 Nov 18 |                   |                   |              | 0.00              | -12,329.82   | -12,329.82                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CAD EX.RATE 0.758977 WITH NORTHERN TRUST | -19,561.570   | 19 Nov 18 |                   |                   |              | 0.00              | -14,846.78   | -14,846.78                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 CAD / USD EX.RATE 1.3069 WITH NORTHERN TRUST   | 3,524,837.200 | 19 Oct 18 |                   |                   |              | 0.00              | 2,697,097.87 | 2,621,963.92                      | -75,133.95    |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | -2,760.610    | 19 Oct 18 |                   |                   |              | 0.00              | -2,105.47    | -2,105.47                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | -3,324.590    | 19 Oct 18 |                   |                   |              | 0.00              | -2,535.61    | -2,535.61                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | 51,970.000    | 20 Apr 18 |                   |                   |              | 0.00              | 40,861.87    | 40,861.87                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | 33,254.400    | 20 Apr 18 |                   |                   |              | 0.00              | 26,146.56    | 26,146.56                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | 104,400.000   | 20 Apr 18 |                   |                   |              | 0.00              | 82,085.41    | 82,085.41                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | 1,327.500     | 20 Apr 18 |                   |                   |              | 0.00              | 1,043.76     | 1,043.76                          | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.2736 WITH NORTHERN TRUST   | 320,162.780   | 20 Apr 18 |                   |                   |              | 0.00              | 251,384.09   | 251,384.09                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.2742 WITH NORTHERN TRUST   | 33.790        | 20 Apr 18 |                   |                   |              | 0.00              | 26.52        | 26.52                             | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7646067 WITH NORTHERN      | -12,886.660   | 20 Aug 18 |                   |                   |              | 0.00              | -9,853.23    | -9,853.23                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7646067 WITH NORTHERN      | -28,420.150   | 20 Aug 18 |                   |                   |              | 0.00              | -21,730.24   | -21,730.24                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7653335 WITH NORTHERN      | -1,057,771.000 | 20 Aug 18 |                   |                   |              | 0.00              | -809,547.53   | -814,202.36                       | -4,654.83     |
| FX DEAL TRANSACTED ON 20 DEC 2018 CAD / USD EX.RATE 1.35236 WITH NORTHERN TRUST  | 209,125.290    | 20 Dec 18 |                   |                   |              | 0.00              | 154,637.29    | 154,637.29                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / CAD EX.RATE 0.7928265 WITH NORTHERN      | -14,070.670    | 20 Feb 18 |                   |                   |              | 0.00              | -11,155.60    | -11,155.60                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.311302 WITH NORTHERN TRUST | 1,333,414.000  | 20 Jul 18 |                   |                   |              | 0.00              | 1,016,862.63  | 1,026,374.17                      | 9,511.54      |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.311302 WITH NORTHERN TRUST | 3,048,874.000  | 20 Jul 18 |                   |                   |              | 0.00              | 2,325,073.86  | 2,346,822.15                      | 21,748.29     |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.312337 WITH NORTHERN TRUST | 33,751.040     | 20 Jul 18 |                   |                   |              | 0.00              | 25,718.27     | 25,718.27                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.312337 WITH NORTHERN TRUST | 89,238.240     | 20 Jul 18 |                   |                   |              | 0.00              | 67,999.48     | 67,999.48                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / CAD EX.RATE 0.7619048 WITH NORTHERN      | -2,539,626.000 | 20 Jul 18 |                   |                   |              | 0.00              | -1,934,953.14 | -1,934,953.14                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / CAD EX.RATE 0.7619048 WITH NORTHERN      | -1,333,414.000 | 20 Jul 18 |                   |                   |              | 0.00              | -1,015,934.48 | -1,015,934.48                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / CAD EX.RATE 0.7514277 WITH NORTHERN      | -7,302.680     | 20 Jun 18 |                   |                   |              | 0.00              | -5,487.44     | -5,487.44                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7639058 WITH NORTHERN      | -332,350.700   | 20 Mar 18 |                   |                   |              | 0.00              | -253,884.61   | -253,884.61                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7639058 WITH NORTHERN      | -976,554.700   | 20 Mar 18 |                   |                   |              | 0.00              | -745,995.76   | -745,995.76                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN      | -229,331.020   | 20 Mar 18 |                   |                   |              | 0.00              | -175,227.44   | -175,227.44                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN     | -342,019.470 | 20 Mar 18 |                   |                   |              | 0.00              | -261,330.53 | -261,330.53                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN     | -116,303.850 | 20 Mar 18 |                   |                   |              | 0.00              | -88,865.55  | -88,865.55                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN     | -77,984.100  | 20 Mar 18 |                   |                   |              | 0.00              | -59,586.16  | -59,586.16                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7647891 WITH NORTHERN     | -52,024.320  | 20 Mar 18 |                   |                   |              | 0.00              | -39,787.63  | -39,787.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 CAD / USD EX.RATE 1.32421 WITH NORTHERN TRUST | 155,755.250  | 20 Nov 18 |                   |                   |              | 0.00              | 117,621.26  | 117,621.26                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 CAD / USD EX.RATE 1.33166 WITH NORTHERN TRUST | 148,914.640  | 20 Nov 18 |                   |                   |              | 0.00              | 111,826.32  | 111,826.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CAD EX.RATE 0.7554211 WITH NORTHERN     | -7,865.830   | 20 Nov 18 |                   |                   |              | 0.00              | -5,942.01   | -5,942.01                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CAD EX.RATE 0.7554211 WITH NORTHERN     | -6,532.620   | 20 Nov 18 |                   |                   |              | 0.00              | -4,934.88   | -4,934.88                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.7661303 WITH NORTHERN     | -10,337.470  | 21 Aug 18 |                   |                   |              | 0.00              | -7,919.85   | -7,919.85                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.7661303 WITH NORTHERN     | -22,794.920  | 21 Aug 18 |                   |                   |              | 0.00              | -17,463.88  | -17,463.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7359435 WITH NORTHERN     | -360,500.000 | 21 Dec 18 |                   |                   |              | 0.00              | -265,307.62 | -265,307.62                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7403689 WITH NORTHERN     | -432,252.040 | 21 Dec 18 |                   |                   |              | 0.00              | -320,025.97 | -317,050.92                       | 2,975.05      |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / CAD EX.RATE 0.7500188 WITH NORTHERN     | -4.930       | 21 Jun 18 |                   |                   |              | 0.00              | -3.70       | -3.70                             | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAR 2018 CAD / USD EX.RATE 1.295241 WITH NORTHERN TRUST | 31,050.000   | 21 Mar 18 |                   |                   |              | 0.00              | 23,972.37   | 23,972.37                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / CAD EX.RATE 0.7718789 WITH NORTHERN      | -164,013.620 | 21 Mar 18 |                   |                   |              | 0.00              | -126,598.65 | -126,598.65                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | 3,974.200    | 21 May 18 |                   |                   |              | 0.00              | 3,095.55    | 3,095.55                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | 3,653.700    | 21 May 18 |                   |                   |              | 0.00              | 2,845.91    | 2,845.91                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | 49,177.200   | 21 May 18 |                   |                   |              | 0.00              | 38,304.68   | 38,304.68                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | 44,683.200   | 21 May 18 |                   |                   |              | 0.00              | 34,804.26   | 34,804.26                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | -50,454.300  | 21 May 18 |                   |                   |              | 0.00              | -39,299.43  | -39,299.43                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | -9,569.250   | 21 May 18 |                   |                   |              | 0.00              | -7,453.60   | -7,453.60                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | -11,025.200  | 21 May 18 |                   |                   |              | 0.00              | -8,587.65   | -8,587.65                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 CAD / USD EX.RATE 1.329034 WITH NORTHERN TRUST | 21,694.150   | 21 Nov 18 |                   |                   |              | 0.00              | 16,323.25   | 16,323.25                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 CAD / USD EX.RATE 1.329034 WITH NORTHERN TRUST | 23,950.430   | 21 Nov 18 |                   |                   |              | 0.00              | 18,020.93   | 18,020.93                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CAD EX.RATE 0.7524262 WITH NORTHERN      | -6,946.740   | 21 Nov 18 |                   |                   |              | 0.00              | -5,226.91   | -5,226.91                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CAD EX.RATE 0.7524262 WITH NORTHERN      | -8,363.400   | 21 Nov 18 |                   |                   |              | 0.00              | -6,292.84   | -6,292.84                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / CAD EX.RATE 0.7736944 WITH NORTHERN      | -12.180      | 21 Sep 18 |                   |                   |              | 0.00              | -9.42       | -9.42                             | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / CAD EX.RATE 0.7672471 WITH NORTHERN      | -7,853.410   | 22 Aug 18 |                   |                   |              | 0.00              | -6,025.51   | -6,025.51                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / CAD EX.RATE 0.7672471 WITH NORTHERN      | -3,562.050   | 22 Aug 18 |                   |                   |              | 0.00              | -2,732.97   | -2,732.97                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / CAD EX.RATE 0.7863428 WITH NORTHERN      | -17,575.820  | 22 Feb 18 |                   |                   |              | 0.00              | -13,820.62  | -13,820.62                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.244351 WITH NORTHERN TRUST | 804.730      | 22 Jan 18 |                   |                   |              | 0.00              | 646.71      | 646.71                            | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.244351 WITH NORTHERN TRUST | 1,506.450    | 22 Jan 18 |                   |                   |              | 0.00              | 1,210.63    | 1,210.63                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / CAD EX.RATE 0.8030194 WITH NORTHERN      | -95,872.640  | 22 Jan 18 |                   |                   |              | 0.00              | -76,987.59  | -76,987.59                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.290925 WITH NORTHERN TRUST | 17,500.000   | 22 Mar 18 |                   |                   |              | 0.00              | 13,556.17   | 13,556.17                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.291742 WITH NORTHERN TRUST | 36,354.500   | 22 Mar 18 |                   |                   |              | 0.00              | 28,143.78   | 28,143.78                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.292841 WITH NORTHERN TRUST | 92,400.000   | 22 Mar 18 |                   |                   |              | 0.00              | 71,470.51   | 71,470.51                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / CAD EX.RATE 0.7751457 WITH NORTHERN      | -178,107.550 | 22 Mar 18 |                   |                   |              | 0.00              | -138,059.31 | -138,059.31                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | -12,367.600  | 22 May 18 |                   |                   |              | 0.00              | -9,645.19   | -9,645.19                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | -24,735.200  | 22 May 18 |                   |                   |              | 0.00              | -19,290.38  | -19,290.38                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | -631.500     | 22 May 18 |                   |                   |              | 0.00              | -492.49     | -492.49                           | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / CAD EX.RATE 0.7565075 WITH NORTHERN      | -4,176.420   | 22 Nov 18 |                   |                   |              | 0.00              | -3,159.49   | -3,159.49                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / CAD EX.RATE 0.7565075 WITH NORTHERN      | -5,030.280   | 22 Nov 18 |                   |                   |              | 0.00              | -3,805.44   | -3,805.44                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | -8,084.500   | 22 Oct 18 |                   |                   |              | 0.00              | -6,170.14   | -6,170.14                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | -11,071.290  | 22 Oct 18 |                   |                   |              | 0.00              | -8,449.68   | -8,449.68                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | -13,331.330  | 22 Oct 18 |                   |                   |              | 0.00              | -10,174.55  | -10,174.55                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | -6,714.120   | 22 Oct 18 |                   |                   |              | 0.00              | -5,124.26   | -5,124.26                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.282643 WITH NORTHERN TRUST | 2,912.800    | 23 Apr 18 |                   |                   |              | 0.00              | 2,270.94    | 2,270.94                          | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.282643 WITH NORTHERN TRUST | 85,844.850   | 23 Apr 18 |                   |                   |              | 0.00              | 66,928.09   | 66,928.09                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.28465 WITH NORTHERN TRUST  | 96,144.020   | 23 Apr 18 |                   |                   |              | 0.00              | 74,840.63   | 74,840.63                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / CAD EX.RATE 0.7666002 WITH NORTHERN      | -251.650     | 23 Aug 18 |                   |                   |              | 0.00              | -192.91     | -192.91                           | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / CAD EX.RATE 0.7666002 WITH NORTHERN      | -555.440     | 23 Aug 18 |                   |                   |              | 0.00              | -425.80     | -425.80                           | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / CAD EX.RATE 0.7889982 WITH NORTHERN      | -583,990.980 | 23 Feb 18 |                   |                   |              | 0.00              | -460,767.84 | -460,767.84                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.243051 WITH NORTHERN TRUST | 747.250        | 23 Jan 18 |                   |                   |              | 0.00              | 601.14        | 601.14                            | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.243051 WITH NORTHERN TRUST | 1,399.860      | 23 Jan 18 |                   |                   |              | 0.00              | 1,126.15      | 1,126.15                          | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / CAD EX.RATE 0.8035549 WITH NORTHERN      | -177,331.640   | 23 Jan 18 |                   |                   |              | 0.00              | -142,495.71   | -142,495.71                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 CAD / USD EX.RATE 1.313837 WITH NORTHERN TRUST | 61,468.210     | 23 Jul 18 |                   |                   |              | 0.00              | 46,785.26     | 46,785.26                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 CAD / USD EX.RATE 1.313837 WITH NORTHERN TRUST | 162,533.160    | 23 Jul 18 |                   |                   |              | 0.00              | 123,708.77    | 123,708.77                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 CAD / USD EX.RATE 1.28629 WITH NORTHERN TRUST  | 175,063.410    | 23 Mar 18 |                   |                   |              | 0.00              | 136,099.49    | 136,099.49                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | 11,152.890     | 23 May 18 |                   |                   |              | 0.00              | 8,661.48      | 8,661.48                          | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | 6,444.900      | 23 May 18 |                   |                   |              | 0.00              | 5,005.20      | 5,005.20                          | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | 7,095.900      | 23 May 18 |                   |                   |              | 0.00              | 5,510.77      | 5,510.77                          | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / CAD EX.RATE 0.7766134 WITH NORTHERN      | -8,914.140     | 23 May 18 |                   |                   |              | 0.00              | -6,922.84     | -6,922.84                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 CAD / USD EX.RATE 1.323655 WITH NORTHERN TRUST | 1,525,000.000  | 23 Nov 18 |                   |                   |              | 0.00              | 1,152,112.90  | 1,152,112.90                      | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / CAD EX.RATE 0.7557893 WITH NORTHERN      | -1,525,000.000 | 23 Nov 18 |                   |                   |              | 0.00              | -1,152,578.75 | -1,134,377.21                     | 18,201.54     |
| FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.310338 WITH NORTHERN TRUST | 24,432.940     | 23 Oct 18 |                   |                   |              | 0.00              | 18,646.29     | 18,646.29                         | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.310338 WITH NORTHERN TRUST | 24,578.370   | 23 Oct 18 |                   |                   |              | 0.00              | 18,757.27   | 18,757.27                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7631619 WITH NORTHERN      | -3,138.700   | 23 Oct 18 |                   |                   |              | 0.00              | -2,395.34   | -2,395.34                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7631619 WITH NORTHERN      | -3,777.990   | 23 Oct 18 |                   |                   |              | 0.00              | -2,883.22   | -2,883.22                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 CAD / USD EX.RATE 1.282244 WITH NORTHERN TRUST | 7,371.840    | 24 Apr 18 |                   |                   |              | 0.00              | 5,749.17    | 5,749.17                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 CAD / USD EX.RATE 1.28301 WITH NORTHERN TRUST  | 122,439.360  | 24 Apr 18 |                   |                   |              | 0.00              | 95,431.34   | 95,431.34                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / CAD EX.RATE 0.7798645 WITH NORTHERN      | -923,417.240 | 24 Apr 18 |                   |                   |              | 0.00              | -720,140.34 | -720,140.34                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 CAD / USD EX.RATE 1.3587 WITH NORTHERN TRUST   | 350,000.000  | 24 Dec 18 |                   |                   |              | 0.00              | 257,599.18  | 257,599.18                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 CAD / USD EX.RATE 1.35905 WITH NORTHERN TRUST  | 265,068.520  | 24 Dec 18 |                   |                   |              | 0.00              | 195,039.56  | 195,039.56                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / CAD EX.RATE 0.7374142 WITH NORTHERN      | -350,000.000 | 24 Dec 18 |                   |                   |              | 0.00              | -258,094.96 | -256,720.18                       | 1,374.78      |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234353 WITH NORTHERN TRUST | 5,690.300    | 24 Jan 18 |                   |                   |              | 0.00              | 4,609.95    | 4,609.95                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234353 WITH NORTHERN TRUST | 10,664.090   | 24 Jan 18 |                   |                   |              | 0.00              | 8,639.42    | 8,639.42                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.314137 WITH NORTHERN TRUST | 82,145.120   | 24 Jul 18 |                   |                   |              | 0.00              | 62,508.79   | 62,508.79                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.314137 WITH NORTHERN TRUST | 31,064.560   | 24 Jul 18 |                   |                   |              | 0.00              | 23,638.75   | 23,638.75                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 9,809.440   | 24 Jul 18 |                   |                   |              | 0.00              | 7,459.44   | 7,459.44                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 25,943.600  | 24 Jul 18 |                   |                   |              | 0.00              | 19,728.42  | 19,728.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 7,611.040   | 24 May 18 |                   |                   |              | 0.00              | 5,903.04   | 5,903.04                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 21,978.400  | 24 May 18 |                   |                   |              | 0.00              | 17,046.21  | 17,046.21                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 520.800     | 24 May 18 |                   |                   |              | 0.00              | 403.93     | 403.93                            | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 585.900     | 24 May 18 |                   |                   |              | 0.00              | 454.42     | 454.42                            | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 73,817.090  | 24 May 18 |                   |                   |              | 0.00              | 57,251.75  | 57,251.75                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 21,756.530  | 24 May 18 |                   |                   |              | 0.00              | 16,874.13  | 16,874.13                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | 27,737.800  | 24 May 18 |                   |                   |              | 0.00              | 21,513.14  | 21,513.14                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CAD EX.RATE 0.7755894 WITH NORTHERN      | -2,409.110  | 24 May 18 |                   |                   |              | 0.00              | -1,868.48  | -1,868.48                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CAD EX.RATE 0.7755894 WITH NORTHERN      | -43,614.340 | 24 May 18 |                   |                   |              | 0.00              | -33,826.82 | -33,826.82                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7683088 WITH NORTHERN      | -1,522.040  | 24 Oct 18 |                   |                   |              | 0.00              | -1,169.40  | -1,169.40                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7683088 WITH NORTHERN      | -1,263.440  | 24 Oct 18 |                   |                   |              | 0.00              | -970.71    | -970.71                           | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.28452 WITH NORTHERN TRUST  | 69,273.480   | 25 Apr 18 |                   |                   |              | 0.00              | 53,929.47   | 53,929.47                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | 9,104.200    | 25 Apr 18 |                   |                   |              | 0.00              | 7,070.44    | 7,070.44                          | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / CAD EX.RATE 0.7508635 WITH NORTHERN      | -318,742.060 | 25 Jun 18 |                   |                   |              | 0.00              | -239,331.78 | -239,331.78                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 31,776.000   | 25 May 18 |                   |                   |              | 0.00              | 24,487.53   | 24,487.53                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 5,334.680    | 25 May 18 |                   |                   |              | 0.00              | 4,111.06    | 4,111.06                          | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 14,872.500   | 25 May 18 |                   |                   |              | 0.00              | 11,461.19   | 11,461.19                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 25,156.000   | 25 May 18 |                   |                   |              | 0.00              | 19,385.96   | 19,385.96                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 18,706.300   | 25 May 18 |                   |                   |              | 0.00              | 14,415.63   | 14,415.63                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | 1,866.370    | 25 May 18 |                   |                   |              | 0.00              | 1,438.28    | 1,438.28                          | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -64,577.240  | 25 May 18 |                   |                   |              | 0.00              | -49,765.14  | -49,765.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -5,750.800   | 25 May 18 |                   |                   |              | 0.00              | -4,431.74   | -4,431.74                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | -11,824.400  | 25 May 18 |                   |                   |              | 0.00              | -9,112.23   | -9,112.23                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7636141 WITH NORTHERN      | -6,198.800   | 25 Oct 18 |                   |                   |              | 0.00              | -4,733.49   | -4,733.49                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7636141 WITH NORTHERN      | -7,463.950   | 25 Oct 18 |                   |                   |              | 0.00              | -5,699.58   | -5,699.58                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7650752 WITH NORTHERN      | -133,902.620 | 25 Oct 18 |                   |                   |              | 0.00              | -102,445.58 | -102,445.58                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7650752 WITH NORTHERN      | -39,804.650  | 25 Oct 18 |                   |                   |              | 0.00              | -30,453.55  | -30,453.55                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2871 WITH NORTHERN TRUST   | 150,000.000  | 26 Apr 18 |                   |                   |              | 0.00              | 116,541.06  | 116,541.06                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | 2,099.600    | 26 Apr 18 |                   |                   |              | 0.00              | 1,630.43    | 1,630.43                          | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | 86,793.600   | 26 Apr 18 |                   |                   |              | 0.00              | 67,399.00   | 67,399.00                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | 130,478.700  | 26 Apr 18 |                   |                   |              | 0.00              | 101,322.38  | 101,322.38                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | 129,409.800  | 26 Apr 18 |                   |                   |              | 0.00              | 100,492.33  | 100,492.33                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN      | -173,300.000 | 26 Apr 18 |                   |                   |              | 0.00              | -134,574.97 | -134,574.97                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN      | -83,164.800  | 26 Apr 18 |                   |                   |              | 0.00              | -64,581.08  | -64,581.08                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN      | -148,585.500 | 26 Apr 18 |                   |                   |              | 0.00              | -115,383.09 | -115,383.09                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 CAD / USD EX.RATE 1.359229 WITH NORTHERN TRUST | 20,648.140   | 26 Dec 18 |                   |                   |              | 0.00              | 15,191.07   | 15,191.07                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 CAD / USD EX.RATE 1.269127 WITH NORTHERN TRUST | 706,900.000  | 26 Feb 18 |                   |                   |              | 0.00              | 556,997.05  | 540,195.63                        | -16,801.42    |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.7866867 WITH NORTHERN      | -225,419.400 | 26 Feb 18 |                   |                   |              | 0.00              | -177,334.45 | -177,334.45                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 CAD / USD EX.RATE 1.232154 WITH NORTHERN TRUST | 68.340       | 26 Jan 18 |                   |                   |              | 0.00              | 55.46       | 55.46                             | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 CAD / USD EX.RATE 1.232154 WITH NORTHERN TRUST | 126.920      | 26 Jan 18 |                   |                   |              | 0.00              | 103.01      | 103.01                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 CAD / USD EX.RATE 1.30718 WITH NORTHERN TRUST  | 354,070.200  | 26 Jul 18 |                   |                   |              | 0.00              | 270,865.68  | 270,865.68                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.28822 WITH NORTHERN TRUST  | 809,402.790  | 26 Mar 18 |                   |                   |              | 0.00              | 628,311.00  | 628,311.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / CAD EX.RATE 0.7542246 WITH NORTHERN      | -2,782.000   | 26 Nov 18 |                   |                   |              | 0.00              | -2,098.25   | -2,098.25                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CAD / USD EX.RATE 1.310422 WITH NORTHERN TRUST | 550,001.710  | 26 Oct 18 |                   |                   |              | 0.00              | 419,713.43  | 409,120.92                        | -10,592.51    |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7622172 WITH NORTHERN      | -3,564.070   | 26 Oct 18 |                   |                   |              | 0.00              | -2,716.60   | -2,716.60                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7622172 WITH NORTHERN      | -4,291.810   | 26 Oct 18 |                   |                   |              | 0.00              | -3,271.29   | -3,271.29                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7790589 WITH NORTHERN      | -26,895.180  | 27 Apr 18 |                   |                   |              | 0.00              | -20,952.93  | -20,952.93                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CAD EX.RATE 0.7839264 WITH NORTHERN      | -130,196.020 | 27 Feb 18 |                   |                   |              | 0.00              | -102,064.09 | -102,064.09                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 CAD / USD EX.RATE 1.3059 WITH NORTHERN TRUST   | 111,867.600  | 27 Jul 18 |                   |                   |              | 0.00              | 85,663.22   | 85,663.22                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | 188,470.000  | 27 Jun 18 |                   |                   |              | 0.00              | 141,884.50  | 141,884.50                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | 124,310.000 | 27 Jun 18 |                   |                   |              | 0.00              | 93,583.39  | 93,583.39                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | 282,103.500 | 27 Jun 18 |                   |                   |              | 0.00              | 212,373.92 | 212,373.92                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | 102,856.500 | 27 Jun 18 |                   |                   |              | 0.00              | 77,432.71  | 77,432.71                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7528227 WITH NORTHERN      | -11,020.230 | 27 Jun 18 |                   |                   |              | 0.00              | -8,296.28  | -8,296.28                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7528227 WITH NORTHERN      | -74,594.980 | 27 Jun 18 |                   |                   |              | 0.00              | -56,156.79 | -56,156.79                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.287342 WITH NORTHERN TRUST | 110,375.750 | 27 Mar 18 |                   |                   |              | 0.00              | 85,739.26  | 85,739.26                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.2877 WITH NORTHERN TRUST   | 11,598.530  | 27 Mar 18 |                   |                   |              | 0.00              | 9,007.17   | 9,007.17                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7519555 WITH NORTHERN      | -21,374.500 | 27 Nov 18 |                   |                   |              | 0.00              | -16,072.67 | -16,072.67                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7519555 WITH NORTHERN      | -29,624.000 | 27 Nov 18 |                   |                   |              | 0.00              | -22,275.93 | -22,275.93                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -5,197.500  | 27 Nov 18 |                   |                   |              | 0.00              | -3,911.82  | -3,911.82                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -4,074.000  | 27 Nov 18 |                   |                   |              | 0.00              | -3,066.23  | -3,066.23                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -499.200    | 27 Nov 18 |                   |                   |              | 0.00              | -375.72    | -375.72                           | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -11,780.000 | 27 Nov 18 |                   |                   |              | 0.00              | -8,866.04  | -8,866.04                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -146,226.200   | 27 Nov 18 |                   |                   |              | 0.00              | -110,054.90 | -110,054.90                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -436.000       | 27 Nov 18 |                   |                   |              | 0.00              | -328.15     | -328.15                           | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -46,952.460    | 27 Nov 18 |                   |                   |              | 0.00              | -35,338.05  | -35,338.05                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -1,820.000     | 27 Nov 18 |                   |                   |              | 0.00              | -1,369.79   | -1,369.79                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -4,186.000     | 27 Nov 18 |                   |                   |              | 0.00              | -3,150.53   | -3,150.53                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -38,875.900    | 27 Nov 18 |                   |                   |              | 0.00              | -29,259.35  | -29,259.35                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7732158 WITH NORTHERN      | -1,670.500     | 28 Aug 18 |                   |                   |              | 0.00              | -1,291.66   | -1,293.86                         | -2.20         |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7742587 WITH NORTHERN      | -9,259.500     | 28 Aug 18 |                   |                   |              | 0.00              | -7,169.25   | -7,169.25                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7742587 WITH NORTHERN      | -20,419.180    | 28 Aug 18 |                   |                   |              | 0.00              | -15,809.73  | -15,809.73                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / CAD EX.RATE 0.7341659 WITH NORTHERN      | -1,198,917.000 | 28 Dec 18 |                   |                   |              | 0.00              | -880,203.95 | -879,389.12                       | 814.83        |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | 60,435.950     | 28 Jun 18 |                   |                   |              | 0.00              | 45,583.31   | 45,583.31                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | 36,062.490     | 28 Jun 18 |                   |                   |              | 0.00              | 27,199.83   | 27,199.83                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | 13,639.620     | 28 Jun 18 |                   |                   |              | 0.00              | 10,287.57   | 10,287.57                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | 5,710.750   | 28 Jun 18 |                   |                   |              | 0.00              | 4,307.29   | 4,307.29                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | -7,518.680  | 28 Jun 18 |                   |                   |              | 0.00              | -5,670.90  | -5,670.90                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | -6,284.320  | 28 Jun 18 |                   |                   |              | 0.00              | -4,739.90  | -4,739.90                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | -20,048.370 | 28 Jun 18 |                   |                   |              | 0.00              | -15,121.32 | -15,121.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 CAD / USD EX.RATE 1.288342 WITH NORTHERN TRUST | 1,057.030   | 28 Mar 18 |                   |                   |              | 0.00              | 820.46     | 820.46                            | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | 189.860     | 28 May 18 |                   |                   |              | 0.00              | 145.92     | 145.92                            | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | 4,627.000   | 28 May 18 |                   |                   |              | 0.00              | 3,556.11   | 3,556.11                          | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | 66.800      | 28 May 18 |                   |                   |              | 0.00              | 51.34      | 51.34                             | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | 5,816.800   | 28 May 18 |                   |                   |              | 0.00              | 4,470.54   | 4,470.54                          | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / CAD EX.RATE 0.7685568 WITH NORTHERN      | -5,708.280  | 28 May 18 |                   |                   |              | 0.00              | -4,387.14  | -4,387.14                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -56,916.000 | 28 Nov 18 |                   |                   |              | 0.00              | -42,596.47 | -42,596.47                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -4,180.000  | 28 Nov 18 |                   |                   |              | 0.00              | -3,128.35  | -3,128.35                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -12,985.200 | 28 Nov 18 |                   |                   |              | 0.00              | -9,718.25  | -9,718.25                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -102,878.540 | 28 Nov 18 |                   |                   |              | 0.00              | -76,995.27 | -76,995.27                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -31,678.350  | 28 Nov 18 |                   |                   |              | 0.00              | -23,708.38 | -23,708.38                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -11,200.000  | 28 Nov 18 |                   |                   |              | 0.00              | -8,382.19  | -8,382.19                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | -8,217.000   | 28 Nov 18 |                   |                   |              | 0.00              | -6,149.68  | -6,149.68                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | -79,514.000  | 28 Nov 18 |                   |                   |              | 0.00              | -59,912.67 | -59,912.67                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | -48,031.780  | 28 Nov 18 |                   |                   |              | 0.00              | -36,191.26 | -36,191.26                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | -55,935.000  | 28 Nov 18 |                   |                   |              | 0.00              | -42,146.23 | -42,146.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | -26,832.000  | 28 Nov 18 |                   |                   |              | 0.00              | -20,217.53 | -20,217.53                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | -614.000     | 28 Nov 18 |                   |                   |              | 0.00              | -462.64    | -462.64                           | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.292524 WITH NORTHERN TRUST | 205,000.000  | 29 Aug 18 |                   |                   |              | 0.00              | 158,604.41 | 158,604.41                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | -7,518.570   | 29 Aug 18 |                   |                   |              | 0.00              | -5,803.34  | -5,803.34                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | -16,018.300  | 29 Aug 18 |                   |                   |              | 0.00              | -12,364.01 | -12,364.01                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | -35,325.630  | 29 Aug 18 |                   |                   |              | 0.00              | -27,266.71 | -27,266.71                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | -16,580.880    | 29 Aug 18 |                   |                   |              | 0.00              | -12,798.24    | -12,798.24                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.772917 WITH NORTHERN TRUST | -354,915.850   | 29 Aug 18 |                   |                   |              | 0.00              | -274,320.49   | -274,320.49                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.232753 WITH NORTHERN TRUST | 15,116.850     | 29 Jan 18 |                   |                   |              | 0.00              | 12,262.68     | 12,262.68                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.232753 WITH NORTHERN TRUST | 28,332.170     | 29 Jan 18 |                   |                   |              | 0.00              | 22,982.84     | 22,982.84                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / CAD EX.RATE 0.8111418 WITH NORTHERN      | -1,272,580.100 | 29 Jan 18 |                   |                   |              | 0.00              | -1,032,242.97 | -972,474.48                       | 59,768.49     |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 1,546.030      | 29 Jun 18 |                   |                   |              | 0.00              | 1,175.66      | 1,175.66                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 57,130.470     | 29 Jun 18 |                   |                   |              | 0.00              | 43,444.00     | 43,444.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 241,810.510    | 29 Jun 18 |                   |                   |              | 0.00              | 183,881.15    | 183,881.15                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | 21,607.390     | 29 Jun 18 |                   |                   |              | 0.00              | 16,431.01     | 16,431.01                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -566.940       | 29 Jun 18 |                   |                   |              | 0.00              | -431.12       | -431.12                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -2,575.840     | 29 Jun 18 |                   |                   |              | 0.00              | -1,958.76     | -1,958.76                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -9,174.770     | 29 Jun 18 |                   |                   |              | 0.00              | -6,976.82     | -6,976.82                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -15,846.600    | 29 Jun 18 |                   |                   |              | 0.00              | -12,050.31    | -12,050.31                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -1,655.410  | 29 Jun 18 |                   |                   |              | 0.00              | -1,258.83  | -1,258.83                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -380.240    | 29 Jun 18 |                   |                   |              | 0.00              | -289.15    | -289.15                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -62,104.580 | 29 Jun 18 |                   |                   |              | 0.00              | -47,226.49 | -47,226.49                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | -42,254.730 | 29 Jun 18 |                   |                   |              | 0.00              | -32,131.97 | -32,131.97                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 18,054.000  | 29 Mar 18 |                   |                   |              | 0.00              | 14,017.71  | 14,017.71                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 89,662.100  | 29 Mar 18 |                   |                   |              | 0.00              | 69,616.57  | 69,616.57                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 42,966.000  | 29 Mar 18 |                   |                   |              | 0.00              | 33,360.20  | 33,360.20                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 155,505.000 | 29 Mar 18 |                   |                   |              | 0.00              | 120,739.13 | 120,739.13                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 21,250.000  | 29 Mar 18 |                   |                   |              | 0.00              | 16,499.19  | 16,499.19                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 30,888.000  | 29 Mar 18 |                   |                   |              | 0.00              | 23,982.45  | 23,982.45                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | 67,194.000  | 29 Mar 18 |                   |                   |              | 0.00              | 52,171.60  | 52,171.60                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.288842 WITH NORTHERN TRUST | 15,780.780  | 29 Mar 18 |                   |                   |              | 0.00              | 12,244.15  | 12,244.15                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -3,457.800  | 29 Nov 18 |                   |                   |              | 0.00              | -2,602.46  | -2,602.46                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | -2,498.300    | 29 Nov 18 |                   |                   |              | 0.00              | -1,880.31  | -1,880.31                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.31176 WITH NORTHERN TRUST  | 1,158,599.830 | 29 Oct 18 |                   |                   |              | 0.00              | 883,240.71 | 883,240.71                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 CAD / USD EX.RATE 1.281544 WITH NORTHERN TRUST | 14,852.320    | 30 Apr 18 |                   |                   |              | 0.00              | 11,589.40  | 11,589.40                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7708561 WITH NORTHERN      | -2,599.400    | 30 Aug 18 |                   |                   |              | 0.00              | -2,003.76  | -2,003.76                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7708561 WITH NORTHERN      | -5,731.600    | 30 Aug 18 |                   |                   |              | 0.00              | -4,418.24  | -4,418.24                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7709744 WITH NORTHERN      | -32,037.210   | 30 Aug 18 |                   |                   |              | 0.00              | -24,699.87 | -24,699.87                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 CAD / USD EX.RATE 1.233047 WITH NORTHERN TRUST | 6,796.120     | 30 Jan 18 |                   |                   |              | 0.00              | 5,511.65   | 5,511.65                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 CAD / USD EX.RATE 1.233047 WITH NORTHERN TRUST | 12,737.560    | 30 Jan 18 |                   |                   |              | 0.00              | 10,330.15  | 10,330.15                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / CAD EX.RATE 0.8098477 WITH NORTHERN      | -23,304.210   | 30 Jan 18 |                   |                   |              | 0.00              | -18,872.86 | -18,872.86                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 CAD / USD EX.RATE 1.3015 WITH NORTHERN TRUST   | 164,765.050   | 30 Jul 18 |                   |                   |              | 0.00              | 126,596.27 | 126,596.27                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / CAD EX.RATE 0.7680492 WITH NORTHERN      | -26,895.180   | 30 Jul 18 |                   |                   |              | 0.00              | -20,656.82 | -20,656.82                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 2,003.300     | 30 Mar 18 |                   |                   |              | 0.00              | 1,554.22   | 1,554.22                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 86,637.600    | 30 Mar 18 |                   |                   |              | 0.00              | 67,216.06  | 67,216.06                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 87,744.640  | 30 Mar 18 |                   |                   |              | 0.00              | 68,074.93  | 68,074.93                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 62,295.600  | 30 Mar 18 |                   |                   |              | 0.00              | 48,330.80  | 48,330.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 119,073.800 | 30 Mar 18 |                   |                   |              | 0.00              | 92,381.04  | 92,381.04                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 35,059.500  | 30 Mar 18 |                   |                   |              | 0.00              | 27,200.22  | 27,200.22                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 14,603.680  | 30 Mar 18 |                   |                   |              | 0.00              | 11,329.97  | 11,329.97                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 7,966.080   | 30 Mar 18 |                   |                   |              | 0.00              | 6,180.32   | 6,180.32                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 42,646.500  | 30 Mar 18 |                   |                   |              | 0.00              | 33,086.44  | 33,086.44                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 219,105.000 | 30 Mar 18 |                   |                   |              | 0.00              | 169,988.25 | 169,988.25                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 6,176.000   | 30 Mar 18 |                   |                   |              | 0.00              | 4,791.53   | 4,791.53                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 39,123.000  | 30 Mar 18 |                   |                   |              | 0.00              | 30,352.80  | 30,352.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 739,260.000 | 30 Mar 18 |                   |                   |              | 0.00              | 573,540.16 | 573,540.16                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 24,564.600  | 30 Mar 18 |                   |                   |              | 0.00              | 19,057.96  | 19,057.96                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 76,620.000  | 30 Mar 18 |                   |                   |              | 0.00              | 59,444.10  | 59,444.10                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 248,816.880 | 30 Mar 18 |                   |                   |              | 0.00              | 193,039.62 | 193,039.62                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 40,723.000  | 30 Mar 18 |                   |                   |              | 0.00              | 31,594.13  | 31,594.13                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 101,340.000 | 30 Mar 18 |                   |                   |              | 0.00              | 78,622.62  | 78,622.62                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 149,425.000 | 30 Mar 18 |                   |                   |              | 0.00              | 115,928.41 | 115,928.41                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 18,787.500  | 30 Mar 18 |                   |                   |              | 0.00              | 14,575.91  | 14,575.91                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 288,779.400 | 30 Mar 18 |                   |                   |              | 0.00              | 224,043.75 | 224,043.75                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 916,083.000 | 30 Mar 18 |                   |                   |              | 0.00              | 710,724.76 | 710,724.76                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 244,598.200 | 30 Mar 18 |                   |                   |              | 0.00              | 189,766.65 | 189,766.65                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 32,116.500  | 30 Mar 18 |                   |                   |              | 0.00              | 24,916.95  | 24,916.95                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 3,548.000   | 30 Mar 18 |                   |                   |              | 0.00              | 2,752.65   | 2,752.65                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 24,232.600  | 30 Mar 18 |                   |                   |              | 0.00              | 18,800.38  | 18,800.38                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 34,136.000  | 30 Mar 18 |                   |                   |              | 0.00              | 26,483.74  | 26,483.74                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 278,032.500 | 30 Mar 18 |                   |                   |              | 0.00              | 215,705.98 | 215,705.98                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | 137,104.000    | 30 Mar 18 |                   |                   |              | 0.00              | 106,369.41    | 106,369.41                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 USD / CAD EX.RATE 0.7752539 WITH NORTHERN      | -12,474.000    | 30 Mar 18 |                   |                   |              | 0.00              | -9,670.52     | -9,670.52                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | 296.520        | 30 May 18 |                   |                   |              | 0.00              | 230.32        | 230.32                            | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | 61,624.650     | 30 May 18 |                   |                   |              | 0.00              | 47,865.96     | 47,865.96                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | 104.310        | 30 May 18 |                   |                   |              | 0.00              | 81.02         | 81.02                             | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | 48,877.000     | 30 May 18 |                   |                   |              | 0.00              | 37,964.43     | 37,964.43                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.776734 WITH NORTHERN TRUST | -22,909.210    | 30 May 18 |                   |                   |              | 0.00              | -17,794.36    | -17,794.36                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.7772719 WITH NORTHERN      | -2,515,611.200 | 30 May 18 |                   |                   |              | 0.00              | -1,955,314.01 | -1,895,427.37                     | 59,886.64     |
| FX DEAL TRANSACTED ON 30 NOV 2018 CAD / USD EX.RATE 1.3302 WITH NORTHERN TRUST   | 470,000.000    | 30 Nov 18 |                   |                   |              | 0.00              | 353,330.33    | 353,330.33                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CAD EX.RATE 0.7519736 WITH NORTHERN      | -470,000.000   | 30 Nov 18 |                   |                   |              | 0.00              | -353,427.57   | -349,611.34                       | 3,816.23      |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CAD EX.RATE 0.7526527 WITH NORTHERN      | -9,466.200     | 30 Nov 18 |                   |                   |              | 0.00              | -7,124.76     | -7,124.76                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 CAD / USD EX.RATE 1.31413 WITH NORTHERN TRUST  | 341,547.120    | 30 Oct 18 |                   |                   |              | 0.00              | 259,903.60    | 259,903.60                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | -32,046.070    | 30 Oct 18 |                   |                   |              | 0.00              | -24,416.76    | -24,416.76                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | -434,805.910 | 30 Oct 18 |                   |                   |              | 0.00              | -331,290.28 | -331,290.28                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | -207,702.050 | 30 Oct 18 |                   |                   |              | 0.00              | -158,253.76 | -158,253.76                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | -67,084.260  | 30 Oct 18 |                   |                   |              | 0.00              | -51,113.30  | -51,113.30                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.799105 WITH NORTHERN TRUST | -31,789.150  | 30 Oct 18 |                   |                   |              | 0.00              | -25,402.87  | -25,402.87                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 CAD / USD EX.RATE 1.3044 WITH NORTHERN TRUST   | 800,000.000  | 31 Aug 18 |                   |                   |              | 0.00              | 613,308.80  | 613,308.80                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7660129 WITH NORTHERN      | -25,143.780  | 31 Aug 18 |                   |                   |              | 0.00              | -19,260.46  | -19,260.46                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7660129 WITH NORTHERN      | -11,401.570  | 31 Aug 18 |                   |                   |              | 0.00              | -8,733.75   | -8,733.75                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7666589 WITH NORTHERN      | -22,421.630  | 31 Aug 18 |                   |                   |              | 0.00              | -17,189.74  | -17,189.74                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7666589 WITH NORTHERN      | -49,447.780  | 31 Aug 18 |                   |                   |              | 0.00              | -37,909.58  | -37,909.58                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7668124 WITH NORTHERN      | -800,000.000 | 31 Aug 18 |                   |                   |              | 0.00              | -613,449.89 | -615,787.25                       | -2,337.36     |
| FX DEAL TRANSACTED ON 31 JAN 2018 CAD / USD EX.RATE 1.22827 WITH NORTHERN TRUST  | 847,266.000  | 31 Jan 18 |                   |                   |              | 0.00              | 689,804.36  | 647,459.88                        | -42,344.48    |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / CAD EX.RATE 0.8134711 WITH NORTHERN      | -85,960.800  | 31 Jan 18 |                   |                   |              | 0.00              | -69,926.62  | -69,926.62                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | 207,868.000  | 31 May 18 |                   |                   |              | 0.00              | 160,300.32  | 160,300.32                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |              |                                   |               |
| <b>Canadian dollar - CAD</b>                                                     |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | 17,115.600       | 31 May 18 |                   |                   |              | 0.00              | 13,198.93    | 13,198.93                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | 21,545.520       | 31 May 18 |                   |                   |              | 0.00              | 16,615.13    | 16,615.13                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | 164,705.600      | 31 May 18 |                   |                   |              | 0.00              | 127,015.03   | 127,015.03                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.298111 WITH NORTHERN TRUST | 2,029,390.000    | 31 May 18 |                   |                   |              | 0.00              | 1,563,340.89 | 1,529,076.25                      | -34,264.64    |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CAD EX.RATE 0.771164 WITH NORTHERN TRUST | -2,762.190       | 31 May 18 |                   |                   |              | 0.00              | -2,130.10    | -2,130.10                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7612302 WITH NORTHERN      | -667.800         | 31 Oct 18 |                   |                   |              | 0.00              | -508.35      | -508.35                           | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7612302 WITH NORTHERN      | -805.550         | 31 Oct 18 |                   |                   |              | 0.00              | -613.21      | -613.21                           | 0.00          |
| <b>Chilean peso - CLP</b>                                                        |                  |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CLP EX.RATE 0.0014627 WITH NORTHERN      | -144,731,254.000 | 5 Nov 18  |                   |                   |              | 0.00              | -211,703.73  | -211,703.73                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CLP EX.RATE 0.0014688 WITH NORTHERN      | -215,757,460.000 | 6 Nov 18  |                   |                   |              | 0.00              | -316,894.26  | -316,894.26                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / CLP EX.RATE 0.001454 WITH NORTHERN TRUST | -2,824,294.000   | 14 Dec 18 |                   |                   |              | 0.00              | -4,106.57    | -4,106.57                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CLP EX.RATE 0.0014555 WITH NORTHERN      | -323,278.000     | 23 Oct 18 |                   |                   |              | 0.00              | -470.53      | -470.53                           | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / CLP EX.RATE 0.0016639 WITH NORTHERN      | -748,695.000     | 26 Jan 18 |                   |                   |              | 0.00              | -1,245.75    | -1,245.75                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Chilean peso - CLP</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / CLP EX.RATE 0.0015929 WITH NORTHERN      | -1,216,395.000   | 29 May 18 |                   |                   |              | 0.00              | -1,937.55     | -1,937.55                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / CLP EX.RATE 0.0016372 WITH NORTHERN      | -11,605,271.000  | 30 Apr 18 |                   |                   |              | 0.00              | -19,000.12    | -19,000.12                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CLP EX.RATE 0.0015898 WITH NORTHERN      | -114,887,966.000 | 30 May 18 |                   |                   |              | 0.00              | -182,651.77   | -182,651.77                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CLP EX.RATE 0.0014427 WITH NORTHERN      | -21,725,715.000  | 30 Oct 18 |                   |                   |              | 0.00              | -31,343.45    | -31,343.45                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CLP EX.RATE 0.001581 WITH NORTHERN TRUST | -1,893,534.000   | 31 May 18 |                   |                   |              | 0.00              | -2,993.73     | -2,993.73                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CLP EX.RATE 0.0014287 WITH NORTHERN      | -176,977,733.000 | 31 Oct 18 |                   |                   |              | 0.00              | -252,843.39   | -252,843.39                       | 0.00          |
| <b>Chinese yuan renminbi - CNY</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 CNY / USD EX.RATE 6.345 WITH NORTHERN TRUST    | 11,739,166.000   | 12 Feb 18 |                   |                   |              | 0.00              | 1,850,144.37  | 1,871,260.56                      | 21,116.19     |
| FX DEAL TRANSACTED ON 13 DEC 2018 CNY / USD EX.RATE 6.8722 WITH NORTHERN TRUST   | 7,850,595.000    | 13 Dec 18 |                   |                   |              | 0.00              | 1,142,369.98  | 1,138,245.78                      | -4,124.20     |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / CNY EX.RATE 0.1449107 WITH NORTHERN      | -7,850,595.000   | 13 Dec 18 |                   |                   |              | 0.00              | -1,137,635.49 | -1,140,898.17                     | -3,262.68     |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CNY EX.RATE 0.1439885 WITH NORTHERN      | -7,850,595.000   | 17 Oct 18 |                   |                   |              | 0.00              | -1,130,395.25 | -1,138,245.78                     | -7,850.53     |
| FX DEAL TRANSACTED ON 19 DEC 2018 CNY / USD EX.RATE 6.8869 WITH NORTHERN TRUST   | 7,850,595.000    | 19 Dec 18 |                   |                   |              | 0.00              | 1,139,931.61  | 1,139,931.61                      | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / CNY EX.RATE 0.1452032 WITH NORTHERN      | -7,850,595.000   | 19 Dec 18 |                   |                   |              | 0.00              | -1,139,931.61 | -1,139,931.61                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Chinese yuan renminbi - CNY</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 CNY / USD EX.RATE 6.3 WITH NORTHERN TRUST      | 10,603,723.000   | 20 Apr 18 |                   |                   |              | 0.00              | 1,683,130.63  | 1,617,234.74                      | -65,895.89    |
| FX DEAL TRANSACTED ON 20 MAR 2018 CNY / USD EX.RATE 6.3335 WITH NORTHERN TRUST   | 10,603,723.000   | 20 Mar 18 |                   |                   |              | 0.00              | 1,674,227.99  | 1,690,267.32                      | 16,039.33     |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CNY EX.RATE 0.1569046 WITH NORTHERN      | -10,603,723.000  | 20 Mar 18 |                   |                   |              | 0.00              | -1,663,772.77 | -1,617,234.74                     | 46,538.03     |
| FX DEAL TRANSACTED ON 25 JUN 2018 CNY / USD EX.RATE 6.4893 WITH NORTHERN TRUST   | 10,603,723.000   | 25 Jun 18 |                   |                   |              | 0.00              | 1,634,031.87  | 1,634,031.87                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / CNY EX.RATE 0.1540998 WITH NORTHERN      | -10,603,723.000  | 25 Jun 18 |                   |                   |              | 0.00              | -1,634,031.87 | -1,634,031.87                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CNY / USD EX.RATE 6.3193 WITH NORTHERN TRUST   | 22,342,889.000   | 26 Mar 18 |                   |                   |              | 0.00              | 3,535,658.85  | 3,535,658.85                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / CNY EX.RATE 0.1582454 WITH NORTHERN      | -10,603,723.000  | 26 Mar 18 |                   |                   |              | 0.00              | -1,677,990.13 | -1,677,990.13                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / CNY EX.RATE 0.1582454 WITH NORTHERN      | -11,739,166.000  | 26 Mar 18 |                   |                   |              | 0.00              | -1,857,668.73 | -1,857,668.73                     | 0.00          |
| <b>Colombian peso - COP</b>                                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / COP EX.RATE 0.000346 WITH NORTHERN TRUST | -593,603,410.340 | 1 Mar 18  |                   |                   |              | 0.00              | -205,399.10   | -205,399.10                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / COP EX.RATE 0.0003461 WITH NORTHERN      | -552,531,364.300 | 2 Mar 18  |                   |                   |              | 0.00              | -191,213.79   | -191,213.79                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / COP EX.RATE 0.00033 WITH NORTHERN TRUST  | -99,763,650.000  | 4 Oct 18  |                   |                   |              | 0.00              | -32,922.04    | -32,922.04                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / COP EX.RATE 0.0003584 WITH NORTHERN      | -116,222,242.500 | 5 Apr 18  |                   |                   |              | 0.00              | -41,656.72    | -41,656.72                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Colombian peso - COP</b>                                                      |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / COP EX.RATE 0.0003482 WITH NORTHERN      | -99,763,650.000    | 6 Jul 18  |                   |                   |              | 0.00              | -34,737.25  | -34,737.25                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / COP EX.RATE 0.0003547 WITH NORTHERN      | -75,495,493.330    | 26 Apr 18 |                   |                   |              | 0.00              | -26,779.05  | -26,779.05                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / COP EX.RATE 0.0003557 WITH NORTHERN      | -2,254,817,491.700 | 27 Apr 18 |                   |                   |              | 0.00              | -802,140.69 | -802,140.69                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / COP EX.RATE 0.0003511 WITH NORTHERN      | -304,281,978.500   | 30 Jan 18 |                   |                   |              | 0.00              | -106,840.58 | -106,840.58                       | 0.00          |
| <b>Czech koruna - CZK</b>                                                        |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / CZK EX.RATE 0.044405 WITH NORTHERN TRUST | -67,445.000        | 28 Dec 18 |                   |                   |              | 0.00              | -2,994.89   | -2,994.89                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CZK EX.RATE 0.0449479 WITH NORTHERN      | -219,196.250       | 30 May 18 |                   |                   |              | 0.00              | -9,852.40   | -9,852.40                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CZK EX.RATE 0.0449479 WITH NORTHERN      | -359,550.000       | 30 May 18 |                   |                   |              | 0.00              | -16,161.00  | -16,161.00                        | 0.00          |
| <b>Danish krone - DKK</b>                                                        |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / DKK EX.RATE 0.1671738 WITH NORTHERN      | -521,427.380       | 1 Feb 18  |                   |                   |              | 0.00              | -87,168.98  | -87,168.98                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 DKK / GBP EX.RATE 8.5074 WITH NORTHERN TRUST   | 3,428,178.000      | 1 Nov 18  |                   |                   |              | 0.00              | 520,627.82  | 520,627.82                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 DKK / USD EX.RATE 6.427993 WITH NORTHERN TRUST | 730,557.540        | 2 Aug 18  |                   |                   |              | 0.00              | 113,652.51  | 113,652.51                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 DKK / USD EX.RATE 6.1838 WITH NORTHERN TRUST   | 1,023,284.890      | 5 Jan 18  |                   |                   |              | 0.00              | 165,478.33  | 165,478.33                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 DKK / USD EX.RATE 6.1843 WITH NORTHERN TRUST   | 1,092,117.200  | 5 Jan 18  |                   |                   |              | 0.00              | 176,595.12    | 176,595.12                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / DKK EX.RATE 0.1556804 WITH NORTHERN      | -3,432,270.490 | 6 Sep 18  |                   |                   |              | 0.00              | -534,337.09   | -534,337.09                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 DKK / USD EX.RATE 6.22 WITH NORTHERN TRUST     | 2,152,970.670  | 8 Jan 18  |                   |                   |              | 0.00              | 346,136.76    | 346,136.76                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 DKK / USD EX.RATE 6.2207 WITH NORTHERN TRUST   | 505,773.760    | 8 Jan 18  |                   |                   |              | 0.00              | 81,304.96     | 81,304.96                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 DKK / USD EX.RATE 6.5191 WITH NORTHERN TRUST   | 2,911,889.000  | 10 Aug 18 |                   |                   |              | 0.00              | 446,670.40    | 456,648.71                        | 9,978.31      |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / DKK EX.RATE 0.1529684 WITH NORTHERN      | -2,911,889.000 | 10 Aug 18 |                   |                   |              | 0.00              | -445,426.86   | -445,426.86                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / DKK EX.RATE 0.1526624 WITH NORTHERN      | -2,380,221.910 | 10 Dec 18 |                   |                   |              | 0.00              | -363,370.47   | -363,370.47                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 DKK / USD EX.RATE 6.2262 WITH NORTHERN TRUST   | 907,496.910    | 10 Jan 18 |                   |                   |              | 0.00              | 145,754.54    | 145,754.54                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 DKK / USD EX.RATE 6.525 WITH NORTHERN TRUST    | 9,005,180.000  | 11 Dec 18 |                   |                   |              | 0.00              | 1,380,104.21  | 1,388,987.18                      | 8,882.97      |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / DKK EX.RATE 0.151911 WITH NORTHERN TRUST | -9,005,180.000 | 11 Dec 18 |                   |                   |              | 0.00              | -1,367,986.27 | -1,370,296.88                     | -2,310.61     |
| FX DEAL TRANSACTED ON 11 JAN 2018 DKK / USD EX.RATE 6.187364 WITH NORTHERN TRUST | 2,524,469.580  | 11 Jan 18 |                   |                   |              | 0.00              | 408,004.05    | 408,004.05                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 DKK / USD EX.RATE 6.18921 WITH NORTHERN TRUST  | 330,937.390    | 11 Jan 18 |                   |                   |              | 0.00              | 53,470.05     | 53,527.65                         | 57.60         |
| FX DEAL TRANSACTED ON 11 SEP 2018 DKK / USD EX.RATE 6.3884 WITH NORTHERN TRUST   | 9,005,180.000  | 11 Sep 18 |                   |                   |              | 0.00              | 1,409,614.30  | 1,370,296.88                      | -39,317.42    |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Danish krone - DKK</b>                                                      |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 SEP 2018 DKK / USD EX.RATE 6.4352 WITH NORTHERN TRUST | 1,862,555.050  | 11 Sep 18 |                   |                   |              | 0.00              | 289,432.35    | 289,432.35                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / DKK EX.RATE 0.1553181 WITH NORTHERN    | -9,005,180.000 | 11 Sep 18 |                   |                   |              | 0.00              | -1,398,667.37 | -1,412,211.74                     | -13,544.37    |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / DKK EX.RATE 0.1342318 WITH NORTHERN    | -1,923,866.150 | 12 Feb 18 |                   |                   |              | 0.00              | -316,310.16   | -316,310.16                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 DKK / USD EX.RATE 6.2697 WITH NORTHERN TRUST | 6,093,291.000  | 12 Jun 18 |                   |                   |              | 0.00              | 971,863.25    | 955,563.03                        | -16,300.22    |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / DKK EX.RATE 0.1583306 WITH NORTHERN    | -6,093,291.000 | 12 Jun 18 |                   |                   |              | 0.00              | -964,754.19   | -945,216.52                       | 19,537.67     |
| FX DEAL TRANSACTED ON 12 MAR 2018 DKK / USD EX.RATE 6.0019 WITH NORTHERN TRUST | 6,093,291.000  | 12 Mar 18 |                   |                   |              | 0.00              | 1,015,227.01  | 945,216.52                        | -70,010.49    |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / DKK EX.RATE 0.1654013 WITH NORTHERN    | -6,093,291.000 | 12 Mar 18 |                   |                   |              | 0.00              | -1,007,838.54 | -1,003,870.14                     | 3,968.40      |
| FX DEAL TRANSACTED ON 15 JAN 2018 DKK / USD EX.RATE 6.066 WITH NORTHERN TRUST  | 656,108.530    | 15 Jan 18 |                   |                   |              | 0.00              | 108,161.64    | 108,161.64                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / DKK EX.RATE 0.1646985 WITH NORTHERN    | -2,842,188.450 | 15 Jan 18 |                   |                   |              | 0.00              | -468,104.23   | -468,104.23                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 DKK / USD EX.RATE 6.086 WITH NORTHERN TRUST  | 1,060,172.260  | 16 Jan 18 |                   |                   |              | 0.00              | 174,198.53    | 174,198.53                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 DKK / USD EX.RATE 6.0967 WITH NORTHERN TRUST | 434,772.130    | 17 Jan 18 |                   |                   |              | 0.00              | 71,312.70     | 71,312.70                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 DKK / USD EX.RATE 6.5726 WITH NORTHERN TRUST | 807,290.000    | 18 Dec 18 |                   |                   |              | 0.00              | 122,826.58    | 122,826.58                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 DKK / USD EX.RATE 6.086 WITH NORTHERN TRUST  | 1,841,749.710  | 18 Jan 18 |                   |                   |              | 0.00              | 302,620.72    | 302,620.72                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Danish krone - DKK</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 DKK / USD EX.RATE 6.0826 WITH NORTHERN TRUST   | 723,949.050    | 19 Jan 18 |                   |                   |              | 0.00              | 119,019.67  | 119,019.67                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 DKK / USD EX.RATE 6.0365 WITH NORTHERN TRUST   | 310,892.250    | 22 Feb 18 |                   |                   |              | 0.00              | 51,502.07   | 51,502.07                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / DKK EX.RATE 0.1626466 WITH NORTHERN      | -1,878,098.000 | 26 Apr 18 |                   |                   |              | 0.00              | -305,466.23 | -305,466.23                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / DKK EX.RATE 0.1568283 WITH NORTHERN      | -80,231.710    | 28 Aug 18 |                   |                   |              | 0.00              | -12,582.60  | -12,601.58                        | -18.98        |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / DKK EX.RATE 0.1567917 WITH NORTHERN      | -2,227,101.100 | 29 Aug 18 |                   |                   |              | 0.00              | -349,190.89 | -349,190.89                       | 0.00          |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8575594 WITH NORTHERN      | 308,488.000    | 1 Aug 18  |                   |                   |              | 0.00              | 359,727.86  | 359,727.86                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.16609 WITH NORTHERN TRUST  | -27,132.960    | 1 Aug 18  |                   |                   |              | 0.00              | -31,639.47  | -31,639.47                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.2443 WITH NORTHERN TRUST   | -54,490.550    | 1 Feb 18  |                   |                   |              | 0.00              | -67,802.59  | -67,802.59                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.246906 WITH NORTHERN TRUST | -371,640.320   | 1 Feb 18  |                   |                   |              | 0.00              | -463,400.54 | -463,400.54                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.251 WITH NORTHERN TRUST    | -30,560.550    | 1 Feb 18  |                   |                   |              | 0.00              | -38,231.25  | -38,231.25                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8569509 WITH NORTHERN      | 191,374.840    | 1 Jun 18  |                   |                   |              | 0.00              | 223,320.66  | 223,320.66                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8570449 WITH NORTHERN      | 161,607.000    | 1 Jun 18  |                   |                   |              | 0.00              | 188,563.05  | 188,563.05                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST    | -192,738.840   | 1 May 18 |                   |                   |              | 0.00              | -231,093.87   | -231,093.87                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.19902 WITH NORTHERN TRUST  | -71,910.390    | 1 May 18 |                   |                   |              | 0.00              | -86,222.00    | -86,222.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8765778 WITH NORTHERN      | 1,281,665.000  | 1 Nov 18 |                   |                   |              | 0.00              | 1,462,123.43  | 1,462,123.43                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.139028 WITH NORTHERN TRUST | -571,117.520   | 1 Nov 18 |                   |                   |              | 0.00              | -650,518.85   | -650,518.85                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.144631 WITH NORTHERN TRUST | -1,281,665.000 | 1 Nov 18 |                   |                   |              | 0.00              | -1,467,033.49 | -1,456,420.12                     | 10,613.37     |
| FX DEAL TRANSACTED ON 01 OCT 2018 EUR / USD EX.RATE 0.8629617 WITH NORTHERN      | 109,570.220    | 1 Oct 18 |                   |                   |              | 0.00              | 126,969.97    | 126,969.97                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 EUR / USD EX.RATE 0.8129685 WITH NORTHERN      | 399,192.760    | 2 Apr 18 |                   |                   |              | 0.00              | 491,031.05    | 491,031.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.862469 WITH NORTHERN TRUST | 487,704.430    | 2 Aug 18 |                   |                   |              | 0.00              | 565,474.75    | 565,474.75                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.862469 WITH NORTHERN TRUST | 7,009,575.130  | 2 Aug 18 |                   |                   |              | 0.00              | 8,127,336.00  | 8,127,336.00                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / EUR EX.RATE 1.1583 WITH NORTHERN TRUST   | -49,911.410    | 2 Aug 18 |                   |                   |              | 0.00              | -57,812.39    | -57,812.39                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2435 WITH NORTHERN TRUST   | -285.600       | 2 Feb 18 |                   |                   |              | 0.00              | -355.14       | -355.14                           | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2441 WITH NORTHERN TRUST   | -41,267.520    | 2 Feb 18 |                   |                   |              | 0.00              | -51,340.92    | -51,340.92                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2441 WITH NORTHERN TRUST   | -2,069.780     | 2 Feb 18 |                   |                   |              | 0.00              | -2,575.01     | -2,575.01                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |              |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2444 WITH NORTHERN TRUST   | -0.830       | 2 Feb 18 |                   |                   |              | 0.00              | -1.03         | -1.03                             | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.245 WITH NORTHERN TRUST    | -429.600     | 2 Feb 18 |                   |                   |              | 0.00              | -534.85       | -534.85                           | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.245 WITH NORTHERN TRUST    | -52.440      | 2 Feb 18 |                   |                   |              | 0.00              | -65.29        | -65.29                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2452 WITH NORTHERN TRUST   | -32,968.760  | 2 Feb 18 |                   |                   |              | 0.00              | -41,052.70    | -41,052.70                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.24622 WITH NORTHERN TRUST  | -143,563.260 | 2 Feb 18 |                   |                   |              | 0.00              | -178,911.41   | -178,911.41                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 EUR / USD EX.RATE 0.8293937 WITH NORTHERN      | 160,390.460  | 2 Jan 18 |                   |                   |              | 0.00              | 193,382.78    | 193,382.78                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.203754 WITH NORTHERN TRUST | -73,617.160  | 2 Jan 18 |                   |                   |              | 0.00              | -88,616.95    | -88,616.95                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8615921 WITH NORTHERN      | 81,151.290   | 2 Jul 18 |                   |                   |              | 0.00              | 94,187.60     | 94,188.25                         | 0.65          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.159891 WITH NORTHERN TRUST | -42,453.970  | 2 Jul 18 |                   |                   |              | 0.00              | -49,241.98    | -49,241.98                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.1615 WITH NORTHERN TRUST   | -6,782.400   | 2 Jul 18 |                   |                   |              | 0.00              | -7,877.76     | -7,877.76                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.16173 WITH NORTHERN TRUST  | -52,863.700  | 2 Jul 18 |                   |                   |              | 0.00              | -61,413.35    | -61,413.35                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / EUR EX.RATE 1.232281 WITH NORTHERN TRUST | -980,294.390 | 2 Mar 18 |                   |                   |              | 0.00              | -1,207,998.15 | -1,207,998.15                     | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.138415 WITH NORTHERN TRUST | -71,867.580  | 2 Nov 18 |                   |                   |              | 0.00              | -81,815.13    | -81,815.13                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 EUR / USD EX.RATE 0.8653191 WITH NORTHERN      | 443,093.080  | 2 Oct 18 |                   |                   |              | 0.00              | 512,057.42  | 512,057.42                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.15767 WITH NORTHERN TRUST  | -10,292.070  | 3 Aug 18 |                   |                   |              | 0.00              | -11,914.82  | -11,914.82                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8815233 WITH NORTHERN      | 23,828.820   | 3 Dec 18 |                   |                   |              | 0.00              | 27,031.41   | 27,031.41                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / EUR EX.RATE 1.135606 WITH NORTHERN TRUST | -678,234.480 | 3 Dec 18 |                   |                   |              | 0.00              | -770,207.14 | -770,207.14                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8312552 WITH NORTHERN      | 57,713.380   | 3 Jan 18 |                   |                   |              | 0.00              | 69,429.20   | 69,429.20                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.832016 WITH NORTHERN TRUST | 213,484.690  | 3 Jan 18 |                   |                   |              | 0.00              | 256,587.25  | 256,587.25                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.202323 WITH NORTHERN TRUST | -102,787.300 | 3 Jan 18 |                   |                   |              | 0.00              | -123,583.53 | -123,583.53                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / EUR EX.RATE 1.16582 WITH NORTHERN TRUST  | -23,116.670  | 3 Jul 18 |                   |                   |              | 0.00              | -26,949.88  | -26,949.88                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 EUR / USD EX.RATE 0.834432 WITH NORTHERN TRUST | 305,342.200  | 3 May 18 |                   |                   |              | 0.00              | 365,928.20  | 365,928.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 EUR / USD EX.RATE 0.8356767 WITH NORTHERN      | 471,429.500  | 3 May 18 |                   |                   |              | 0.00              | 564,129.04  | 564,129.04                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1955 WITH NORTHERN TRUST   | -45,929.840  | 3 May 18 |                   |                   |              | 0.00              | -54,909.12  | -54,909.12                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1955 WITH NORTHERN TRUST   | -2,303.640   | 3 May 18 |                   |                   |              | 0.00              | -2,754.00   | -2,754.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST   | -29.570      | 3 May 18 |                   |                   |              | 0.00              | -35.39      | -35.39                            | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST   | -15.710      | 3 May 18 |                   |                   |              | 0.00              | -18.80      | -18.80                            | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 EUR / USD EX.RATE 0.8678499 WITH NORTHERN      | 310,670.810  | 3 Oct 18 |                   |                   |              | 0.00              | 357,977.59  | 357,977.59                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.227722 WITH NORTHERN TRUST | -360,949.640 | 4 Apr 18 |                   |                   |              | 0.00              | -443,145.81 | -443,145.81                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | -3,528.000   | 4 Apr 18 |                   |                   |              | 0.00              | -4,332.03   | -4,332.03                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | -2,772.000   | 4 Apr 18 |                   |                   |              | 0.00              | -3,403.74   | -3,403.74                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | -12.920      | 4 Apr 18 |                   |                   |              | 0.00              | -15.86      | -15.86                            | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | -1.990       | 4 Apr 18 |                   |                   |              | 0.00              | -2.44       | -2.44                             | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2285 WITH NORTHERN TRUST   | -4,653.540   | 4 Apr 18 |                   |                   |              | 0.00              | -5,716.87   | -5,716.87                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2285 WITH NORTHERN TRUST   | -30,553.110  | 4 Apr 18 |                   |                   |              | 0.00              | -37,534.50  | -37,534.50                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8763474 WITH NORTHERN      | 403,776.240  | 4 Dec 18 |                   |                   |              | 0.00              | 460,749.07  | 460,749.07                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8815233 WITH NORTHERN      | 214,043.540  | 4 Dec 18 |                   |                   |              | 0.00              | 242,810.99  | 242,810.99                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8816888 WITH NORTHERN      | 339,883.820  | 4 Dec 18 |                   |                   |              | 0.00              | 385,491.81  | 385,491.81                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 EUR / USD EX.RATE 0.8286398 WITH NORTHERN      | 137,524.450  | 4 Jan 18 |                   |                   |              | 0.00              | 165,964.09  | 165,964.09                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / EUR EX.RATE 1.207827 WITH NORTHERN TRUST | -172,926.040   | 4 Jan 18 |                   |                   |              | 0.00              | -208,864.74   | -208,864.74                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 EUR / USD EX.RATE 0.855432 WITH NORTHERN TRUST | 777,086.000    | 4 Jun 18 |                   |                   |              | 0.00              | 908,413.53    | 908,413.53                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | -15.600        | 4 Jun 18 |                   |                   |              | 0.00              | -18.23        | -18.23                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | -3.780         | 4 Jun 18 |                   |                   |              | 0.00              | -4.42         | -4.42                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.170026 WITH NORTHERN TRUST | -3,534.050     | 4 Jun 18 |                   |                   |              | 0.00              | -4,134.93     | -4,134.93                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.170095 WITH NORTHERN TRUST | -1,221,223.360 | 4 Jun 18 |                   |                   |              | 0.00              | -1,428,947.35 | -1,412,222.83                     | 16,724.52     |
| FX DEAL TRANSACTED ON 04 MAY 2018 EUR / USD EX.RATE 0.837855 WITH NORTHERN TRUST | 543,025.130    | 4 May 18 |                   |                   |              | 0.00              | 648,113.53    | 648,113.53                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST   | -689,201.750   | 4 May 18 |                   |                   |              | 0.00              | -823,044.73   | -823,044.73                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1953 WITH NORTHERN TRUST   | -38,835.350    | 4 May 18 |                   |                   |              | 0.00              | -46,419.89    | -46,419.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 EUR / USD EX.RATE 0.8682063 WITH NORTHERN      | 340,675.650    | 4 Oct 18 |                   |                   |              | 0.00              | 392,390.21    | 392,390.21                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 EUR / USD EX.RATE 0.8693687 WITH NORTHERN      | 658,083.580    | 4 Oct 18 |                   |                   |              | 0.00              | 756,967.22    | 758,178.10                        | 1,210.88      |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.1501 WITH NORTHERN TRUST   | -122,667.470   | 4 Oct 18 |                   |                   |              | 0.00              | -141,079.86   | -141,079.86                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.151219 WITH NORTHERN TRUST | -123,076.380   | 4 Oct 18 |                   |                   |              | 0.00              | -141,687.87   | -141,687.87                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 SEP 2018 EUR / USD EX.RATE 0.8664475 WITH NORTHERN      | 24,395.160     | 4 Sep 18 |                   |                   |              | 0.00              | 28,155.38     | 28,155.38                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 EUR / USD EX.RATE 0.8175258 WITH NORTHERN      | 175,767.870    | 5 Apr 18 |                   |                   |              | 0.00              | 214,999.79    | 214,999.79                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8813679 WITH NORTHERN      | 303,641.410    | 5 Dec 18 |                   |                   |              | 0.00              | 344,511.54    | 344,511.54                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / EUR EX.RATE 1.133257 WITH NORTHERN TRUST | -1,520,283.320 | 5 Dec 18 |                   |                   |              | 0.00              | -1,722,871.71 | -1,722,871.71                     | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8057206 WITH NORTHERN      | 263,511.960    | 5 Feb 18 |                   |                   |              | 0.00              | 327,051.28    | 327,051.28                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.239 WITH NORTHERN TRUST    | -32,866.660    | 5 Feb 18 |                   |                   |              | 0.00              | -40,721.79    | -40,721.79                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | -0.740         | 5 Feb 18 |                   |                   |              | 0.00              | -0.92         | -0.92                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | -2.760         | 5 Feb 18 |                   |                   |              | 0.00              | -3.42         | -3.42                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | -0.710         | 5 Feb 18 |                   |                   |              | 0.00              | -0.88         | -0.88                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | -48.000        | 5 Feb 18 |                   |                   |              | 0.00              | -59.53        | -59.53                            | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | -1.520         | 5 Feb 18 |                   |                   |              | 0.00              | -1.89         | -1.89                             | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8266376 WITH NORTHERN      | 766,748.610    | 5 Jan 18 |                   |                   |              | 0.00              | 927,551.13    | 940,915.56                        | 13,364.43     |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8304268 WITH NORTHERN      | 158,276.900    | 5 Jan 18 |                   |                   |              | 0.00              | 190,597.04    | 190,597.04                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8308408 WITH NORTHERN      | 336,064.340    | 5 Jan 18 |                   |                   |              | 0.00              | 404,487.04    | 404,487.04                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2036 WITH NORTHERN TRUST   | -1,753,471.590 | 5 Jan 18 |                   |                   |              | 0.00              | -2,110,478.41 | -2,110,478.41                     | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2037 WITH NORTHERN TRUST   | -672,606.230   | 5 Jan 18 |                   |                   |              | 0.00              | -809,616.12   | -809,616.12                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.203811 WITH NORTHERN TRUST | -184,939.860   | 5 Jan 18 |                   |                   |              | 0.00              | -222,632.64   | -222,632.64                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2047 WITH NORTHERN TRUST   | -308,783.000   | 5 Jan 18 |                   |                   |              | 0.00              | -371,990.88   | -371,990.88                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / EUR EX.RATE 1.169549 WITH NORTHERN TRUST | -215,113.780   | 5 Jul 18 |                   |                   |              | 0.00              | -251,586.11   | -251,586.11                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.165625 WITH NORTHERN TRUST | -101,082.260   | 5 Jun 18 |                   |                   |              | 0.00              | -117,824.01   | -117,824.01                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.1713 WITH NORTHERN TRUST   | -76,145.240    | 5 Jun 18 |                   |                   |              | 0.00              | -89,188.92    | -89,188.92                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 EUR / USD EX.RATE 0.8105698 WITH NORTHERN      | 154,911.630    | 5 Mar 18 |                   |                   |              | 0.00              | 191,114.48    | 191,114.48                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 EUR / USD EX.RATE 0.8111011 WITH NORTHERN      | 156,531.310    | 5 Mar 18 |                   |                   |              | 0.00              | 192,986.20    | 192,986.20                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 EUR / USD EX.RATE 0.8767884 WITH NORTHERN      | 673,309.370    | 5 Nov 18 |                   |                   |              | 0.00              | 767,926.84    | 767,926.84                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / USD EX.RATE 0.8678597 WITH NORTHERN      | 357,372.840    | 5 Oct 18 |                   |                   |              | 0.00              | 411,786.43    | 411,786.43                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / USD EX.RATE 0.8687343 WITH NORTHERN      | 39,920.770     | 5 Oct 18 |                   |                   |              | 0.00              | 45,952.80     | 45,952.80                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / EUR EX.RATE 1.1519 WITH NORTHERN TRUST   | -26,922.130   | 5 Oct 18 |                   |                   |              | 0.00              | -31,011.60   | -31,011.60                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614 WITH NORTHERN TRUST   | -1,343.630    | 5 Sep 18 |                   |                   |              | 0.00              | -1,560.49    | -1,560.49                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.162778 WITH NORTHERN TRUST | -79,635.000   | 5 Sep 18 |                   |                   |              | 0.00              | -92,597.83   | -92,597.83                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 EUR / USD EX.RATE 0.8145976 WITH NORTHERN      | 11,410.820    | 6 Apr 18 |                   |                   |              | 0.00              | 14,007.92    | 14,007.92                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 EUR / USD EX.RATE 0.8145976 WITH NORTHERN      | 564.100       | 6 Apr 18 |                   |                   |              | 0.00              | 692.49       | 692.49                            | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / EUR EX.RATE 1.228477 WITH NORTHERN TRUST | -562,923.200  | 6 Apr 18 |                   |                   |              | 0.00              | -691,538.20  | -691,538.20                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156122 WITH NORTHERN TRUST | -29,360.190   | 6 Aug 18 |                   |                   |              | 0.00              | -33,943.96   | -33,943.96                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8784876 WITH NORTHERN      | 500,747.170   | 6 Dec 18 |                   |                   |              | 0.00              | 570,010.52   | 570,010.52                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8798944 WITH NORTHERN      | 8,116,436.940 | 6 Dec 18 |                   |                   |              | 0.00              | 9,224,330.58 | 9,224,330.58                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8070523 WITH NORTHERN      | 336,924.840   | 6 Feb 18 |                   |                   |              | 0.00              | 417,475.82   | 417,475.82                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.2389 WITH NORTHERN TRUST   | -10,441.220   | 6 Feb 18 |                   |                   |              | 0.00              | -12,935.63   | -12,935.63                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8513537 WITH NORTHERN      | 279,364.000   | 6 Jul 18 |                   |                   |              | 0.00              | 328,140.95   | 328,140.95                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / EUR EX.RATE 1.175691 WITH NORTHERN TRUST | -93,060.850   | 6 Jul 18 |                   |                   |              | 0.00              | -109,410.80  | -109,410.80                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 EUR / USD EX.RATE 0.8491848 WITH NORTHERN      | 386,367.280   | 6 Jun 18 |                   |                   |              | 0.00              | 454,986.11   | 454,986.11                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 EUR / USD EX.RATE 0.8493968 WITH NORTHERN      | 124,821.350   | 6 Jun 18 |                   |                   |              | 0.00              | 146,952.92   | 146,952.92                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | -13,073.850   | 6 Jun 18 |                   |                   |              | 0.00              | -15,397.07   | -15,397.07                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | -80,639.000   | 6 Jun 18 |                   |                   |              | 0.00              | -94,968.55   | -94,968.55                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | -48,735.000   | 6 Jun 18 |                   |                   |              | 0.00              | -57,395.21   | -57,395.21                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 EUR / USD EX.RATE 0.8766447 WITH NORTHERN      | 8,504.870     | 6 Nov 18 |                   |                   |              | 0.00              | 9,701.62     | 9,701.62                          | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / EUR EX.RATE 1.1411 WITH NORTHERN TRUST   | -0.450        | 6 Nov 18 |                   |                   |              | 0.00              | -0.51        | -0.51                             | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 EUR / USD EX.RATE 0.8612411 WITH NORTHERN      | 317,417.360   | 6 Sep 18 |                   |                   |              | 0.00              | 368,558.06   | 368,558.06                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.161115 WITH NORTHERN TRUST | -357,802.220  | 6 Sep 18 |                   |                   |              | 0.00              | -415,449.52  | -415,449.52                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 EUR / USD EX.RATE 0.8625062 WITH NORTHERN      | 193,332.910   | 7 Aug 18 |                   |                   |              | 0.00              | 224,152.50   | 224,152.50                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8763044 WITH NORTHERN      | 916,062.920   | 7 Dec 18 |                   |                   |              | 0.00              | 1,045,370.70 | 1,045,370.70                      | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 EUR / USD EX.RATE 0.8149136 WITH NORTHERN      | 1,413,324.670 | 7 Feb 18 |                   |                   |              | 0.00              | 1,734,324.62 | 1,734,324.62                      | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2262 WITH NORTHERN TRUST   | -32,503.790   | 7 Feb 18 |                   |                   |              | 0.00              | -39,856.15   | -39,856.15                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2277 WITH NORTHERN TRUST   | -32,395.030    | 7 Feb 18 |                   |                   |              | 0.00              | -39,771.38    | -39,771.38                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.18 WITH NORTHERN TRUST     | -3,720.000     | 7 Jun 18 |                   |                   |              | 0.00              | -4,389.60     | -4,389.60                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.181194 WITH NORTHERN TRUST | -644,908.830   | 7 Jun 18 |                   |                   |              | 0.00              | -761,762.44   | -761,762.44                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.240221 WITH NORTHERN TRUST | -51,104.510    | 7 Mar 18 |                   |                   |              | 0.00              | -63,380.89    | -63,380.89                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1911 WITH NORTHERN TRUST   | -36,984.000    | 7 May 18 |                   |                   |              | 0.00              | -44,051.64    | -44,051.64                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1915 WITH NORTHERN TRUST   | -14.140        | 7 May 18 |                   |                   |              | 0.00              | -16.85        | -16.85                            | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1922 WITH NORTHERN TRUST   | -111,106.770   | 7 May 18 |                   |                   |              | 0.00              | -132,461.49   | -132,461.49                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1922 WITH NORTHERN TRUST   | -42,525.860    | 7 May 18 |                   |                   |              | 0.00              | -50,699.33    | -50,699.33                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.192602 WITH NORTHERN TRUST | -5,939.480     | 7 May 18 |                   |                   |              | 0.00              | -7,083.44     | -7,083.44                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN      | 1,108,916.000  | 7 Nov 18 |                   |                   |              | 0.00              | 1,271,483.09  | 1,271,483.09                      | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8726339 WITH NORTHERN      | 349,372.120    | 7 Nov 18 |                   |                   |              | 0.00              | 400,365.08    | 400,365.08                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.145956 WITH NORTHERN TRUST | -778,125.250   | 7 Nov 18 |                   |                   |              | 0.00              | -891,697.30   | -891,697.30                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.150547 WITH NORTHERN TRUST | -1,108,916.000 | 7 Nov 18 |                   |                   |              | 0.00              | -1,275,859.98 | -1,260,116.78                     | 15,743.20     |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8634975 WITH NORTHERN      | 141,554.190  | 7 Sep 18 |                   |                   |              | 0.00              | 163,931.22  | 163,931.22                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8649023 WITH NORTHERN      | 186,484.000  | 7 Sep 18 |                   |                   |              | 0.00              | 215,612.80  | 215,612.80                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST   | -136.550     | 7 Sep 18 |                   |                   |              | 0.00              | -157.87     | -157.87                           | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.158081 WITH NORTHERN TRUST | -117,522.580 | 7 Sep 18 |                   |                   |              | 0.00              | -136,100.67 | -136,100.67                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 EUR / USD EX.RATE 0.8624407 WITH NORTHERN      | 808,012.760  | 8 Aug 18 |                   |                   |              | 0.00              | 936,890.80  | 936,890.80                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / EUR EX.RATE 1.1592 WITH NORTHERN TRUST   | -21,667.240  | 8 Aug 18 |                   |                   |              | 0.00              | -25,116.66  | -25,116.66                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 EUR / USD EX.RATE 0.8159269 WITH NORTHERN      | 223,762.890  | 8 Feb 18 |                   |                   |              | 0.00              | 274,243.80  | 274,243.80                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2256 WITH NORTHERN TRUST   | -32,462.680  | 8 Feb 18 |                   |                   |              | 0.00              | -39,786.26  | -39,786.26                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.225724 WITH NORTHERN TRUST | -220,007.620 | 8 Feb 18 |                   |                   |              | 0.00              | -269,668.62 | -269,668.62                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 EUR / USD EX.RATE 0.8357012 WITH NORTHERN      | 162,727.740  | 8 Jan 18 |                   |                   |              | 0.00              | 194,720.01  | 194,720.01                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / EUR EX.RATE 1.196102 WITH NORTHERN TRUST | -677,443.470 | 8 Jan 18 |                   |                   |              | 0.00              | -810,291.49 | -810,291.49                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8491884 WITH NORTHERN      | 185,628.150  | 8 Jun 18 |                   |                   |              | 0.00              | 218,594.78  | 218,594.78                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8494733 WITH NORTHERN      | 62,718.840   | 8 Jun 18 |                   |                   |              | 0.00              | 73,832.62   | 73,832.62                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8496177 WITH NORTHERN      | 94,178.740   | 8 Jun 18 |                   |                   |              | 0.00              | 110,848.38  | 110,848.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121781 WITH NORTHERN      | 34,676.190   | 8 Mar 18 |                   |                   |              | 0.00              | 42,695.30   | 42,695.30                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.2303 WITH NORTHERN TRUST   | -2,721.850   | 8 Mar 18 |                   |                   |              | 0.00              | -3,348.69   | -3,348.69                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.842798 WITH NORTHERN TRUST | 60,283.650   | 8 May 18 |                   |                   |              | 0.00              | 71,528.00   | 71,528.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8803042 WITH NORTHERN      | 38,920.340   | 8 Nov 18 |                   |                   |              | 0.00              | 44,212.38   | 44,212.38                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / EUR EX.RATE 1.141337 WITH NORTHERN TRUST | -32,934.020  | 8 Nov 18 |                   |                   |              | 0.00              | -37,588.82  | -37,588.82                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8713914 WITH NORTHERN      | 231,164.290  | 8 Oct 18 |                   |                   |              | 0.00              | 265,281.83  | 265,281.83                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8716876 WITH NORTHERN      | 35,702.570   | 8 Oct 18 |                   |                   |              | 0.00              | 40,957.99   | 40,957.99                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1475 WITH NORTHERN TRUST   | -3.620       | 8 Oct 18 |                   |                   |              | 0.00              | -4.15       | -4.15                             | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 EUR / USD EX.RATE 0.8120047 WITH NORTHERN      | 292,542.020  | 9 Apr 18 |                   |                   |              | 0.00              | 360,271.35  | 360,271.35                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / EUR EX.RATE 1.23152 WITH NORTHERN TRUST  | -308,594.970 | 9 Apr 18 |                   |                   |              | 0.00              | -380,040.88 | -380,040.88                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / EUR EX.RATE 1.155392 WITH NORTHERN TRUST | -19,965.240  | 9 Aug 18 |                   |                   |              | 0.00              | -23,067.68  | -23,067.68                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8166599 WITH NORTHERN      | 108,399.630  | 9 Feb 18 |                   |                   |              | 0.00              | 132,735.35  | 132,735.35                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8188486 WITH NORTHERN      | 1,164,797.380  | 9 Feb 18 |                   |                   |              | 0.00              | 1,422,482.01  | 1,422,482.01                      | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.192083 WITH NORTHERN TRUST | -162,442.880   | 9 Jan 18 |                   |                   |              | 0.00              | -193,645.40   | -193,645.40                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.1742 WITH NORTHERN TRUST   | -1,768,236.510 | 9 Jul 18 |                   |                   |              | 0.00              | -2,076,263.31 | -2,076,263.31                     | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.174753 WITH NORTHERN TRUST | -175,424.430   | 9 Jul 18 |                   |                   |              | 0.00              | -206,080.38   | -206,080.38                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.1766 WITH NORTHERN TRUST   | -11.260        | 9 Jul 18 |                   |                   |              | 0.00              | -13.25        | -13.25                            | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.8119902 WITH NORTHERN      | 1,459,999.510  | 9 Mar 18 |                   |                   |              | 0.00              | 1,798,050.72  | 1,798,050.72                      | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8428548 WITH NORTHERN      | 128,481.850    | 9 May 18 |                   |                   |              | 0.00              | 152,436.52    | 152,436.52                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8428548 WITH NORTHERN      | 122,227.220    | 9 May 18 |                   |                   |              | 0.00              | 145,015.75    | 145,015.75                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 EUR / USD EX.RATE 0.8804367 WITH NORTHERN      | 174,361.380    | 9 Nov 18 |                   |                   |              | 0.00              | 198,039.66    | 198,039.66                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 EUR / USD EX.RATE 0.8822232 WITH NORTHERN      | 162,237.730    | 9 Nov 18 |                   |                   |              | 0.00              | 183,896.47    | 183,896.47                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST    | -0.950         | 9 Nov 18 |                   |                   |              | 0.00              | -1.08         | -1.08                             | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.1367 WITH NORTHERN TRUST   | -3,997,181.500 | 9 Nov 18 |                   |                   |              | 0.00              | -4,543,596.21 | -4,542,197.51                     | 1,398.70      |
| FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8696408 WITH NORTHERN      | 35,118.490     | 9 Oct 18 |                   |                   |              | 0.00              | 40,382.75     | 40,382.75                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8708018 WITH NORTHERN      | 1,093,597.070 | 9 Oct 18  |                   |                   |              | 0.00              | 1,255,850.79 | 1,255,850.79                      | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / EUR EX.RATE 1.235141 WITH NORTHERN TRUST | -336,226.270  | 10 Apr 18 |                   |                   |              | 0.00              | -415,286.85  | -415,286.85                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8762698 WITH NORTHERN      | 960,189.130   | 10 Aug 18 |                   |                   |              | 0.00              | 1,095,768.80 | 1,095,768.80                      | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST   | -873,766.750  | 10 Aug 18 |                   |                   |              | 0.00              | -995,919.34  | -995,919.34                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.1403 WITH NORTHERN TRUST   | -714,050.100  | 10 Aug 18 |                   |                   |              | 0.00              | -814,231.33  | -814,231.33                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 EUR / USD EX.RATE 0.8762591 WITH NORTHERN      | 119,425.000   | 10 Dec 18 |                   |                   |              | 0.00              | 136,289.60   | 136,289.60                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / EUR EX.RATE 1.1354 WITH NORTHERN TRUST   | -444,873.300  | 10 Dec 18 |                   |                   |              | 0.00              | -505,109.14  | -505,109.14                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356306 WITH NORTHERN      | 62,981.730    | 10 Jan 18 |                   |                   |              | 0.00              | 75,370.30    | 75,370.30                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | 83,682.740    | 10 Jan 18 |                   |                   |              | 0.00              | 100,143.13   | 100,143.13                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | 130,406.200   | 10 Jan 18 |                   |                   |              | 0.00              | 156,057.10   | 156,057.10                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | 124,599.700   | 10 Jan 18 |                   |                   |              | 0.00              | 149,108.46   | 149,108.46                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | 728,933.300   | 10 Jan 18 |                   |                   |              | 0.00              | 872,314.48   | 872,314.48                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | 104,010.570   | 10 Jan 18 |                   |                   |              | 0.00              | 124,469.45   | 124,469.45                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8357012 WITH NORTHERN      | 14,346.150    | 10 Jan 18 |                   |                   |              | 0.00              | 17,166.60    | 17,166.60                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8360505 WITH NORTHERN      | 148,573.750   | 10 Jan 18 |                   |                   |              | 0.00              | 177,709.06   | 177,709.06                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8532423 WITH NORTHERN      | 9,659.180     | 10 Jul 18 |                   |                   |              | 0.00              | 11,320.56    | 11,320.56                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8532423 WITH NORTHERN      | 1,087.500     | 10 Jul 18 |                   |                   |              | 0.00              | 1,274.55     | 1,274.55                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / EUR EX.RATE 1.173139 WITH NORTHERN TRUST | -19,452.220   | 10 Jul 18 |                   |                   |              | 0.00              | -22,820.16   | -22,820.16                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.190791 WITH NORTHERN TRUST | -6,039.150    | 10 May 18 |                   |                   |              | 0.00              | -7,191.37    | -7,191.37                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1909 WITH NORTHERN TRUST   | -15,528.190   | 10 May 18 |                   |                   |              | 0.00              | -18,492.52   | -18,492.52                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1909 WITH NORTHERN TRUST   | -27,533.180   | 10 May 18 |                   |                   |              | 0.00              | -32,789.26   | -32,789.26                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1921 WITH NORTHERN TRUST   | -37,522.240   | 10 May 18 |                   |                   |              | 0.00              | -44,730.26   | -44,730.26                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8676037 WITH NORTHERN      | 34,535.040    | 10 Oct 18 |                   |                   |              | 0.00              | 39,805.09    | 39,805.09                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8677083 WITH NORTHERN      | 839,246.520   | 10 Oct 18 |                   |                   |              | 0.00              | 967,198.88   | 967,198.88                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 EUR / USD EX.RATE 0.8608704 WITH NORTHERN      | 5,896,098.000 | 10 Sep 18 |                   |                   |              | 0.00              | 6,848,995.88 | 6,898,140.52                      | 49,144.64     |
| FX DEAL TRANSACTED ON 10 SEP 2018 EUR / USD EX.RATE 0.8616226 WITH NORTHERN      | 301,380.280   | 10 Sep 18 |                   |                   |              | 0.00              | 349,782.25   | 349,782.25                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.1593 WITH NORTHERN TRUST   | -126.650       | 10 Sep 18 |                   |                   |              | 0.00              | -146.83       | -146.83                           | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.1595 WITH NORTHERN TRUST   | -36,939.500    | 10 Sep 18 |                   |                   |              | 0.00              | -42,831.35    | -42,831.35                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.160601 WITH NORTHERN TRUST | -175,763.270   | 10 Sep 18 |                   |                   |              | 0.00              | -203,991.03   | -203,991.03                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / EUR EX.RATE 1.2347 WITH NORTHERN TRUST   | -0.620         | 11 Apr 18 |                   |                   |              | 0.00              | -0.77         | -0.77                             | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / EUR EX.RATE 1.238408 WITH NORTHERN TRUST | -713,919.970   | 11 Apr 18 |                   |                   |              | 0.00              | -884,124.20   | -884,124.20                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 EUR / USD EX.RATE 0.8819898 WITH NORTHERN      | 7,229,144.360  | 11 Dec 18 |                   |                   |              | 0.00              | 8,196,403.88  | 8,214,838.76                      | 18,434.88     |
| FX DEAL TRANSACTED ON 11 DEC 2018 EUR / USD EX.RATE 0.8840811 WITH NORTHERN      | 585,866.530    | 11 Dec 18 |                   |                   |              | 0.00              | 662,684.18    | 662,684.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / EUR EX.RATE 1.143175 WITH NORTHERN TRUST | -7,229,144.360 | 11 Dec 18 |                   |                   |              | 0.00              | -8,264,177.10 | -8,317,921.14                     | -53,744.04    |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | 606,792.730    | 11 Jan 18 |                   |                   |              | 0.00              | 730,517.77    | 730,517.77                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | 179,703.650    | 11 Jan 18 |                   |                   |              | 0.00              | 216,345.22    | 216,345.22                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | 267,086.960    | 11 Jan 18 |                   |                   |              | 0.00              | 321,545.99    | 321,545.99                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | 126,099.680    | 11 Jan 18 |                   |                   |              | 0.00              | 151,811.40    | 151,811.40                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | 230,427.400    | 11 Jan 18 |                   |                   |              | 0.00              | 277,411.55    | 277,411.55                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8311723 WITH NORTHERN      | 533,179.440  | 11 Jan 18 |                   |                   |              | 0.00              | 641,478.85  | 642,268.02                        | 789.17        |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8313305 WITH NORTHERN      | 54,474.180   | 11 Jan 18 |                   |                   |              | 0.00              | 65,526.50   | 65,526.50                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.2036 WITH NORTHERN TRUST   | -354,447.170 | 11 Jan 18 |                   |                   |              | 0.00              | -426,612.61 | -426,612.61                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.204411 WITH NORTHERN TRUST | -125,293.520 | 11 Jan 18 |                   |                   |              | 0.00              | -150,904.89 | -150,904.89                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 EUR / GBP EX.RATE 1.1300712 WITH NORTHERN      | 125,143.000  | 11 Jul 18 |                   |                   |              | 0.00              | 146,673.86  | 146,673.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.170529 WITH NORTHERN TRUST | -244,362.180 | 11 Jul 18 |                   |                   |              | 0.00              | -286,033.02 | -286,033.02                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.1708 WITH NORTHERN TRUST   | -5,699.790   | 11 Jul 18 |                   |                   |              | 0.00              | -6,673.31   | -6,673.31                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.176265 WITH NORTHERN TRUST | -774,803.230 | 11 Jul 18 |                   |                   |              | 0.00              | -911,373.92 | -906,481.13                       | 4,892.79      |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST   | -16,679.340  | 11 May 18 |                   |                   |              | 0.00              | -19,918.47  | -19,918.47                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST   | -279,571.240 | 11 May 18 |                   |                   |              | 0.00              | -333,919.89 | -333,919.89                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST   | -627,462.560 | 11 May 18 |                   |                   |              | 0.00              | -749,441.28 | -749,441.28                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.195742 WITH NORTHERN TRUST | -310,355.850 | 11 May 18 |                   |                   |              | 0.00              | -371,105.52 | -371,105.52                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8625151 WITH NORTHERN      | 32,762.250   | 11 Oct 18 |                   |                   |              | 0.00              | 37,984.55   | 37,984.55                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8636295 WITH NORTHERN      | 1,807,787.210   | 11 Oct 18 |                   |                   |              | 0.00              | 2,093,244.04   | 2,093,244.04                      | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8636399 WITH NORTHERN      | 984,000.000     | 11 Oct 18 |                   |                   |              | 0.00              | 1,139,363.76   | 1,140,111.61                      | 747.85        |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX.RATE 1.1574 WITH NORTHERN TRUST   | -241,747.720    | 11 Oct 18 |                   |                   |              | 0.00              | -279,798.81    | -279,798.81                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8571661 WITH NORTHERN      | 14,854,318.450  | 11 Sep 18 |                   |                   |              | 0.00              | 17,329,567.80  | 16,879,705.92                     | -449,861.88   |
| FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8634229 WITH NORTHERN      | 184,906.300     | 11 Sep 18 |                   |                   |              | 0.00              | 214,154.96     | 214,154.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / EUR EX.RATE 1.1584 WITH NORTHERN TRUST   | -14,854,318.450 | 11 Sep 18 |                   |                   |              | 0.00              | -17,207,242.49 | -17,378,811.54                    | -171,569.05   |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8122771 WITH NORTHERN      | 85,094.590      | 12 Apr 18 |                   |                   |              | 0.00              | 104,760.55     | 104,760.55                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8122771 WITH NORTHERN      | 152,292.820     | 12 Apr 18 |                   |                   |              | 0.00              | 187,488.76     | 187,488.76                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 EUR / USD EX.RATE 0.879817 WITH NORTHERN TRUST | 303,892.060     | 12 Dec 18 |                   |                   |              | 0.00              | 345,403.72     | 345,403.72                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / EUR EX.RATE 1.137438 WITH NORTHERN TRUST | -27,748.050     | 12 Dec 18 |                   |                   |              | 0.00              | -31,561.69     | -31,561.69                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / DKK EX.RATE 0.1342318 WITH NORTHERN      | 258,244.000     | 12 Feb 18 |                   |                   |              | 0.00              | 316,310.16     | 316,310.16                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / USD EX.RATE 0.815388 WITH NORTHERN TRUST | 935,489.500     | 12 Feb 18 |                   |                   |              | 0.00              | 1,147,293.68   | 1,147,293.68                      | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2293 WITH NORTHERN TRUST   | -26,283.150     | 12 Feb 18 |                   |                   |              | 0.00              | -32,309.88     | -32,309.88                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.82056 WITH NORTHERN TRUST  | 5,008.030     | 12 Jan 18 |                   |                   |              | 0.00              | 6,103.19     | 6,103.19                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8234519 WITH NORTHERN      | 174,919.470   | 12 Jan 18 |                   |                   |              | 0.00              | 212,422.20   | 212,422.20                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | 489,295.480   | 12 Jan 18 |                   |                   |              | 0.00              | 594,004.71   | 594,004.71                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | 785,452.970   | 12 Jan 18 |                   |                   |              | 0.00              | 953,539.91   | 953,539.91                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | 834,493.770   | 12 Jan 18 |                   |                   |              | 0.00              | 1,013,075.44 | 1,013,075.44                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | 623,720.890   | 12 Jan 18 |                   |                   |              | 0.00              | 757,197.16   | 757,197.16                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2124 WITH NORTHERN TRUST   | -3,065.560    | 12 Jan 18 |                   |                   |              | 0.00              | -3,716.68    | -3,716.68                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2124 WITH NORTHERN TRUST   | -58,238.240   | 12 Jan 18 |                   |                   |              | 0.00              | -70,608.04   | -70,608.04                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.21497 WITH NORTHERN TRUST  | -256,751.940  | 12 Jan 18 |                   |                   |              | 0.00              | -311,945.90  | -311,945.90                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2181 WITH NORTHERN TRUST   | -32,427.420   | 12 Jan 18 |                   |                   |              | 0.00              | -39,499.84   | -39,499.84                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 EUR / USD EX.RATE 0.8560911 WITH NORTHERN      | 212,150.680   | 12 Jul 18 |                   |                   |              | 0.00              | 247,813.21   | 247,813.21                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / EUR EX.RATE 1.168064 WITH NORTHERN TRUST | -113,836.980  | 12 Jul 18 |                   |                   |              | 0.00              | -132,968.88  | -132,968.88                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 EUR / USD EX.RATE 0.8419103 WITH NORTHERN      | 2,191,354.680 | 12 Jun 18 |                   |                   |              | 0.00              | 2,602,836.31 | 2,563,775.65                      | -39,060.66    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / EUR EX.RATE 1.179357 WITH NORTHERN TRUST | -484,578.770   | 12 Jun 18 |                   |                   |              | 0.00              | -571,491.36   | -571,491.36                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / EUR EX.RATE 1.1796 WITH NORTHERN TRUST   | -2,191,354.680 | 12 Jun 18 |                   |                   |              | 0.00              | -2,584,921.98 | -2,534,082.79                     | 50,839.19     |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8061324 WITH NORTHERN      | 5,564,433.940  | 12 Mar 18 |                   |                   |              | 0.00              | 6,902,630.22  | 6,434,712.01                      | -467,918.21   |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8103071 WITH NORTHERN      | 74,881.130     | 12 Mar 18 |                   |                   |              | 0.00              | 92,410.80     | 92,410.80                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8103728 WITH NORTHERN      | 442,886.930    | 12 Mar 18 |                   |                   |              | 0.00              | 546,522.47    | 546,522.47                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8113979 WITH NORTHERN      | 591,639.020    | 12 Mar 18 |                   |                   |              | 0.00              | 729,160.19    | 729,160.19                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2319 WITH NORTHERN TRUST   | -5,564,433.940 | 12 Mar 18 |                   |                   |              | 0.00              | -6,854,826.17 | -6,828,395.15                     | 26,431.02     |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2322 WITH NORTHERN TRUST   | -9.270         | 12 Mar 18 |                   |                   |              | 0.00              | -11.42        | -11.42                            | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.232441 WITH NORTHERN TRUST | -174,098.970   | 12 Mar 18 |                   |                   |              | 0.00              | -214,566.71   | -214,566.71                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2329 WITH NORTHERN TRUST   | -1,574,507.040 | 12 Mar 18 |                   |                   |              | 0.00              | -1,941,209.73 | -1,941,209.73                     | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 EUR / USD EX.RATE 0.8894423 WITH NORTHERN      | 72,701.000     | 12 Nov 18 |                   |                   |              | 0.00              | 81,737.73     | 81,737.73                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 EUR / USD EX.RATE 0.889557 WITH NORTHERN TRUST | 665,849.750    | 12 Nov 18 |                   |                   |              | 0.00              | 748,518.33    | 748,518.33                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8647527 WITH NORTHERN      | 33,766.660     | 12 Oct 18 |                   |                   |              | 0.00              | 39,047.77     | 39,047.77                         | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                               |               |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8650369 WITH NORTHERN     | 3,530,486.490 | 12 Oct 18 |                   |                   |              | 0.00              | 4,081,312.99  | 4,081,312.99                      | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8650519 WITH NORTHERN     | 453,334.000   | 12 Oct 18 |                   |                   |              | 0.00              | 524,054.10    | 524,054.10                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | -2.170        | 12 Oct 18 |                   |                   |              | 0.00              | -2.50         | -2.50                             | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | -3.590        | 12 Oct 18 |                   |                   |              | 0.00              | -4.14         | -4.14                             | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | -5.520        | 12 Oct 18 |                   |                   |              | 0.00              | -6.37         | -6.37                             | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | -30.230       | 12 Oct 18 |                   |                   |              | 0.00              | -34.89        | -34.89                            | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.15602 WITH NORTHERN TRUST | -918,896.670  | 12 Oct 18 |                   |                   |              | 0.00              | -1,062,262.93 | -1,062,262.93                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST  | -182.160      | 12 Oct 18 |                   |                   |              | 0.00              | -210.60       | -210.60                           | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST  | -1,452.000    | 12 Oct 18 |                   |                   |              | 0.00              | -1,678.66     | -1,678.66                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST  | -18.810       | 12 Oct 18 |                   |                   |              | 0.00              | -21.75        | -21.75                            | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST  | -15,862.460   | 12 Oct 18 |                   |                   |              | 0.00              | -18,338.59    | -18,338.59                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 EUR / USD EX.RATE 0.8589221 WITH NORTHERN     | 433,972.370   | 12 Sep 18 |                   |                   |              | 0.00              | 505,252.33    | 505,252.33                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8107552 WITH NORTHERN     | 101,298.570   | 13 Apr 18 |                   |                   |              | 0.00              | 124,943.48    | 124,943.48                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8112274 WITH NORTHERN      | 305,685.370    | 13 Apr 18 |                   |                   |              | 0.00              | 376,818.36    | 376,818.36                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.2324 WITH NORTHERN TRUST   | -5,511.600     | 13 Apr 18 |                   |                   |              | 0.00              | -6,792.50     | -6,792.50                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233 WITH NORTHERN TRUST    | -2,098.260     | 13 Apr 18 |                   |                   |              | 0.00              | -2,587.15     | -2,587.15                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.2334 WITH NORTHERN TRUST   | -102.210       | 13 Apr 18 |                   |                   |              | 0.00              | -126.07       | -126.07                           | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233418 WITH NORTHERN TRUST | -442,028.450   | 13 Apr 18 |                   |                   |              | 0.00              | -545,205.85   | -545,205.85                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 EUR / USD EX.RATE 0.8753501 WITH NORTHERN      | 654,710.180    | 13 Aug 18 |                   |                   |              | 0.00              | 747,940.91    | 747,940.91                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 EUR / USD EX.RATE 0.8772776 WITH NORTHERN      | 339,792.050    | 13 Aug 18 |                   |                   |              | 0.00              | 387,325.56    | 387,325.56                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 EUR / USD EX.RATE 0.8802244 WITH NORTHERN      | 169,775.200    | 13 Dec 18 |                   |                   |              | 0.00              | 192,877.19    | 192,877.19                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.808996 WITH NORTHERN TRUST | 106,040.020    | 13 Feb 18 |                   |                   |              | 0.00              | 131,076.07    | 131,076.07                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8094754 WITH NORTHERN      | 20,126.840     | 13 Feb 18 |                   |                   |              | 0.00              | 24,864.05     | 24,864.05                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.2357 WITH NORTHERN TRUST   | -2,563,009.970 | 13 Feb 18 |                   |                   |              | 0.00              | -3,167,111.42 | -3,167,111.42                     | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.2358 WITH NORTHERN TRUST   | -29,208.920    | 13 Feb 18 |                   |                   |              | 0.00              | -36,096.38    | -36,096.38                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8561644 WITH NORTHERN      | 244,040.700    | 13 Jul 18 |                   |                   |              | 0.00              | 285,039.54    | 285,039.54                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8569347 WITH NORTHERN      | 217,541.170   | 13 Jul 18 |                   |                   |              | 0.00              | 253,859.67   | 253,859.67                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8479607 WITH NORTHERN      | 3,050,159.650 | 13 Jun 18 |                   |                   |              | 0.00              | 3,597,053.28 | 3,597,053.28                      | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8480326 WITH NORTHERN      | 4,190,689.960 | 13 Jun 18 |                   |                   |              | 0.00              | 4,941,661.60 | 4,941,661.60                      | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8487523 WITH NORTHERN      | 120,000.000   | 13 Jun 18 |                   |                   |              | 0.00              | 141,384.00   | 141,384.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / EUR EX.RATE 1.173117 WITH NORTHERN TRUST | -7,227.310    | 13 Jun 18 |                   |                   |              | 0.00              | -8,478.48    | -8,478.48                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | -231,030.680  | 13 Jun 18 |                   |                   |              | 0.00              | -272,084.83  | -272,084.83                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8067769 WITH NORTHERN      | 73,946.620    | 13 Mar 18 |                   |                   |              | 0.00              | 91,656.84    | 91,656.84                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE 1.239678 WITH NORTHERN TRUST | -87,554.490   | 13 Mar 18 |                   |                   |              | 0.00              | -108,539.38  | -108,539.38                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8862891 WITH NORTHERN      | 350,076.900   | 13 Nov 18 |                   |                   |              | 0.00              | 394,991.77   | 394,991.77                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8862891 WITH NORTHERN      | 97,847.380    | 13 Nov 18 |                   |                   |              | 0.00              | 110,401.20   | 110,401.20                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8872894 WITH NORTHERN      | 452,828.490   | 13 Nov 18 |                   |                   |              | 0.00              | 510,350.39   | 510,350.39                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.1267 WITH NORTHERN TRUST   | -28.600       | 13 Nov 18 |                   |                   |              | 0.00              | -32.22       | -32.22                            | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.1283 WITH NORTHERN TRUST   | -154,112.440  | 13 Nov 18 |                   |                   |              | 0.00              | -173,885.07  | -173,885.07                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE 0.8549932 WITH NORTHERN      | 933,013.090    | 13 Sep 18 |                   |                   |              | 0.00              | 1,091,252.11  | 1,091,252.11                      | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE 0.8568165 WITH NORTHERN      | 291,751.680    | 13 Sep 18 |                   |                   |              | 0.00              | 340,506.59    | 340,506.59                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / EUR EX.RATE 1.134511 WITH NORTHERN TRUST | -294,530.570   | 14 Aug 18 |                   |                   |              | 0.00              | -334,148.17   | -334,148.17                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / USD EX.RATE 0.8853961 WITH NORTHERN      | 469,712.650    | 14 Dec 18 |                   |                   |              | 0.00              | 530,511.32    | 530,511.32                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.1299 WITH NORTHERN TRUST   | -49.750        | 14 Dec 18 |                   |                   |              | 0.00              | -56.21        | -56.21                            | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.1303 WITH NORTHERN TRUST   | -69,362.820    | 14 Dec 18 |                   |                   |              | 0.00              | -78,400.80    | -78,400.80                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.8057635 WITH NORTHERN      | 434,688.580    | 14 Feb 18 |                   |                   |              | 0.00              | 539,474.17    | 539,474.17                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.8084728 WITH NORTHERN      | 65,119.370     | 14 Feb 18 |                   |                   |              | 0.00              | 80,546.15     | 80,546.15                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.2321 WITH NORTHERN TRUST   | -1,741,894.900 | 14 Feb 18 |                   |                   |              | 0.00              | -2,146,188.71 | -2,161,082.17                     | -14,893.46    |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.2462 WITH NORTHERN TRUST   | -20,900.490    | 14 Feb 18 |                   |                   |              | 0.00              | -26,046.19    | -26,046.19                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 EUR / USD EX.RATE 0.8616975 WITH NORTHERN      | 295,569.000    | 14 Jun 18 |                   |                   |              | 0.00              | 343,007.82    | 343,007.82                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.15996 WITH NORTHERN TRUST  | -32,868.650    | 14 Jun 18 |                   |                   |              | 0.00              | -38,126.32    | -38,126.32                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.1603 WITH NORTHERN TRUST   | -417.050       | 14 Jun 18 |                   |                   |              | 0.00              | -483.90       | -483.90                           | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.807885 WITH NORTHERN TRUST | 69,322.280    | 14 Mar 18 |                   |                   |              | 0.00              | 85,807.12    | 85,807.12                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8085846 WITH NORTHERN      | 25,303.520    | 14 Mar 18 |                   |                   |              | 0.00              | 31,293.60    | 31,293.60                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | -1,560.000    | 14 Mar 18 |                   |                   |              | 0.00              | -1,928.47    | -1,928.47                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | -2,349.970    | 14 Mar 18 |                   |                   |              | 0.00              | -2,905.03    | -2,905.03                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | -20.700       | 14 Mar 18 |                   |                   |              | 0.00              | -25.59       | -25.59                            | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1946 WITH NORTHERN TRUST   | -20,994.760   | 14 May 18 |                   |                   |              | 0.00              | -25,080.34   | -25,080.34                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.196874 WITH NORTHERN TRUST | -210,135.760  | 14 May 18 |                   |                   |              | 0.00              | -251,506.03  | -251,506.03                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8828463 WITH NORTHERN      | 1,028,680.880 | 14 Nov 18 |                   |                   |              | 0.00              | 1,165,186.83 | 1,165,186.83                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | 1,128,765.690 | 14 Nov 18 |                   |                   |              | 0.00              | 1,277,537.01 | 1,277,537.01                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | 82,052.300    | 14 Nov 18 |                   |                   |              | 0.00              | 92,866.79    | 92,866.79                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | 436,035.910   | 14 Nov 18 |                   |                   |              | 0.00              | 493,505.44   | 493,505.44                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | 193,940.690   | 14 Nov 18 |                   |                   |              | 0.00              | 219,502.07   | 219,502.07                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.886132 WITH NORTHERN TRUST | 1,726,396.000 | 14 Nov 18 |                   |                   |              | 0.00              | 1,948,237.89 | 1,948,237.89                      | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1298 WITH NORTHERN TRUST   | -1,007,177.370 | 14 Nov 18 |                   |                   |              | 0.00              | -1,137,908.99 | -1,137,908.99                     | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.131196 WITH NORTHERN TRUST | -879,725.610   | 14 Nov 18 |                   |                   |              | 0.00              | -995,142.09   | -995,142.09                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.13134 WITH NORTHERN TRUST  | -1,726,396.000 | 14 Nov 18 |                   |                   |              | 0.00              | -1,953,140.85 | -1,961,790.23                     | -8,649.38     |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1318 WITH NORTHERN TRUST   | -943,097.500   | 14 Nov 18 |                   |                   |              | 0.00              | -1,067,397.75 | -1,067,397.75                     | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1318 WITH NORTHERN TRUST   | -310,430.760   | 14 Nov 18 |                   |                   |              | 0.00              | -351,345.53   | -351,345.53                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8576182 WITH NORTHERN      | 160,966.010    | 14 Sep 18 |                   |                   |              | 0.00              | 187,689.59    | 187,689.59                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8596235 WITH NORTHERN      | 401,125.240    | 14 Sep 18 |                   |                   |              | 0.00              | 466,628.99    | 466,628.99                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / EUR EX.RATE 1.16602 WITH NORTHERN TRUST  | -217,405.650   | 14 Sep 18 |                   |                   |              | 0.00              | -253,499.34   | -253,499.34                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 EUR / USD EX.RATE 0.8809781 WITH NORTHERN      | 308,190.070    | 15 Aug 18 |                   |                   |              | 0.00              | 349,827.16    | 349,827.16                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.7996795 WITH NORTHERN      | 708,344.250    | 15 Feb 18 |                   |                   |              | 0.00              | 885,785.19    | 885,785.19                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.8005706 WITH NORTHERN      | 607,279.270    | 15 Feb 18 |                   |                   |              | 0.00              | 758,558.00    | 757,854.22                        | -703.78       |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.8008309 WITH NORTHERN      | 485,074.240    | 15 Feb 18 |                   |                   |              | 0.00              | 605,713.66    | 605,713.66                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2472 WITH NORTHERN TRUST   | -7,264.010     | 15 Feb 18 |                   |                   |              | 0.00              | -9,059.67     | -9,059.67                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2475 WITH NORTHERN TRUST   | -5,097.640   | 15 Feb 18 |                   |                   |              | 0.00              | -6,359.31   | -6,359.31                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8147303 WITH NORTHERN      | 171,371.080  | 15 Jan 18 |                   |                   |              | 0.00              | 210,340.86  | 210,340.86                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8147303 WITH NORTHERN      | 358,356.020  | 15 Jan 18 |                   |                   |              | 0.00              | 439,846.18  | 439,846.18                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.161921 WITH NORTHERN TRUST | -236,122.250 | 15 Jun 18 |                   |                   |              | 0.00              | -274,355.40 | -274,355.40                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.811579 WITH NORTHERN TRUST | 289,180.950  | 15 Mar 18 |                   |                   |              | 0.00              | 356,318.93  | 356,318.93                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8428072 WITH NORTHERN      | 103,942.480  | 15 May 18 |                   |                   |              | 0.00              | 123,328.90  | 123,328.90                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST   | -387.000     | 15 May 18 |                   |                   |              | 0.00              | -458.44     | -458.44                           | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1849 WITH NORTHERN TRUST   | -3,132.130   | 15 May 18 |                   |                   |              | 0.00              | -3,711.26   | -3,711.26                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8808245 WITH NORTHERN      | 43,745.170   | 15 Nov 18 |                   |                   |              | 0.00              | 49,663.89   | 49,663.89                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8832362 WITH NORTHERN      | 640,963.510  | 15 Nov 18 |                   |                   |              | 0.00              | 725,698.89  | 725,698.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / EUR EX.RATE 1.131346 WITH NORTHERN TRUST | -403,478.540 | 15 Nov 18 |                   |                   |              | 0.00              | -456,473.83 | -456,473.83                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / EUR EX.RATE 1.1322 WITH NORTHERN TRUST   | -654,510.260 | 15 Nov 18 |                   |                   |              | 0.00              | -741,036.52 | -741,036.52                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8631852 WITH NORTHERN      | 700,951.830  | 15 Oct 18 |                   |                   |              | 0.00              | 812,052.70  | 812,052.70                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8635579 WITH NORTHERN      | 33,835.830   | 15 Oct 18 |                   |                   |              | 0.00              | 39,181.89    | 39,181.89                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.158 WITH NORTHERN TRUST    | -686.850     | 15 Oct 18 |                   |                   |              | 0.00              | -795.37      | -795.37                           | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.158 WITH NORTHERN TRUST    | -12,093.320  | 15 Oct 18 |                   |                   |              | 0.00              | -14,004.06   | -14,004.06                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8079502 WITH NORTHERN      | 214,581.570  | 16 Apr 18 |                   |                   |              | 0.00              | 265,587.61   | 265,587.61                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8079502 WITH NORTHERN      | 10,822.580   | 16 Apr 18 |                   |                   |              | 0.00              | 13,395.11    | 13,395.11                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / EUR EX.RATE 1.23738 WITH NORTHERN TRUST  | -121,974.500 | 16 Apr 18 |                   |                   |              | 0.00              | -150,928.81  | -150,928.81                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.8783487 WITH NORTHERN      | 590,429.930  | 16 Aug 18 |                   |                   |              | 0.00              | 672,204.48   | 672,204.48                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.878422 WITH NORTHERN TRUST | 153,156.120  | 16 Aug 18 |                   |                   |              | 0.00              | 174,353.69   | 174,353.69                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8054124 WITH NORTHERN      | 821,145.720  | 16 Feb 18 |                   |                   |              | 0.00              | 1,019,534.53 | 1,019,534.53                      | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8149979 WITH NORTHERN      | 186,675.560  | 16 Jan 18 |                   |                   |              | 0.00              | 229,050.35   | 229,050.35                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | 355,112.540  | 16 Jan 18 |                   |                   |              | 0.00              | 434,870.82   | 434,870.82                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | 134,812.440  | 16 Jan 18 |                   |                   |              | 0.00              | 165,091.31   | 165,091.31                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.817127 WITH NORTHERN TRUST | 219,173.380  | 16 Jan 18 |                   |                   |              | 0.00              | 268,224.38   | 268,224.38                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Euro - EUR</b>                                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8181773 WITH NORTHERN      | 26,774.010  | 16 Jan 18 |                   |                   |              | 0.00              | 32,723.97  | 32,723.97                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2227 WITH NORTHERN TRUST   | -32,271.940 | 16 Jan 18 |                   |                   |              | 0.00              | -39,458.90 | -39,458.90                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2264 WITH NORTHERN TRUST   | -31,943.830 | 16 Jan 18 |                   |                   |              | 0.00              | -39,175.91 | -39,175.91                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 EUR / USD EX.RATE 0.8538106 WITH NORTHERN      | 254,560.270 | 16 Jul 18 |                   |                   |              | 0.00              | 298,146.08 | 298,146.08                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / EUR EX.RATE 1.171 WITH NORTHERN TRUST    | -2,765.060  | 16 Jul 18 |                   |                   |              | 0.00              | -3,237.89  | -3,237.89                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8137749 WITH NORTHERN      | 85,922.470  | 16 Mar 18 |                   |                   |              | 0.00              | 105,585.05 | 105,585.05                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2262 WITH NORTHERN TRUST   | -6,322.460  | 16 Mar 18 |                   |                   |              | 0.00              | -7,752.60  | -7,752.60                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2278 WITH NORTHERN TRUST   | -62.460     | 16 Mar 18 |                   |                   |              | 0.00              | -76.69     | -76.69                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2278 WITH NORTHERN TRUST   | -202.490    | 16 Mar 18 |                   |                   |              | 0.00              | -248.62    | -248.62                           | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX.RATE 1.1799 WITH NORTHERN TRUST   | -15,330.970 | 16 May 18 |                   |                   |              | 0.00              | -18,089.01 | -18,089.01                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX.RATE 1.181172 WITH NORTHERN TRUST | -48,332.510 | 16 May 18 |                   |                   |              | 0.00              | -57,089.01 | -57,089.01                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 EUR / USD EX.RATE 0.8758101 WITH NORTHERN      | 646,872.970 | 16 Nov 18 |                   |                   |              | 0.00              | 738,599.56 | 738,599.56                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / EUR EX.RATE 1.141576 WITH NORTHERN TRUST | -11,429.510 | 16 Nov 18 |                   |                   |              | 0.00              | -13,047.65 | -13,047.65                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / EUR EX.RATE 1.1418 WITH NORTHERN TRUST   | -642,485.580 | 16 Nov 18 |                   |                   |              | 0.00              | -733,590.04 | -733,590.04                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 EUR / USD EX.RATE 0.8634833 WITH NORTHERN      | 34,418.960   | 16 Oct 18 |                   |                   |              | 0.00              | 39,860.60   | 39,860.60                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 EUR / USD EX.RATE 0.8637652 WITH NORTHERN      | 626,910.610  | 16 Oct 18 |                   |                   |              | 0.00              | 725,788.21  | 725,788.21                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8080155 WITH NORTHERN      | 195,606.340  | 17 Apr 18 |                   |                   |              | 0.00              | 242,082.41  | 242,082.41                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / EUR EX.RATE 1.235902 WITH NORTHERN TRUST | -115,878.730 | 17 Apr 18 |                   |                   |              | 0.00              | -143,214.75 | -143,214.75                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / EUR EX.RATE 1.2363 WITH NORTHERN TRUST   | -358.720     | 17 Apr 18 |                   |                   |              | 0.00              | -443.49     | -443.49                           | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 EUR / USD EX.RATE 0.8736677 WITH NORTHERN      | 195,428.140  | 17 Aug 18 |                   |                   |              | 0.00              | 223,687.05  | 223,687.05                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 EUR / USD EX.RATE 0.8763313 WITH NORTHERN      | 31,905.910   | 17 Aug 18 |                   |                   |              | 0.00              | 36,408.50   | 36,408.50                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 EUR / USD EX.RATE 0.8809277 WITH NORTHERN      | 480,039.790  | 17 Dec 18 |                   |                   |              | 0.00              | 544,925.33  | 544,925.33                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / EUR EX.RATE 1.134 WITH NORTHERN TRUST    | -288,846.560 | 17 Dec 18 |                   |                   |              | 0.00              | -327,552.00 | -327,552.00                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8159023 WITH NORTHERN      | 195,847.770  | 17 Jan 18 |                   |                   |              | 0.00              | 240,038.27  | 240,038.27                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.221 WITH NORTHERN TRUST    | -16.380      | 17 Jan 18 |                   |                   |              | 0.00              | -20.00      | -20.00                            | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | -31,766.600  | 17 Jan 18 |                   |                   |              | 0.00              | -38,818.79  | -38,818.79                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | -5,417.330     | 17 Jan 18 |                   |                   |              | 0.00              | -6,619.98     | -6,619.98                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.2235 WITH NORTHERN TRUST   | -716,969.030   | 17 Jan 18 |                   |                   |              | 0.00              | -877,211.61   | -877,211.61                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.166315 WITH NORTHERN TRUST | -93,050.540    | 17 Jul 18 |                   |                   |              | 0.00              | -108,526.24   | -108,526.24                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178972 WITH NORTHERN TRUST | -31,991.310    | 17 May 18 |                   |                   |              | 0.00              | -37,716.86    | -37,716.86                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 EUR / USD EX.RATE 0.8682719 WITH NORTHERN      | 151,812.070    | 17 Oct 18 |                   |                   |              | 0.00              | 174,843.93    | 174,843.93                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 EUR / USD EX.RATE 0.8693384 WITH NORTHERN      | 33,519.610     | 17 Oct 18 |                   |                   |              | 0.00              | 38,557.61     | 38,557.61                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 EUR / USD EX.RATE 0.8495159 WITH NORTHERN      | 4,537,820.040  | 17 Sep 18 |                   |                   |              | 0.00              | 5,341,654.02  | 5,156,552.16                      | -185,101.86   |
| FX DEAL TRANSACTED ON 17 SEP 2018 EUR / USD EX.RATE 0.8554166 WITH NORTHERN      | 941,513.470    | 17 Sep 18 |                   |                   |              | 0.00              | 1,100,649.02  | 1,100,649.02                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | -29,953.030    | 17 Sep 18 |                   |                   |              | 0.00              | -34,994.12    | -34,994.12                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.169021 WITH NORTHERN TRUST | -338,383.110   | 17 Sep 18 |                   |                   |              | 0.00              | -395,576.96   | -395,576.96                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 EUR / USD EX.RATE 0.8043014 WITH NORTHERN      | 1,260,624.000  | 18 Apr 18 |                   |                   |              | 0.00              | 1,567,352.73  | 1,457,785.73                      | -109,567.00   |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / EUR EX.RATE 1.238 WITH NORTHERN TRUST    | -1,260,624.000 | 18 Apr 18 |                   |                   |              | 0.00              | -1,560,652.51 | -1,560,652.51                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / EUR EX.RATE 1.238123 WITH NORTHERN TRUST | -908,660.050   | 18 Apr 18 |                   |                   |              | 0.00              | -1,125,032.91 | -1,125,032.91                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX.RATE 0.8796119 WITH NORTHERN      | 370,494.680  | 18 Dec 18 |                   |                   |              | 0.00              | 421,202.43  | 421,202.43                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX.RATE 0.8800493 WITH NORTHERN      | 39,775.070   | 18 Dec 18 |                   |                   |              | 0.00              | 45,196.41   | 45,196.41                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8161933 WITH NORTHERN      | 373,958.920  | 18 Jan 18 |                   |                   |              | 0.00              | 458,174.47  | 458,174.47                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8178982 WITH NORTHERN      | 5,523.340    | 18 Jan 18 |                   |                   |              | 0.00              | 6,753.09    | 6,753.09                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / EUR EX.RATE 1.2226 WITH NORTHERN TRUST   | -31,575.270  | 18 Jan 18 |                   |                   |              | 0.00              | -38,603.93  | -38,603.93                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.1634 WITH NORTHERN TRUST   | -6.400       | 18 Jul 18 |                   |                   |              | 0.00              | -7.45       | -7.45                             | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.165147 WITH NORTHERN TRUST | -59,122.300  | 18 Jul 18 |                   |                   |              | 0.00              | -68,886.17  | -68,886.17                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1603 WITH NORTHERN TRUST   | -636,504.760 | 18 Jun 18 |                   |                   |              | 0.00              | -738,536.47 | -738,536.47                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1604 WITH NORTHERN TRUST   | -5.650       | 18 Jun 18 |                   |                   |              | 0.00              | -6.56       | -6.56                             | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.160818 WITH NORTHERN TRUST | -75,215.810  | 18 Jun 18 |                   |                   |              | 0.00              | -87,311.87  | -87,311.87                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 EUR / USD EX.RATE 0.8486205 WITH NORTHERN      | 256,548.590  | 18 May 18 |                   |                   |              | 0.00              | 302,312.50  | 302,312.50                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.175 WITH NORTHERN TRUST    | -78.390      | 18 May 18 |                   |                   |              | 0.00              | -92.11      | -92.11                            | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1755 WITH NORTHERN TRUST   | -35,889.080  | 18 May 18 |                   |                   |              | 0.00              | -42,187.61  | -42,187.61                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1766 WITH NORTHERN TRUST   | -146,133.410  | 18 May 18 |                   |                   |              | 0.00              | -171,940.57  | -171,940.57                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | -168,524.770  | 18 May 18 |                   |                   |              | 0.00              | -198,421.06  | -198,421.06                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | -6,007.390    | 18 May 18 |                   |                   |              | 0.00              | -7,073.10    | -7,073.10                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | -224,123.360  | 18 May 18 |                   |                   |              | 0.00              | -263,882.84  | -263,882.84                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.178383 WITH NORTHERN TRUST | -50,609.170   | 18 May 18 |                   |                   |              | 0.00              | -59,636.99   | -59,636.99                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 EUR / USD EX.RATE 0.8686648 WITH NORTHERN      | 1,076,580.780 | 18 Oct 18 |                   |                   |              | 0.00              | 1,239,351.18 | 1,239,351.18                      | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 EUR / USD EX.RATE 0.8722198 WITH NORTHERN      | 34,488.080    | 18 Oct 18 |                   |                   |              | 0.00              | 39,540.58    | 39,540.58                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / EUR EX.RATE 1.1494 WITH NORTHERN TRUST   | -2,464.760    | 18 Oct 18 |                   |                   |              | 0.00              | -2,833.00    | -2,833.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 0.8546132 WITH NORTHERN      | 103,040.650   | 18 Sep 18 |                   |                   |              | 0.00              | 120,569.93   | 120,569.93                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 1.1668 WITH NORTHERN TRUST   | 1.990         | 18 Sep 18 |                   |                   |              | 0.00              | 2.32         | 2.32                              | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 EUR / USD EX.RATE 0.8103071 WITH NORTHERN      | 227,100.000   | 19 Apr 18 |                   |                   |              | 0.00              | 280,264.11   | 280,264.11                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.2335 WITH NORTHERN TRUST   | -120.000      | 19 Apr 18 |                   |                   |              | 0.00              | -148.02      | -148.02                           | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.234009 WITH NORTHERN TRUST | -800,681.570  | 19 Apr 18 |                   |                   |              | 0.00              | -988,048.26  | -988,048.26                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 DEC 2018 EUR / USD EX.RATE 0.8748837 WITH NORTHERN      | 75,871.210   | 19 Dec 18 |                   |                   |              | 0.00              | 86,721.48   | 86,721.48                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 EUR / USD EX.RATE 0.8783487 WITH NORTHERN      | 23,986.100   | 19 Dec 18 |                   |                   |              | 0.00              | 27,308.17   | 27,308.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8058667 WITH NORTHERN      | 300,711.170  | 19 Feb 18 |                   |                   |              | 0.00              | 373,152.49  | 373,152.49                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 EUR / USD EX.RATE 0.817322 WITH NORTHERN TRUST | 256,645.180  | 19 Jan 18 |                   |                   |              | 0.00              | 314,007.43  | 314,007.43                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2219 WITH NORTHERN TRUST   | -33,129.600  | 19 Jan 18 |                   |                   |              | 0.00              | -40,481.06  | -40,481.06                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | -0.900       | 19 Jan 18 |                   |                   |              | 0.00              | -1.10       | -1.10                             | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.223 WITH NORTHERN TRUST    | -31,793.220  | 19 Jan 18 |                   |                   |              | 0.00              | -38,883.11  | -38,883.11                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2231 WITH NORTHERN TRUST   | -86.230      | 19 Jan 18 |                   |                   |              | 0.00              | -105.47     | -105.47                           | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.16378 WITH NORTHERN TRUST  | -580,138.320 | 19 Jul 18 |                   |                   |              | 0.00              | -675,153.37 | -675,153.37                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 EUR / USD EX.RATE 0.8644372 WITH NORTHERN      | 375,712.130  | 19 Jun 18 |                   |                   |              | 0.00              | 434,632.06  | 434,632.06                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.1553 WITH NORTHERN TRUST   | -472,303.600 | 19 Jun 18 |                   |                   |              | 0.00              | -545,652.35 | -545,652.35                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 EUR / USD EX.RATE 0.8104233 WITH NORTHERN      | 41,142.060   | 19 Mar 18 |                   |                   |              | 0.00              | 50,766.13   | 50,766.13                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / EUR EX.RATE 1.2328 WITH NORTHERN TRUST   | -36,939.500  | 19 Mar 18 |                   |                   |              | 0.00              | -45,539.02  | -45,539.02                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

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Account ID LOCKH

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

| Security Description / Asset ID                                               | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                        |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Euro - EUR</b>                                                             |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.8732099 WITH NORTHERN   | 756,511.040 | 19 Nov 18 |                   |                   |              | 0.00              | 866,356.44 | 866,356.44                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.8734044 WITH NORTHERN   | 621,443.770 | 19 Nov 18 |                   |                   |              | 0.00              | 711,518.94 | 711,518.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8675284 WITH NORTHERN   | 33,808.530  | 19 Oct 18 |                   |                   |              | 0.00              | 38,971.09  | 38,971.09                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8685652 WITH NORTHERN   | 811,510.130 | 19 Oct 18 |                   |                   |              | 0.00              | 934,311.09 | 934,311.09                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8691118 WITH NORTHERN   | 34,407.990  | 19 Oct 18 |                   |                   |              | 0.00              | 39,589.83  | 39,589.83                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8557827 WITH NORTHERN   | 57,829.600  | 19 Sep 18 |                   |                   |              | 0.00              | 67,575.10  | 67,575.10                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8140671 WITH NORTHERN   | 93,783.000  | 20 Apr 18 |                   |                   |              | 0.00              | 115,203.04 | 115,203.04                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -17,162.500 | 20 Apr 18 |                   |                   |              | 0.00              | -21,075.55 | -21,075.55                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -68,839.800 | 20 Apr 18 |                   |                   |              | 0.00              | -84,535.27 | -84,535.27                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -46.270     | 20 Apr 18 |                   |                   |              | 0.00              | -56.82     | -56.82                            | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -12,931.970 | 20 Apr 18 |                   |                   |              | 0.00              | -15,880.46 | -15,880.46                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -13.540     | 20 Apr 18 |                   |                   |              | 0.00              | -16.63     | -16.63                            | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST | -14.400     | 20 Apr 18 |                   |                   |              | 0.00              | -17.68     | -17.68                            | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | -10,200.000   | 20 Apr 18 |                   |                   |              | 0.00              | -12,525.60    | -12,525.60                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228939 WITH NORTHERN TRUST | -605,914.780  | 20 Apr 18 |                   |                   |              | 0.00              | -744,632.30   | -744,632.30                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.2291 WITH NORTHERN TRUST   | -689,966.570  | 20 Apr 18 |                   |                   |              | 0.00              | -848,037.91   | -848,037.91                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | -270,275.160  | 20 Aug 18 |                   |                   |              | 0.00              | -309,113.70   | -309,113.70                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | -434,528.830  | 20 Aug 18 |                   |                   |              | 0.00              | -496,970.62   | -496,970.62                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | -280,157.230  | 20 Aug 18 |                   |                   |              | 0.00              | -320,415.82   | -320,415.82                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8680978 WITH NORTHERN      | 6,812,091.210 | 20 Dec 18 |                   |                   |              | 0.00              | 7,847,147.60  | 7,838,055.89                      | -9,091.71     |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8719156 WITH NORTHERN      | 23,932.620    | 20 Dec 18 |                   |                   |              | 0.00              | 27,448.32     | 27,448.32                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN      | 9,248,051.830 | 20 Dec 18 |                   |                   |              | 0.00              | 10,603,816.23 | 10,603,816.23                     | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740159 WITH NORTHERN      | 202,989.460   | 20 Dec 18 |                   |                   |              | 0.00              | 232,249.17    | 232,249.17                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1466 WITH NORTHERN TRUST   | -1,488.000    | 20 Dec 18 |                   |                   |              | 0.00              | -1,706.14     | -1,706.14                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8097041 WITH NORTHERN      | 126,646.440   | 20 Feb 18 |                   |                   |              | 0.00              | 156,410.76    | 156,410.76                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8107013 WITH NORTHERN      | 230,309.000   | 20 Feb 18 |                   |                   |              | 0.00              | 284,086.15    | 284,086.15                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / EUR EX.RATE 1.23558 WITH NORTHERN TRUST  | -574,787.000   | 20 Feb 18 |                   |                   |              | 0.00              | -710,195.32   | -705,349.87                       | 4,845.45      |
| FX DEAL TRANSACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.8526603 WITH NORTHERN      | 107,815.650    | 20 Jul 18 |                   |                   |              | 0.00              | 126,446.19    | 126,446.19                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.854103 WITH NORTHERN TRUST | 255,226.280    | 20 Jul 18 |                   |                   |              | 0.00              | 298,823.78    | 298,823.78                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 EUR / USD EX.RATE 0.8630935 WITH NORTHERN      | 129,006.220    | 20 Jun 18 |                   |                   |              | 0.00              | 149,469.57    | 149,469.57                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.1586 WITH NORTHERN TRUST   | -5,953.120     | 20 Jun 18 |                   |                   |              | 0.00              | -6,897.28     | -6,897.28                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8141638 WITH NORTHERN      | 23,311.880     | 20 Mar 18 |                   |                   |              | 0.00              | 28,632.91     | 28,632.91                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8163932 WITH NORTHERN      | 441,956.800    | 20 Mar 18 |                   |                   |              | 0.00              | 541,352.88    | 541,352.88                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | 803,123.000    | 20 Mar 18 |                   |                   |              | 0.00              | 983,504.43    | 983,504.43                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.233011 WITH NORTHERN TRUST | -1,045,886.230 | 20 Mar 18 |                   |                   |              | 0.00              | -1,289,589.23 | -1,209,462.95                     | 80,126.28     |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8780063 WITH NORTHERN      | 357,232.090    | 20 Nov 18 |                   |                   |              | 0.00              | 406,867.35    | 406,867.35                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8780402 WITH NORTHERN      | 437,605.600    | 20 Nov 18 |                   |                   |              | 0.00              | 498,389.02    | 498,389.02                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8786574 WITH NORTHERN      | 163,106.400    | 20 Nov 18 |                   |                   |              | 0.00              | 185,631.39    | 185,631.39                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN      | 224,130.190    | 20 Nov 18 |                   |                   |              | 0.00              | 254,836.03    | 254,836.03                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN      | 489,321.090    | 20 Nov 18 |                   |                   |              | 0.00              | 556,358.08    | 556,358.08                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8801322 WITH NORTHERN      | 684,996.400    | 20 Nov 18 |                   |                   |              | 0.00              | 778,288.11    | 778,288.11                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8497621 WITH NORTHERN      | 2,110,679.000  | 20 Sep 18 |                   |                   |              | 0.00              | 2,483,847.05  | 2,483,847.05                      | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8509986 WITH NORTHERN      | 55,158.420     | 20 Sep 18 |                   |                   |              | 0.00              | 64,816.11     | 64,816.11                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / EUR EX.RATE 1.18468 WITH NORTHERN TRUST  | -2,110,679.000 | 20 Sep 18 |                   |                   |              | 0.00              | -2,500,479.20 | -2,398,470.25                     | 102,008.95    |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.8639891 WITH NORTHERN      | 65,659.160     | 21 Aug 18 |                   |                   |              | 0.00              | 75,995.36     | 75,995.36                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 EUR / USD EX.RATE 0.8801074 WITH NORTHERN      | 442,867.370    | 21 Dec 18 |                   |                   |              | 0.00              | 503,196.98    | 503,196.98                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / EUR EX.RATE 1.1357 WITH NORTHERN TRUST   | -879,890.610   | 21 Dec 18 |                   |                   |              | 0.00              | -999,291.77   | -999,291.77                       | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / EUR EX.RATE 1.232679 WITH NORTHERN TRUST | -253,935.400   | 21 Feb 18 |                   |                   |              | 0.00              | -313,020.83   | -313,020.83                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 EUR / USD EX.RATE 0.8616485 WITH NORTHERN      | 219,110.160    | 21 Jun 18 |                   |                   |              | 0.00              | 254,291.80    | 254,291.80                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | -418.210       | 21 Jun 18 |                   |                   |              | 0.00              | -484.58       | -484.58                           | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | -27,295.510    | 21 Jun 18 |                   |                   |              | 0.00              | -31,627.31    | -31,627.31                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | -9,126.670     | 21 Jun 18 |                   |                   |              | 0.00              | -10,575.07    | -10,575.07                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | -1,250.770     | 21 Jun 18 |                   |                   |              | 0.00              | -1,449.27     | -1,449.27                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST   | -21,533.080    | 21 Jun 18 |                   |                   |              | 0.00              | -25,002.06    | -25,002.06                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST   | -570,038.380   | 21 Jun 18 |                   |                   |              | 0.00              | -661,871.56   | -661,871.56                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.228556 WITH NORTHERN TRUST | -89,294.660    | 21 Mar 18 |                   |                   |              | 0.00              | -109,703.49   | -109,703.49                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 EUR / USD EX.RATE 0.8514095 WITH NORTHERN      | 38,722.510     | 21 May 18 |                   |                   |              | 0.00              | 45,480.48     | 45,480.48                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 EUR / USD EX.RATE 0.8779477 WITH NORTHERN      | 377,304.040    | 21 Nov 18 |                   |                   |              | 0.00              | 429,756.85    | 429,756.85                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | -2,538.100     | 21 Nov 18 |                   |                   |              | 0.00              | -2,891.91     | -2,891.91                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | -9,543.240     | 21 Nov 18 |                   |                   |              | 0.00              | -10,873.57    | -10,873.57                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | -5,640.000     | 21 Nov 18 |                   |                   |              | 0.00              | -6,426.22     | -6,426.22                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST   | -2,307.150     | 21 Nov 18 |                   |                   |              | 0.00              | -2,629.69     | -2,629.69                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8508336 WITH NORTHERN      | 15,292.280     | 21 Sep 18 |                   |                   |              | 0.00              | 17,973.29     | 17,973.29                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8514986 WITH NORTHERN      | 1,844,810.000  | 21 Sep 18 |                   |                   |              | 0.00              | 2,166,544.86  | 2,166,544.86                      | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1745 WITH NORTHERN TRUST   | -3,040,974.150 | 21 Sep 18 |                   |                   |              | 0.00              | -3,571,624.14 | -3,571,624.14                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.182244 WITH NORTHERN TRUST | -1,844,810.000 | 21 Sep 18 |                   |                   |              | 0.00              | -2,181,015.55 | -2,096,349.99                     | 84,665.56     |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.158422 WITH NORTHERN TRUST | -492,655.200   | 22 Aug 18 |                   |                   |              | 0.00              | -570,702.62   | -570,702.62                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.232558 WITH NORTHERN TRUST | -1,508,036.060 | 22 Feb 18 |                   |                   |              | 0.00              | -1,858,741.91 | -1,858,741.91                     | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.2243 WITH NORTHERN TRUST   | -2,349.970     | 22 Jan 18 |                   |                   |              | 0.00              | -2,877.07     | -2,877.07                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.2258 WITH NORTHERN TRUST   | -23,893.230    | 22 Jan 18 |                   |                   |              | 0.00              | -29,288.32    | -29,288.32                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.225822 WITH NORTHERN TRUST | -533,090.670   | 22 Jan 18 |                   |                   |              | 0.00              | -653,474.27   | -653,474.27                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8575594 WITH NORTHERN      | 5,937,340.420  | 22 Jun 18 |                   |                   |              | 0.00              | 6,923,532.66  | 6,923,532.66                      | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8594757 WITH NORTHERN      | 150,001.490    | 22 Jun 18 |                   |                   |              | 0.00              | 174,526.73    | 174,526.73                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8596072 WITH NORTHERN      | 78,585.740     | 22 Jun 18 |                   |                   |              | 0.00              | 91,420.52     | 91,420.52                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 EUR / USD EX.RATE 0.8124473 WITH NORTHERN      | 488,581.860    | 22 Mar 18 |                   |                   |              | 0.00              | 601,370.49    | 601,370.49                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.2301 WITH NORTHERN TRUST   | -374,589.680   | 22 Mar 18 |                   |                   |              | 0.00              | -460,782.77   | -461,063.76                       | -280.99       |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | -405,381.210   | 22 May 18 |                   |                   |              | 0.00              | -477,295.84   | -477,295.84                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.178 WITH NORTHERN TRUST    | -2,338,867.460 | 22 May 18 |                   |                   |              | 0.00              | -2,755,185.87 | -2,755,185.87                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.178065 WITH NORTHERN TRUST | -120,781.020   | 22 May 18 |                   |                   |              | 0.00              | -142,287.89   | -142,287.89                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.1407 WITH NORTHERN TRUST   | -39,781.000    | 22 Nov 18 |                   |                   |              | 0.00              | -45,378.19    | -45,378.19                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 EUR / USD EX.RATE 0.8677354 WITH NORTHERN      | 1,239,017.000  | 22 Oct 18 |                   |                   |              | 0.00              | 1,427,874.17  | 1,407,957.06                      | -19,917.11    |
| FX DEAL TRANSACTED ON 22 OCT 2018 EUR / USD EX.RATE 0.8712319 WITH NORTHERN      | 32,647.990     | 22 Oct 18 |                   |                   |              | 0.00              | 37,473.36     | 37,473.36                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1464 WITH NORTHERN TRUST   | -1,318,454.360 | 22 Oct 18 |                   |                   |              | 0.00              | -1,511,476.08 | -1,511,476.08                     | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.146713 WITH NORTHERN TRUST | -543,782.880   | 22 Oct 18 |                   |                   |              | 0.00              | -623,562.90   | -623,562.90                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1468 WITH NORTHERN TRUST   | -784,532.510   | 22 Oct 18 |                   |                   |              | 0.00              | -899,701.88   | -899,701.88                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1474 WITH NORTHERN TRUST   | -1,239,017.000 | 22 Oct 18 |                   |                   |              | 0.00              | -1,421,648.11 | -1,421,648.11                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8187996 WITH NORTHERN      | 1,960,566.000  | 23 Apr 18 |                   |                   |              | 0.00              | 2,394,439.26  | 2,394,439.26                      | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.819429 WITH NORTHERN TRUST | 14,975.190     | 23 Apr 18 |                   |                   |              | 0.00              | 18,275.15     | 18,275.15                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.2202 WITH NORTHERN TRUST   | -6,663.150     | 23 Apr 18 |                   |                   |              | 0.00              | -8,130.38     | -8,130.38                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.2209 WITH NORTHERN TRUST   | -622,452.440   | 23 Apr 18 |                   |                   |              | 0.00              | -759,952.18   | -759,952.18                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.226215 WITH NORTHERN TRUST | -2,366,593.670 | 23 Apr 18 |                   |                   |              | 0.00              | -2,901,952.66 | -2,736,729.18                     | 165,223.48    |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / EUR EX.RATE 1.157067 WITH NORTHERN TRUST | -77,378.910  | 23 Aug 18 |                   |                   |              | 0.00              | -89,532.58  | -89,532.58                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / EUR EX.RATE 1.229896 WITH NORTHERN TRUST | -227,164.590 | 23 Feb 18 |                   |                   |              | 0.00              | -279,388.82 | -279,388.82                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / EUR EX.RATE 1.228316 WITH NORTHERN TRUST | -502,177.090 | 23 Jan 18 |                   |                   |              | 0.00              | -616,832.15 | -616,832.15                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8547009 WITH NORTHERN      | 194,545.850  | 23 Jul 18 |                   |                   |              | 0.00              | 227,618.64  | 227,618.64                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8550663 WITH NORTHERN      | 109,857.450  | 23 Jul 18 |                   |                   |              | 0.00              | 128,478.29  | 128,478.29                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8552725 WITH NORTHERN      | 107,295.920  | 23 Jul 18 |                   |                   |              | 0.00              | 125,452.32  | 125,452.32                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.1693 WITH NORTHERN TRUST   | -156,318.420 | 23 Jul 18 |                   |                   |              | 0.00              | -182,783.13 | -182,783.13                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.1693 WITH NORTHERN TRUST   | -155,833.560 | 23 Jul 18 |                   |                   |              | 0.00              | -182,216.18 | -182,216.18                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 EUR / USD EX.RATE 0.8089967 WITH NORTHERN      | 622,264.400  | 23 Mar 18 |                   |                   |              | 0.00              | 769,180.40  | 769,180.40                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / USD EX.RATE 0.8541898 WITH NORTHERN      | 687,097.810  | 23 May 18 |                   |                   |              | 0.00              | 804,385.41  | 804,385.41                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / USD EX.RATE 0.854265 WITH NORTHERN TRUST | 101,397.630  | 23 May 18 |                   |                   |              | 0.00              | 118,695.76  | 118,695.76                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1679 WITH NORTHERN TRUST   | -177,854.300 | 23 May 18 |                   |                   |              | 0.00              | -207,716.04 | -207,716.04                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | -155.350     | 23 May 18 |                   |                   |              | 0.00              | -181.50     | -181.50                           | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | -19.200       | 23 May 18 |                   |                   |              | 0.00              | -22.43       | -22.43                            | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1686 WITH NORTHERN TRUST   | -31,644.020   | 23 May 18 |                   |                   |              | 0.00              | -36,979.20   | -36,979.20                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1686 WITH NORTHERN TRUST   | -131,282.210  | 23 May 18 |                   |                   |              | 0.00              | -153,416.39  | -153,416.39                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1691 WITH NORTHERN TRUST   | -42,900.000   | 23 May 18 |                   |                   |              | 0.00              | -50,154.39   | -50,154.39                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST   | -243,848.340  | 23 May 18 |                   |                   |              | 0.00              | -285,351.33  | -285,351.33                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1707 WITH NORTHERN TRUST   | -322,503.000  | 23 May 18 |                   |                   |              | 0.00              | -377,554.26  | -377,554.26                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 EUR / USD EX.RATE 0.8822115 WITH NORTHERN      | 87,260.370    | 23 Nov 18 |                   |                   |              | 0.00              | 98,910.94    | 98,910.94                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST   | -6,046.580    | 23 Nov 18 |                   |                   |              | 0.00              | -6,858.64    | -6,858.64                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.1349 WITH NORTHERN TRUST   | -16,767.360   | 23 Nov 18 |                   |                   |              | 0.00              | -19,029.28   | -19,029.28                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8671207 WITH NORTHERN      | 1,227,669.000 | 23 Oct 18 |                   |                   |              | 0.00              | 1,415,799.45 | 1,395,061.76                      | -20,737.69    |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8712228 WITH NORTHERN      | 1,834.570     | 23 Oct 18 |                   |                   |              | 0.00              | 2,105.74     | 2,105.74                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8716116 WITH NORTHERN      | 36,316.340    | 23 Oct 18 |                   |                   |              | 0.00              | 41,665.74    | 41,665.74                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.872372 WITH NORTHERN TRUST | 37,896.390    | 23 Oct 18 |                   |                   |              | 0.00              | 43,440.63    | 43,440.63                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8726003 WITH NORTHERN      | 11,819.320     | 23 Oct 18 |                   |                   |              | 0.00              | 13,544.94     | 13,544.94                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / EUR EX.RATE 1.147812 WITH NORTHERN TRUST | -222,321.300   | 23 Oct 18 |                   |                   |              | 0.00              | -255,183.06   | -255,183.06                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / EUR EX.RATE 1.1483 WITH NORTHERN TRUST   | -1,227,669.000 | 23 Oct 18 |                   |                   |              | 0.00              | -1,409,732.31 | -1,409,732.31                     | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8175278 WITH NORTHERN      | 87,998.000     | 24 Apr 18 |                   |                   |              | 0.00              | 107,639.15    | 107,639.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8185624 WITH NORTHERN      | 835.770        | 24 Apr 18 |                   |                   |              | 0.00              | 1,021.02      | 1,021.02                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2223 WITH NORTHERN TRUST   | -13.700        | 24 Apr 18 |                   |                   |              | 0.00              | -16.75        | -16.75                            | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2223 WITH NORTHERN TRUST   | -23.870        | 24 Apr 18 |                   |                   |              | 0.00              | -29.18        | -29.18                            | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2224 WITH NORTHERN TRUST   | -403,128.200   | 24 Apr 18 |                   |                   |              | 0.00              | -492,783.91   | -492,783.91                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2235 WITH NORTHERN TRUST   | -1,620.000     | 24 Apr 18 |                   |                   |              | 0.00              | -1,982.07     | -1,982.07                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 EUR / USD EX.RATE 0.8595496 WITH NORTHERN      | 2,884,748.660  | 24 Aug 18 |                   |                   |              | 0.00              | 3,356,116.59  | 3,356,116.59                      | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / EUR EX.RATE 1.161719 WITH NORTHERN TRUST | -179,818.870   | 24 Aug 18 |                   |                   |              | 0.00              | -208,899.00   | -208,899.00                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8697316 WITH NORTHERN      | 399,920.000    | 24 Dec 18 |                   |                   |              | 0.00              | 459,820.02    | 460,151.69                        | 331.67        |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8757334 WITH NORTHERN      | 24,481.560     | 24 Dec 18 |                   |                   |              | 0.00              | 27,955.49     | 27,955.49                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8758822 WITH NORTHERN      | 61,233.570     | 24 Dec 18 |                   |                   |              | 0.00              | 69,910.73     | 69,910.73                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / EUR EX.RATE 1.1415 WITH NORTHERN TRUST   | -399,920.000   | 24 Dec 18 |                   |                   |              | 0.00              | -456,508.68   | -456,508.68                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.239067 WITH NORTHERN TRUST | -41,527.190    | 24 Jan 18 |                   |                   |              | 0.00              | -51,454.97    | -51,454.97                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8555784 WITH NORTHERN      | 112,158.220    | 24 Jul 18 |                   |                   |              | 0.00              | 131,090.53    | 131,090.53                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8560911 WITH NORTHERN      | 1,281,775.000  | 24 Jul 18 |                   |                   |              | 0.00              | 1,497,241.38  | 1,497,241.38                      | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8561197 WITH NORTHERN      | 327,310.670    | 24 Jul 18 |                   |                   |              | 0.00              | 382,318.83    | 382,318.83                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.168 WITH NORTHERN TRUST    | -569,542.200   | 24 Jul 18 |                   |                   |              | 0.00              | -665,225.29   | -665,225.29                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.168 WITH NORTHERN TRUST    | -537,047.940   | 24 Jul 18 |                   |                   |              | 0.00              | -627,271.99   | -627,271.99                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.172733 WITH NORTHERN TRUST | -1,281,775.000 | 24 Jul 18 |                   |                   |              | 0.00              | -1,503,179.84 | -1,499,612.81                     | 3,567.03      |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.8514261 WITH NORTHERN      | 2,143,816.710  | 24 May 18 |                   |                   |              | 0.00              | 2,517,912.73  | 2,517,912.73                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.852653 WITH NORTHERN TRUST | 201,723.210    | 24 May 18 |                   |                   |              | 0.00              | 236,583.00    | 236,500.30                        | -82.70        |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.8528719 WITH NORTHERN      | 172,588.670    | 24 May 18 |                   |                   |              | 0.00              | 202,361.77    | 202,361.77                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.17216 WITH NORTHERN TRUST  | -286,767.470   | 24 May 18 |                   |                   |              | 0.00              | -336,137.36   | -336,137.36                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1723 WITH NORTHERN TRUST   | -44.200       | 24 May 18 |                   |                   |              | 0.00              | -51.82       | -51.82                            | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1723 WITH NORTHERN TRUST   | -246,345.000  | 24 May 18 |                   |                   |              | 0.00              | -288,790.24  | -288,790.24                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1729 WITH NORTHERN TRUST   | -282,866.470  | 24 May 18 |                   |                   |              | 0.00              | -331,774.08  | -331,774.08                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | 484,277.740   | 24 Oct 18 |                   |                   |              | 0.00              | 551,834.48   | 551,834.48                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | 809,273.350   | 24 Oct 18 |                   |                   |              | 0.00              | 922,166.98   | 922,166.98                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.877809 WITH NORTHERN TRUST | 36,929.650    | 24 Oct 18 |                   |                   |              | 0.00              | 42,070.26    | 42,070.26                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8778753 WITH NORTHERN      | 1,073,718.120 | 24 Oct 18 |                   |                   |              | 0.00              | 1,223,087.34 | 1,223,087.34                      | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 EUR / USD EX.RATE 0.8500373 WITH NORTHERN      | 124,598.270   | 24 Sep 18 |                   |                   |              | 0.00              | 146,579.77   | 146,579.77                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 EUR / USD EX.RATE 0.8212203 WITH NORTHERN      | 105,082.000   | 25 Apr 18 |                   |                   |              | 0.00              | 127,958.35   | 127,958.35                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.216963 WITH NORTHERN TRUST | -161,626.920  | 25 Apr 18 |                   |                   |              | 0.00              | -196,693.98  | -196,693.98                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.217 WITH NORTHERN TRUST    | -33.150       | 25 Apr 18 |                   |                   |              | 0.00              | -40.34       | -40.34                            | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.2486 WITH NORTHERN TRUST   | -20,017.360   | 25 Jan 18 |                   |                   |              | 0.00              | -24,993.68   | -24,993.68                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.249441 WITH NORTHERN TRUST | -267,048.500  | 25 Jan 18 |                   |                   |              | 0.00              | -333,661.34  | -333,661.34                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 EUR / USD EX.RATE 0.8544818 WITH NORTHERN     | 90,229.640   | 25 Jul 18 |                   |                   |              | 0.00              | 105,595.75  | 105,595.75                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / EUR EX.RATE 1.16766 WITH NORTHERN TRUST | -584,864.730 | 25 Jul 18 |                   |                   |              | 0.00              | -682,923.15 | -682,923.15                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / EUR EX.RATE 1.16942 WITH NORTHERN TRUST | -448.570     | 25 Jun 18 |                   |                   |              | 0.00              | -524.57     | -524.57                           | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX.RATE 1.1658 WITH NORTHERN TRUST  | -184,319.110 | 25 May 18 |                   |                   |              | 0.00              | -214,879.22 | -214,879.22                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX.RATE 1.16623 WITH NORTHERN TRUST | -292,301.830 | 25 May 18 |                   |                   |              | 0.00              | -340,891.16 | -340,891.16                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8793412 WITH NORTHERN     | 729,593.590  | 25 Oct 18 |                   |                   |              | 0.00              | 829,704.77  | 829,704.77                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN     | 37,216.330   | 25 Oct 18 |                   |                   |              | 0.00              | 42,314.97   | 42,314.97                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST   | -1.880       | 25 Oct 18 |                   |                   |              | 0.00              | -2.14       | -2.14                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST   | -14.000      | 25 Oct 18 |                   |                   |              | 0.00              | -15.92      | -15.92                            | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST   | -4.680       | 25 Oct 18 |                   |                   |              | 0.00              | -5.32       | -5.32                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST   | -0.320       | 25 Oct 18 |                   |                   |              | 0.00              | -0.36       | -0.36                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST   | -6.960       | 25 Oct 18 |                   |                   |              | 0.00              | -7.91       | -7.91                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1409 WITH NORTHERN TRUST  | -726.000     | 25 Oct 18 |                   |                   |              | 0.00              | -828.29     | -828.29                           | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.142105 WITH NORTHERN TRUST | -8,858,905.000 | 25 Oct 18 |                   |                   |              | 0.00              | -10,117,799.70 | -10,066,817.39                    | 50,982.31     |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST   | -62.170        | 25 Oct 18 |                   |                   |              | 0.00              | -71.03         | -71.03                            | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST   | -185.930       | 25 Oct 18 |                   |                   |              | 0.00              | -212.43        | -212.43                           | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.8480901 WITH NORTHERN      | 116,200.260    | 25 Sep 18 |                   |                   |              | 0.00              | 137,014.05     | 137,014.05                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8261397 WITH NORTHERN      | 100,179.570    | 26 Apr 18 |                   |                   |              | 0.00              | 121,262.26     | 121,262.26                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2099 WITH NORTHERN TRUST   | -90,105.600    | 26 Apr 18 |                   |                   |              | 0.00              | -109,018.77    | -109,018.77                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / EUR EX.RATE 1.229747 WITH NORTHERN TRUST | -195,147.470   | 26 Feb 18 |                   |                   |              | 0.00              | -239,982.02    | -239,982.02                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.244021 WITH NORTHERN TRUST | -173,011.930   | 26 Jan 18 |                   |                   |              | 0.00              | -215,230.47    | -215,230.47                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 EUR / USD EX.RATE 0.8584428 WITH NORTHERN      | 82,770.640     | 26 Jul 18 |                   |                   |              | 0.00              | 96,419.52      | 96,419.52                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.163992 WITH NORTHERN TRUST | -625,311.010   | 26 Jul 18 |                   |                   |              | 0.00              | -727,857.01    | -727,857.01                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1643 WITH NORTHERN TRUST   | -1,495.100     | 26 Jul 18 |                   |                   |              | 0.00              | -1,740.74      | -1,740.74                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1643 WITH NORTHERN TRUST   | -1,429,910.000 | 26 Jul 18 |                   |                   |              | 0.00              | -1,664,844.21  | -1,664,844.21                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / EUR EX.RATE 1.164092 WITH NORTHERN TRUST | -896.870       | 26 Jun 18 |                   |                   |              | 0.00              | -1,044.04      | -1,044.04                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8030161 WITH NORTHERN      | 984,075.120   | 26 Mar 18 |                   |                   |              | 0.00              | 1,225,473.67  | 1,225,473.67                      | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / EUR EX.RATE 1.134396 WITH NORTHERN TRUST | -136,397.640  | 26 Nov 18 |                   |                   |              | 0.00              | -154,728.94   | -154,728.94                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 EUR / USD EX.RATE 0.8766547 WITH NORTHERN      | 37,431.770    | 26 Oct 18 |                   |                   |              | 0.00              | 42,698.42     | 42,698.42                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 EUR / USD EX.RATE 0.8772284 WITH NORTHERN      | 292,878.840   | 26 Oct 18 |                   |                   |              | 0.00              | 333,868.41    | 333,868.41                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.174689 WITH NORTHERN TRUST | -76,199.610   | 26 Sep 18 |                   |                   |              | 0.00              | -89,510.84    | -89,510.84                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1749 WITH NORTHERN TRUST   | -300,059.000  | 26 Sep 18 |                   |                   |              | 0.00              | -352,539.32   | -352,539.32                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.206 WITH NORTHERN TRUST    | -47.600       | 27 Apr 18 |                   |                   |              | 0.00              | -57.41        | -57.41                            | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.211002 WITH NORTHERN TRUST | -920,142.750  | 27 Apr 18 |                   |                   |              | 0.00              | -1,114,294.71 | -1,114,294.71                     | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 EUR / USD EX.RATE 0.8551131 WITH NORTHERN      | 9,506,083.000 | 27 Aug 18 |                   |                   |              | 0.00              | 11,116,755.68 | 11,121,642.87                     | 4,887.19      |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / EUR EX.RATE 1.165118 WITH NORTHERN TRUST | -242,215.360  | 27 Aug 18 |                   |                   |              | 0.00              | -282,209.48   | -282,209.48                       | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 EUR / USD EX.RATE 0.8694783 WITH NORTHERN      | 6,083,565.000 | 27 Dec 18 |                   |                   |              | 0.00              | 6,996,799.36  | 6,999,806.81                      | 3,007.45      |
| FX DEAL TRANSACTED ON 27 DEC 2018 EUR / USD EX.RATE 0.873515 WITH NORTHERN TRUST | 24,115.390    | 27 Dec 18 |                   |                   |              | 0.00              | 27,607.30     | 27,607.30                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.2237 WITH NORTHERN TRUST   | -535.110      | 27 Feb 18 |                   |                   |              | 0.00              | -654.81       | -654.81                           | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.223763 WITH NORTHERN TRUST | -56,459.340  | 27 Feb 18 |                   |                   |              | 0.00              | -69,092.85   | -69,092.85                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX.RATE 1.165498 WITH NORTHERN TRUST | -134,410.040 | 27 Jul 18 |                   |                   |              | 0.00              | -156,654.63  | -156,654.63                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST   | -473.540     | 27 Jun 18 |                   |                   |              | 0.00              | -547.03      | -547.03                           | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST   | -386.040     | 27 Jun 18 |                   |                   |              | 0.00              | -445.95      | -445.95                           | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1555 WITH NORTHERN TRUST   | -5,429.490   | 27 Jun 18 |                   |                   |              | 0.00              | -6,273.78    | -6,273.78                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.160723 WITH NORTHERN TRUST | -13,449.040  | 27 Jun 18 |                   |                   |              | 0.00              | -15,610.61   | -15,610.61                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.805831 WITH NORTHERN TRUST | 858,695.390  | 27 Mar 18 |                   |                   |              | 0.00              | 1,065,602.34 | 1,065,602.34                      | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8061266 WITH NORTHERN      | 221,066.230  | 27 Mar 18 |                   |                   |              | 0.00              | 274,232.66   | 274,232.66                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8064516 WITH NORTHERN      | 627,419.300  | 27 Mar 18 |                   |                   |              | 0.00              | 777,999.93   | 777,999.93                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24 WITH NORTHERN TRUST     | -627,311.120 | 27 Mar 18 |                   |                   |              | 0.00              | -777,865.79  | -777,865.79                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.2405 WITH NORTHERN TRUST   | -12,267.880  | 27 Mar 18 |                   |                   |              | 0.00              | -15,218.31   | -15,218.31                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8850991 WITH NORTHERN      | 68,753.820   | 27 Nov 18 |                   |                   |              | 0.00              | 77,679.23    | 77,679.23                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 EUR / USD EX.RATE 0.8565083 WITH NORTHERN      | 18,421.240   | 27 Sep 18 |                   |                   |              | 0.00              | 21,507.37    | 21,507.37                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | -2,654,300.240 | 27 Sep 18 |                   |                   |              | 0.00              | -3,092,259.78  | -3,099,426.55                     | -7,166.77     |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / EUR EX.RATE 1.1694 WITH NORTHERN TRUST   | -303,056.540   | 28 Aug 18 |                   |                   |              | 0.00              | -354,394.32    | -354,985.32                       | -591.00       |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / EUR EX.RATE 1.17122 WITH NORTHERN TRUST  | -434,714.750   | 28 Aug 18 |                   |                   |              | 0.00              | -509,146.61    | -509,146.61                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 EUR / USD EX.RATE 0.8729812 WITH NORTHERN      | 23,345.220     | 28 Dec 18 |                   |                   |              | 0.00              | 26,741.95      | 26,687.09                         | -54.86        |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.219856 WITH NORTHERN TRUST | -550,642.030   | 28 Feb 18 |                   |                   |              | 0.00              | -671,703.98    | -671,703.98                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.22 WITH NORTHERN TRUST     | -55.500        | 28 Feb 18 |                   |                   |              | 0.00              | -67.71         | -67.71                            | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / EUR EX.RATE 1.157754 WITH NORTHERN TRUST | -113,987.590   | 28 Jun 18 |                   |                   |              | 0.00              | -131,969.59    | -131,969.59                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.80952 WITH NORTHERN TRUST  | 34,171.000     | 28 Mar 18 |                   |                   |              | 0.00              | 42,211.44      | 42,211.44                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8102355 WITH NORTHERN      | 4,454.800      | 28 Mar 18 |                   |                   |              | 0.00              | 5,498.15       | 5,498.15                          | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / EUR EX.RATE 1.2301 WITH NORTHERN TRUST   | -9,974,179.150 | 28 Mar 18 |                   |                   |              | 0.00              | -12,269,237.77 | -12,319,109.28                    | -49,871.51    |
| FX DEAL TRANSACTED ON 28 NOV 2018 EUR / USD EX.RATE 0.8806243 WITH NORTHERN      | 136,526.790    | 28 Nov 18 |                   |                   |              | 0.00              | 155,034.09     | 155,034.09                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 EUR / USD EX.RATE 0.886132 WITH NORTHERN TRUST | 449,235.260    | 28 Nov 18 |                   |                   |              | 0.00              | 506,961.99     | 506,961.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8598452 WITH NORTHERN      | 245,234.380    | 28 Sep 18 |                   |                   |              | 0.00              | 285,207.58     | 285,207.58                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 177,133.960   | 28 Sep 18 |                   |                   |              | 0.00              | 205,741.09   | 205,741.09                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 575,225.370   | 28 Sep 18 |                   |                   |              | 0.00              | 668,124.27   | 668,124.27                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 652,427.640   | 28 Sep 18 |                   |                   |              | 0.00              | 757,794.70   | 757,794.70                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 615,277.500   | 28 Sep 18 |                   |                   |              | 0.00              | 714,644.82   | 714,644.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 249,398.350   | 28 Sep 18 |                   |                   |              | 0.00              | 289,676.18   | 289,676.18                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 144,444.130   | 28 Sep 18 |                   |                   |              | 0.00              | 167,771.86   | 167,771.86                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 283,524.840   | 28 Sep 18 |                   |                   |              | 0.00              | 329,314.10   | 329,314.10                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 513,576.280   | 28 Sep 18 |                   |                   |              | 0.00              | 596,518.85   | 596,518.85                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 204,961.250   | 28 Sep 18 |                   |                   |              | 0.00              | 238,062.49   | 238,062.49                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN      | 526,955.600   | 28 Sep 18 |                   |                   |              | 0.00              | 612,058.93   | 612,058.93                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8611781 WITH NORTHERN      | 2,491,694.000 | 28 Sep 18 |                   |                   |              | 0.00              | 2,893,355.07 | 2,893,355.07                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1606 WITH NORTHERN TRUST   | -154,429.480  | 28 Sep 18 |                   |                   |              | 0.00              | -179,230.85  | -179,369.85                       | -139.00       |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.161429 WITH NORTHERN TRUST | -93,704.820   | 28 Sep 18 |                   |                   |              | 0.00              | -108,831.50  | -108,831.50                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.16878 WITH NORTHERN TRUST  | -2,491,694.000 | 28 Sep 18 |                   |                   |              | 0.00              | -2,912,242.11 | -2,831,436.67                     | 80,805.44     |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1662 WITH NORTHERN TRUST   | -12,148.200    | 29 Aug 18 |                   |                   |              | 0.00              | -14,167.23    | -14,167.23                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1685 WITH NORTHERN TRUST   | -5,582.070     | 29 Aug 18 |                   |                   |              | 0.00              | -6,522.65     | -6,522.65                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1687 WITH NORTHERN TRUST   | -26,697.500    | 29 Aug 18 |                   |                   |              | 0.00              | -31,201.37    | -31,201.37                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.169119 WITH NORTHERN TRUST | -257,567.840   | 29 Aug 18 |                   |                   |              | 0.00              | -301,127.46   | -301,127.46                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1695 WITH NORTHERN TRUST   | -7,763.640     | 29 Aug 18 |                   |                   |              | 0.00              | -9,079.58     | -9,079.58                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1695 WITH NORTHERN TRUST   | -2,164.920     | 29 Aug 18 |                   |                   |              | 0.00              | -2,531.87     | -2,531.87                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1696 WITH NORTHERN TRUST   | -2,661.960     | 29 Aug 18 |                   |                   |              | 0.00              | -3,113.43     | -3,113.43                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | -3,612.000     | 29 Aug 18 |                   |                   |              | 0.00              | -4,224.96     | -4,224.96                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | -5,755.640     | 29 Aug 18 |                   |                   |              | 0.00              | -6,732.37     | -6,732.37                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | -2,349.970     | 29 Aug 18 |                   |                   |              | 0.00              | -2,748.76     | -2,748.76                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | -1,800.000     | 29 Aug 18 |                   |                   |              | 0.00              | -2,105.46     | -2,105.46                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | -1,029.000     | 29 Aug 18 |                   |                   |              | 0.00              | -1,203.62     | -1,203.62                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.236942 WITH NORTHERN TRUST | -125,196.840 | 29 Jan 18 |                   |                   |              | 0.00              | -154,861.23 | -154,861.23                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1641 WITH NORTHERN TRUST   | -113.760     | 29 Jun 18 |                   |                   |              | 0.00              | -132.43     | -132.43                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST   | -648.550     | 29 Jun 18 |                   |                   |              | 0.00              | -756.40     | -756.40                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST   | -11,486.030  | 29 Jun 18 |                   |                   |              | 0.00              | -13,396.16  | -13,396.16                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST   | -202.120     | 29 Jun 18 |                   |                   |              | 0.00              | -235.73     | -235.73                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST   | -80,236.850  | 29 Jun 18 |                   |                   |              | 0.00              | -93,620.36  | -93,620.36                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST   | -281,906.430 | 29 Jun 18 |                   |                   |              | 0.00              | -328,928.42 | -328,928.42                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.16723 WITH NORTHERN TRUST  | -33,173.970  | 29 Jun 18 |                   |                   |              | 0.00              | -38,721.65  | -38,721.65                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1678 WITH NORTHERN TRUST   | -823.670     | 29 Jun 18 |                   |                   |              | 0.00              | -961.88     | -961.88                           | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 EUR / USD EX.RATE 0.8131403 WITH NORTHERN      | 60,813.040   | 29 Mar 18 |                   |                   |              | 0.00              | 74,787.88   | 74,787.88                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 EUR / USD EX.RATE 0.813356 WITH NORTHERN TRUST | 113,358.900  | 29 Mar 18 |                   |                   |              | 0.00              | 139,371.82  | 139,371.82                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 EUR / USD EX.RATE 0.8657342 WITH NORTHERN      | 7,410.970    | 29 May 18 |                   |                   |              | 0.00              | 8,560.33    | 8,560.33                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 EUR / USD EX.RATE 0.8780965 WITH NORTHERN      | 375,179.610  | 29 Nov 18 |                   |                   |              | 0.00              | 427,264.67  | 427,264.67                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Euro - EUR</b>                                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | 30,178.230    | 29 Oct 18 |                   |                   |              | 0.00              | 34,388.09    | 34,388.09                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8782669 WITH NORTHERN      | 1,538,151.750 | 29 Oct 18 |                   |                   |              | 0.00              | 1,751,348.81 | 1,751,348.81                      | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 EUR / USD EX.RATE 0.8281457 WITH NORTHERN      | 37,508.720    | 30 Apr 18 |                   |                   |              | 0.00              | 45,292.42    | 45,292.42                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST   | -30,475.000   | 30 Apr 18 |                   |                   |              | 0.00              | -36,789.42   | -36,789.42                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST   | -247.350      | 30 Apr 18 |                   |                   |              | 0.00              | -298.60      | -298.60                           | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8573146 WITH NORTHERN      | 96,184.120    | 30 Aug 18 |                   |                   |              | 0.00              | 112,192.33   | 112,192.33                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8582475 WITH NORTHERN      | 34,198.420    | 30 Aug 18 |                   |                   |              | 0.00              | 39,846.80    | 39,866.81                         | 20.01         |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.168164 WITH NORTHERN TRUST | -8,827.820    | 30 Aug 18 |                   |                   |              | 0.00              | -10,312.34   | -10,312.34                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.23931 WITH NORTHERN TRUST  | -94,626.230   | 30 Jan 18 |                   |                   |              | 0.00              | -117,271.23  | -117,271.23                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 EUR / USD EX.RATE 0.8536794 WITH NORTHERN      | 389,016.000   | 30 Jul 18 |                   |                   |              | 0.00              | 455,693.34   | 455,693.34                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.171295 WITH NORTHERN TRUST | -54,686.340   | 30 Jul 18 |                   |                   |              | 0.00              | -64,053.84   | -64,053.84                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.175621 WITH NORTHERN TRUST | -682,639.000  | 30 Jul 18 |                   |                   |              | 0.00              | -802,524.74  | -798,653.58                       | 3,871.16      |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8613264 WITH NORTHERN      | 258,808.030   | 30 May 18 |                   |                   |              | 0.00              | 300,476.12   | 300,476.12                        | 0.00          |

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

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                        |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                             |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -348,208.600   | 30 May 18 |                   |                   |              | 0.00              | -404,270.18   | -404,270.18                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -302,787.140   | 30 May 18 |                   |                   |              | 0.00              | -351,535.87   | -351,535.87                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -395,317.720   | 30 May 18 |                   |                   |              | 0.00              | -458,963.87   | -458,963.87                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -479,125.350   | 30 May 18 |                   |                   |              | 0.00              | -556,264.53   | -556,264.53                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -2,322.000     | 30 May 18 |                   |                   |              | 0.00              | -2,695.84     | -2,695.84                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -149,900.400   | 30 May 18 |                   |                   |              | 0.00              | -174,034.36   | -174,034.36                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -1,650.000     | 30 May 18 |                   |                   |              | 0.00              | -1,915.65     | -1,915.65                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -138,913.820   | 30 May 18 |                   |                   |              | 0.00              | -161,278.95   | -161,278.95                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -250,276.020   | 30 May 18 |                   |                   |              | 0.00              | -290,570.46   | -290,570.46                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST | -656,119.340   | 30 May 18 |                   |                   |              | 0.00              | -761,754.55   | -761,754.55                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST | -98.550        | 30 May 18 |                   |                   |              | 0.00              | -114.81       | -114.81                           | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST | -15,663.790    | 30 May 18 |                   |                   |              | 0.00              | -18,248.32    | -18,248.32                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST | -1,211,002.070 | 30 May 18 |                   |                   |              | 0.00              | -1,410,817.41 | -1,406,276.17                     | 4,541.24      |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Euro - EUR</b>                                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | -1,675,834.010 | 30 May 18 |                   |                   |              | 0.00              | -1,952,346.62 | -1,952,346.62                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165034 WITH NORTHERN TRUST | -61,471.630    | 30 May 18 |                   |                   |              | 0.00              | -71,616.54    | -71,616.54                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST   | -688,440.990   | 30 May 18 |                   |                   |              | 0.00              | -802,309.13   | -802,309.13                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1658 WITH NORTHERN TRUST   | -507,543.910   | 30 May 18 |                   |                   |              | 0.00              | -591,694.69   | -591,694.69                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 EUR / USD EX.RATE 0.8840951 WITH NORTHERN      | 23,752.020     | 30 Nov 18 |                   |                   |              | 0.00              | 26,865.91     | 26,865.91                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / EUR EX.RATE 1.133556 WITH NORTHERN TRUST | -11,499.200    | 30 Nov 18 |                   |                   |              | 0.00              | -13,034.99    | -13,034.99                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8806204 WITH NORTHERN      | 328,793.480    | 30 Oct 18 |                   |                   |              | 0.00              | 373,365.71    | 373,365.71                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8812902 WITH NORTHERN      | 30,670.340     | 30 Oct 18 |                   |                   |              | 0.00              | 34,801.63     | 34,801.63                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.881601 WITH NORTHERN TRUST | 676,284.000    | 30 Oct 18 |                   |                   |              | 0.00              | 767,108.94    | 767,108.94                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST    | -1,284,652.380 | 30 Oct 18 |                   |                   |              | 0.00              | -1,458,080.45 | -1,458,080.45                     | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.139222 WITH NORTHERN TRUST | -676,284.000   | 30 Oct 18 |                   |                   |              | 0.00              | -770,437.61   | -768,495.38                       | 1,942.23      |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.141045 WITH NORTHERN TRUST | -4,991,438.350 | 30 Oct 18 |                   |                   |              | 0.00              | -5,695,455.77 | -5,672,021.36                     | 23,434.41     |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8052827 WITH NORTHERN      | 109,624.430    | 31 Jan 18 |                   |                   |              | 0.00              | 136,131.62    | 136,131.62                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 89,890.030   | 31 Jan 18 |                   |                   |              | 0.00              | 111,616.45  | 111,616.45                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 123,593.170  | 31 Jan 18 |                   |                   |              | 0.00              | 153,465.64  | 153,465.64                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 282,031.390  | 31 Jan 18 |                   |                   |              | 0.00              | 350,198.38  | 350,198.38                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 429,449.610  | 31 Jan 18 |                   |                   |              | 0.00              | 533,247.58  | 533,247.58                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 417,016.850  | 31 Jan 18 |                   |                   |              | 0.00              | 517,809.82  | 517,809.82                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 238,283.540  | 31 Jan 18 |                   |                   |              | 0.00              | 295,876.67  | 295,876.67                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 444,663.100  | 31 Jan 18 |                   |                   |              | 0.00              | 552,138.17  | 552,138.17                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 121,152.660  | 31 Jan 18 |                   |                   |              | 0.00              | 150,435.26  | 150,435.26                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 404,203.410  | 31 Jan 18 |                   |                   |              | 0.00              | 501,899.37  | 501,899.37                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 574,703.330  | 31 Jan 18 |                   |                   |              | 0.00              | 713,609.12  | 713,609.12                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 614,428.890  | 31 Jan 18 |                   |                   |              | 0.00              | 762,936.35  | 762,936.35                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | 453,768.550  | 31 Jan 18 |                   |                   |              | 0.00              | 563,444.41  | 563,444.41                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.243422 WITH NORTHERN TRUST | -435,603.470 | 31 Jan 18 |                   |                   |              | 0.00              | -541,638.94 | -541,638.94                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Euro - EUR</b>                                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 31 JUL 2018 EUR / USD EX.RATE 0.8547009 WITH NORTHERN      | 11,080.000      | 31 Jul 18 |                   |                   |              | 0.00              | 12,963.60      | 12,963.60                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 EUR / USD EX.RATE 0.8548039 WITH NORTHERN      | 252,320.830     | 31 Jul 18 |                   |                   |              | 0.00              | 295,179.79     | 295,179.79                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / EUR EX.RATE 1.1691 WITH NORTHERN TRUST   | -10,024,705.480 | 31 Jul 18 |                   |                   |              | 0.00              | -11,719,883.18 | -11,729,407.07                    | -9,523.89     |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.164847 WITH NORTHERN TRUST | -103,686.420    | 31 May 18 |                   |                   |              | 0.00              | -120,778.82    | -120,778.82                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1655 WITH NORTHERN TRUST   | -83,103.740     | 31 May 18 |                   |                   |              | 0.00              | -96,857.41     | -96,857.41                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1655 WITH NORTHERN TRUST   | -4,374.350      | 31 May 18 |                   |                   |              | 0.00              | -5,098.30      | -5,098.30                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST   | -36,939.500     | 31 May 18 |                   |                   |              | 0.00              | -43,101.01     | -43,101.01                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8838646 WITH NORTHERN      | 106,369.500     | 31 Oct 18 |                   |                   |              | 0.00              | 120,345.92     | 120,345.92                        | 0.00          |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                   |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CNH EX.RATE 0.1539622 WITH NORTHERN      | -356,169.220    | 2 Jan 18  |                   |                   |              | 0.00              | -54,836.60     | -54,836.60                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CNH / USD EX.RATE 6.9031 WITH NORTHERN TRUST   | 800,000.000     | 5 Oct 18  |                   |                   |              | 0.00              | 115,889.96     | 115,889.96                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CNH EX.RATE 0.1442481 WITH NORTHERN      | -161,376.560    | 8 Oct 18  |                   |                   |              | 0.00              | -23,278.26     | -23,278.26                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / CNH EX.RATE 0.1462052 WITH NORTHERN      | -4,574,067.390  | 9 Aug 18  |                   |                   |              | 0.00              | -668,752.63    | -668,752.63                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                  |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 CNH / USD EX.RATE 6.4947 WITH NORTHERN TRUST  | 980,000.000    | 11 Jan 18 |                   |                   |              | 0.00              | 150,892.27   | 150,892.27                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CNH / USD EX.RATE 6.3295 WITH NORTHERN TRUST  | 1,025,000.000  | 12 Feb 18 |                   |                   |              | 0.00              | 161,940.12   | 161,940.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CNH EX.RATE 0.1544998 WITH NORTHERN     | -166,600.810   | 12 Jan 18 |                   |                   |              | 0.00              | -25,739.79   | -25,739.79                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / CNH EX.RATE 0.1579654 WITH NORTHERN     | -150,756.170   | 13 Feb 18 |                   |                   |              | 0.00              | -23,814.26   | -23,814.26                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 CNH / USD EX.RATE 6.9425 WITH NORTHERN TRUST  | 1,900,000.000  | 18 Oct 18 |                   |                   |              | 0.00              | 273,676.63   | 273,676.63                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CNH EX.RATE 0.1442169 WITH NORTHERN     | -339,864.240   | 19 Oct 18 |                   |                   |              | 0.00              | -49,014.17   | -49,014.17                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 CNH / USD EX.RATE 6.8486 WITH NORTHERN TRUST  | 21,000,000.000 | 20 Aug 18 |                   |                   |              | 0.00              | 3,066,320.12 | 3,066,320.12                      | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 CNH / USD EX.RATE 6.94 WITH NORTHERN TRUST    | 32,200,000.000 | 20 Nov 18 |                   |                   |              | 0.00              | 4,639,769.45 | 4,639,769.45                      | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CNH EX.RATE 0.1464901 WITH NORTHERN     | -2,842,659.150 | 21 Aug 18 |                   |                   |              | 0.00              | -416,421.42  | -416,421.42                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CNH EX.RATE 0.1444043 WITH NORTHERN     | -5,308,593.520 | 21 Nov 18 |                   |                   |              | 0.00              | -766,583.90  | -766,583.90                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CNH / USD EX.RATE 6.37716 WITH NORTHERN TRUST | 3,310,000.000  | 24 May 18 |                   |                   |              | 0.00              | 519,039.82   | 518,849.44                        | -190.38       |
| FX DEAL TRANSACTED ON 25 OCT 2018 CNH / USD EX.RATE 6.9512 WITH NORTHERN TRUST  | 1,874,878.160  | 25 Oct 18 |                   |                   |              | 0.00              | 269,720.07   | 269,584.33                        | -135.74       |
| FX DEAL TRANSACTED ON 27 SEP 2018 CNH / USD EX.RATE 6.8852 WITH NORTHERN TRUST  | 6,900,000.000  | 27 Sep 18 |                   |                   |              | 0.00              | 1,002,149.54 | 1,002,149.54                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CNH EX.RATE 0.1454757 WITH NORTHERN      | -1,146,283.070 | 28 Sep 18 |                   |                   |              | 0.00              | -166,756.34 | -166,756.34                       | 0.00          |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | 4,150,228.970  | 1 Aug 18  |                   |                   |              | 0.00              | 528,732.00  | 528,732.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / HKD EX.RATE 0.1274012 WITH NORTHERN      | -370,801.880   | 1 Aug 18  |                   |                   |              | 0.00              | -47,240.61  | -47,240.61                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / HKD EX.RATE 0.1274161 WITH NORTHERN      | -57,714.430    | 1 Aug 18  |                   |                   |              | 0.00              | -7,353.75   | -7,353.75                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / HKD EX.RATE 0.1278674 WITH NORTHERN      | -1,332,480.300 | 1 Feb 18  |                   |                   |              | 0.00              | -170,380.83 | -170,380.83                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / HKD EX.RATE 0.1273944 WITH NORTHERN      | -1,781,578.360 | 1 May 18  |                   |                   |              | 0.00              | -226,963.07 | -226,963.07                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / HKD EX.RATE 0.1275901 WITH NORTHERN      | -904,322.970   | 1 Nov 18  |                   |                   |              | 0.00              | -115,382.64 | -115,382.64                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 HKD / USD EX.RATE 7.8275 WITH NORTHERN TRUST   | 3,912,377.780  | 1 Oct 18  |                   |                   |              | 0.00              | 499,824.69  | 499,824.69                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / HKD EX.RATE 0.1277678 WITH NORTHERN      | -101,849.600   | 1 Oct 18  |                   |                   |              | 0.00              | -13,013.10  | -13,013.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / HKD EX.RATE 0.1277743 WITH NORTHERN      | -101,790.000   | 1 Oct 18  |                   |                   |              | 0.00              | -13,006.15  | -13,006.15                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 HKD / USD EX.RATE 7.849609 WITH NORTHERN TRUST | 3,672,484.130  | 2 Aug 18  |                   |                   |              | 0.00              | 467,855.68  | 467,855.68                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | -282,634.520   | 2 Aug 18  |                   |                   |              | 0.00              | -36,008.07  | -36,008.07                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1274031 WITH NORTHERN      | -255,595.380  | 2 Aug 18 |                   |                   |              | 0.00              | -32,563.65   | -32,563.65                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST | -913,946.420  | 2 Jan 18 |                   |                   |              | 0.00              | -116,952.21  | -116,952.21                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / HKD EX.RATE 0.1274551 WITH NORTHERN      | -477,684.900  | 2 Jul 18 |                   |                   |              | 0.00              | -60,883.38   | -60,883.38                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / HKD EX.RATE 0.1274567 WITH NORTHERN      | -173,800.000  | 2 Jul 18 |                   |                   |              | 0.00              | -22,151.98   | -22,151.98                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 HKD / USD EX.RATE 7.8496 WITH NORTHERN TRUST   | 2,250,317.170 | 2 May 18 |                   |                   |              | 0.00              | 286,679.22   | 286,679.22                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / HKD EX.RATE 0.1277482 WITH NORTHERN      | -422,425.180  | 2 Nov 18 |                   |                   |              | 0.00              | -53,964.05   | -53,964.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 HKD / USD EX.RATE 7.8345 WITH NORTHERN TRUST   | 7,991,190.000 | 2 Oct 18 |                   |                   |              | 0.00              | 1,020,000.00 | 1,020,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / HKD EX.RATE 0.1276275 WITH NORTHERN      | -289,473.900  | 2 Oct 18 |                   |                   |              | 0.00              | -36,944.84   | -36,944.84                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 HKD / USD EX.RATE 7.8487 WITH NORTHERN TRUST   | 858,705.450   | 3 Aug 18 |                   |                   |              | 0.00              | 109,407.35   | 109,407.35                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / HKD EX.RATE 0.127928 WITH NORTHERN TRUST | -860,202.580  | 3 Dec 18 |                   |                   |              | 0.00              | -110,043.95  | -110,043.95                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / HKD EX.RATE 0.1279214 WITH NORTHERN      | -444,949.460  | 3 Jan 18 |                   |                   |              | 0.00              | -56,918.56   | -56,918.56                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / HKD EX.RATE 0.127923 WITH NORTHERN TRUST | -153,921.690  | 3 Jan 18 |                   |                   |              | 0.00              | -19,690.13   | -19,690.13                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 HKD / USD EX.RATE 7.8495 WITH NORTHERN TRUST   | 7,606,554.420 | 3 May 18 |                   |                   |              | 0.00              | 969,049.55   | 969,049.55                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / HKD EX.RATE 0.1273758 WITH NORTHERN      | -1,510,711.040 | 3 May 18 |                   |                   |              | 0.00              | -192,428.02  | -192,428.02                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / HKD EX.RATE 0.1275868 WITH NORTHERN      | -330,635.360   | 3 Oct 18 |                   |                   |              | 0.00              | -42,184.72   | -42,184.72                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / HKD EX.RATE 0.1276015 WITH NORTHERN      | -1,179,369.900 | 3 Oct 18 |                   |                   |              | 0.00              | -150,489.34  | -150,489.34                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 HKD / USD EX.RATE 7.8011 WITH NORTHERN TRUST   | 7,801,100.000  | 4 Dec 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / HKD EX.RATE 0.1280656 WITH NORTHERN      | -538,786.790   | 4 Dec 18 |                   |                   |              | 0.00              | -69,000.04   | -69,000.04                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / HKD EX.RATE 0.1279067 WITH NORTHERN      | -122,032.810   | 4 Jan 18 |                   |                   |              | 0.00              | -15,608.81   | -15,608.81                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / HKD EX.RATE 0.12791 WITH NORTHERN TRUST  | -553,604.350   | 4 Jan 18 |                   |                   |              | 0.00              | -70,811.51   | -70,811.51                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274532 WITH NORTHERN      | -5,676,797.700 | 4 Jun 18 |                   |                   |              | 0.00              | -723,525.77  | -723,525.77                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN      | -11,440.000    | 4 Jun 18 |                   |                   |              | 0.00              | -1,458.20    | -1,458.20                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN      | -323,752.000   | 4 Jun 18 |                   |                   |              | 0.00              | -41,267.00   | -41,267.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH NORTHERN      | -328,110.230   | 4 Oct 18 |                   |                   |              | 0.00              | -41,876.97   | -41,876.97                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / HKD EX.RATE 0.1276455 WITH NORTHERN      | -1,285,543.360 | 4 Oct 18 |                   |                   |              | 0.00              | -164,093.76  | -164,093.76                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / HKD EX.RATE 0.127396 WITH NORTHERN TRUST | -790,825.240   | 5 Apr 18 |                   |                   |              | 0.00              | -100,747.97  | -100,747.97                       | 0.00          |

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| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                  |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / HKD EX.RATE 0.128 WITH NORTHERN TRUST  | -236,094.570    | 5 Dec 18 |                   |                   |              | 0.00              | -30,220.10    | -30,220.10                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / HKD EX.RATE 0.1278609 WITH NORTHERN    | -472,676.960    | 5 Jan 18 |                   |                   |              | 0.00              | -60,436.90    | -60,436.90                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / HKD EX.RATE 0.1278952 WITH NORTHERN    | -135,482.590    | 5 Jan 18 |                   |                   |              | 0.00              | -17,327.58    | -17,327.58                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST | 13,467.430      | 5 Jul 18 |                   |                   |              | 0.00              | 1,716.08      | 1,716.08                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST | 7,545.950       | 5 Jul 18 |                   |                   |              | 0.00              | 961.54        | 961.54                            | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / HKD EX.RATE 0.1277009 WITH NORTHERN    | -11,371,975.000 | 5 Nov 18 |                   |                   |              | 0.00              | -1,452,211.14 | -1,452,211.14                     | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 HKD / USD EX.RATE 7.8351 WITH NORTHERN TRUST | 26,243,757.630  | 5 Oct 18 |                   |                   |              | 0.00              | 3,349,511.51  | 3,349,511.51                      | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276178 WITH NORTHERN    | -3,792,961.000  | 5 Oct 18 |                   |                   |              | 0.00              | -484,049.18   | -484,049.18                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276324 WITH NORTHERN    | -1,428,494.480  | 5 Oct 18 |                   |                   |              | 0.00              | -182,322.21   | -182,322.21                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276324 WITH NORTHERN    | -84,120.000     | 5 Oct 18 |                   |                   |              | 0.00              | -10,736.44    | -10,736.44                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST | 3,886,206.690   | 6 Apr 18 |                   |                   |              | 0.00              | 495,178.03    | 495,178.03                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.1273983 WITH NORTHERN    | -63,946.330     | 6 Aug 18 |                   |                   |              | 0.00              | -8,146.65     | -8,146.65                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 HKD / USD EX.RATE 7.8118 WITH NORTHERN TRUST | 7,811,800.000   | 6 Dec 18 |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / HKD EX.RATE 0.128018 WITH NORTHERN TRUST | -372,012.930    | 6 Dec 18 |                   |                   |              | 0.00              | -47,624.36    | -47,624.36                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / HKD EX.RATE 0.1278903 WITH NORTHERN      | -39,007,970.870 | 6 Feb 18 |                   |                   |              | 0.00              | -4,988,741.93 | -4,988,741.93                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 HKD / USD EX.RATE 7.848 WITH NORTHERN TRUST    | 15,306.150      | 6 Jul 18 |                   |                   |              | 0.00              | 1,950.32      | 1,950.32                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / HKD EX.RATE 0.127434 WITH NORTHERN TRUST | -217,350.000    | 6 Jun 18 |                   |                   |              | 0.00              | -27,697.78    | -27,697.78                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / HKD EX.RATE 0.127652 WITH NORTHERN TRUST | -2,145,447.320  | 6 Mar 18 |                   |                   |              | 0.00              | -273,870.58   | -273,870.58                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / HKD EX.RATE 0.1276699 WITH NORTHERN      | -196,373.150    | 6 Nov 18 |                   |                   |              | 0.00              | -25,070.94    | -25,070.94                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / HKD EX.RATE 0.1274031 WITH NORTHERN      | -195,943.090    | 7 Aug 18 |                   |                   |              | 0.00              | -24,963.77    | -24,963.77                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 HKD / USD EX.RATE 7.812375 WITH NORTHERN TRUST | 8,753,589.900   | 7 Dec 18 |                   |                   |              | 0.00              | 1,120,477.43  | 1,120,187.08                      | -290.35       |
| FX DEAL TRANSACTED ON 07 DEC 2018 HKD / USD EX.RATE 7.8131 WITH NORTHERN TRUST   | 11,719,650.000  | 7 Dec 18 |                   |                   |              | 0.00              | 1,500,000.00  | 1,500,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / HKD EX.RATE 0.127946 WITH NORTHERN TRUST | -171,563.630    | 7 Dec 18 |                   |                   |              | 0.00              | -21,950.87    | -21,950.87                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 HKD / USD EX.RATE 7.8183 WITH NORTHERN TRUST   | 20,700,554.670  | 7 Feb 18 |                   |                   |              | 0.00              | 2,647,705.34  | 2,647,705.34                      | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / HKD EX.RATE 0.1277139 WITH NORTHERN      | -198,788.340    | 7 Nov 18 |                   |                   |              | 0.00              | -25,388.04    | -25,388.04                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 HKD / USD EX.RATE 7.849553 WITH NORTHERN TRUST | 4,060,715.490   | 7 Sep 18 |                   |                   |              | 0.00              | 517,318.05    | 517,318.05                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 AUG 2018 HKD / USD EX.RATE 7.8492 WITH NORTHERN TRUST   | 38,073,792.770 | 8 Aug 18 |                   |                   |              | 0.00              | 4,850,659.02 | 4,850,659.02                      | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -185,176.150   | 8 Aug 18 |                   |                   |              | 0.00              | -23,589.62   | -23,589.62                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / HKD EX.RATE 0.127892 WITH NORTHERN TRUST | -1,778,681.340 | 8 Feb 18 |                   |                   |              | 0.00              | -227,479.04  | -227,479.04                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / HKD EX.RATE 0.1278527 WITH NORTHERN      | -28,645.000    | 8 Jan 18 |                   |                   |              | 0.00              | -3,662.34    | -3,662.34                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / HKD EX.RATE 0.1278527 WITH NORTHERN      | -136,512.640   | 8 Jan 18 |                   |                   |              | 0.00              | -17,453.51   | -17,453.51                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | -3,287.000     | 8 May 18 |                   |                   |              | 0.00              | -418.75      | -418.75                           | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 HKD / USD EX.RATE 7.8259 WITH NORTHERN TRUST   | 15,570,410.640 | 8 Nov 18 |                   |                   |              | 0.00              | 1,989,600.00 | 1,989,600.00                      | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / HKD EX.RATE 0.1277629 WITH NORTHERN      | -499,475.180   | 8 Nov 18 |                   |                   |              | 0.00              | -63,814.38   | -63,814.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / HKD EX.RATE 0.1276992 WITH NORTHERN      | -351,472.900   | 8 Oct 18 |                   |                   |              | 0.00              | -44,882.82   | -44,882.82                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 HKD / USD EX.RATE 7.8491 WITH NORTHERN TRUST   | 2,120,657.650  | 9 Apr 18 |                   |                   |              | 0.00              | 270,178.45   | 270,178.45                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -372,514.940   | 9 Aug 18 |                   |                   |              | 0.00              | -47,454.74   | -47,454.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -142,379.880   | 9 Aug 18 |                   |                   |              | 0.00              | -18,137.80   | -18,137.80                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 HKD / USD EX.RATE 7.8196 WITH NORTHERN TRUST   | 16,282,955.110 | 9 Feb 18 |                   |                   |              | 0.00              | 2,082,325.84 | 2,082,325.84                      | 0.00          |

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Northern Trust

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / HKD EX.RATE 0.1278642 WITH NORTHERN      | -167,133.460   | 9 Jan 18  |                   |                   |              | 0.00              | -21,370.38    | -21,370.38                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST   | 13,358.810     | 9 Jul 18  |                   |                   |              | 0.00              | 1,702.17      | 1,702.17                          | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 HKD / USD EX.RATE 7.8313 WITH NORTHERN TRUST   | 7,831,300.000  | 9 Nov 18  |                   |                   |              | 0.00              | 1,000,000.00  | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / HKD EX.RATE 0.1277025 WITH NORTHERN      | -1,519,667.230 | 9 Nov 18  |                   |                   |              | 0.00              | -194,065.31   | -194,065.31                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | -318,798.630   | 9 Oct 18  |                   |                   |              | 0.00              | -40,690.08    | -40,690.08                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / HKD EX.RATE 0.1273828 WITH NORTHERN      | -4,399,756.130 | 10 Apr 18 |                   |                   |              | 0.00              | -560,453.43   | -560,453.43                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / HKD EX.RATE 0.1279607 WITH NORTHERN      | -275,514.630   | 10 Dec 18 |                   |                   |              | 0.00              | -35,255.04    | -35,255.04                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST | -9,930,125.260 | 10 Dec 18 |                   |                   |              | 0.00              | -1,270,877.09 | -1,270,877.09                     | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 HKD / USD EX.RATE 7.8221 WITH NORTHERN TRUST   | 8,034,417.160  | 10 Jan 18 |                   |                   |              | 0.00              | 1,027,143.24  | 1,027,143.24                      | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / HKD EX.RATE 0.1278413 WITH NORTHERN      | -152,120.600   | 10 Jan 18 |                   |                   |              | 0.00              | -19,447.29    | -19,447.29                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST   | 111,078.590    | 10 Jul 18 |                   |                   |              | 0.00              | 14,153.56     | 14,153.56                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / HKD EX.RATE 0.1274059 WITH NORTHERN      | -1,387,687.480 | 10 Jul 18 |                   |                   |              | 0.00              | -176,799.62   | -176,799.62                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -1,262,858.280 | 10 May 18 |                   |                   |              | 0.00              | -160,875.72   | -160,875.72                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 HKD / USD EX.RATE 7.837469 WITH NORTHERN TRUST | 4,828,919.210  | 10 Oct 18 |                   |                   |              | 0.00              | 616,132.48   | 616,132.48                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / HKD EX.RATE 0.127595 WITH NORTHERN TRUST | -342,740.030   | 10 Oct 18 |                   |                   |              | 0.00              | -43,731.90   | -43,731.90                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 HKD / USD EX.RATE 7.849705 WITH NORTHERN TRUST | 1,927,354.020  | 10 Sep 18 |                   |                   |              | 0.00              | 245,532.03   | 245,532.03                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / HKD EX.RATE 0.1273776 WITH NORTHERN      | -2,733,619.110 | 11 Apr 18 |                   |                   |              | 0.00              | -348,201.84  | -348,201.84                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 HKD / USD EX.RATE 7.8143 WITH NORTHERN TRUST   | 2,783,074.000  | 11 Dec 18 |                   |                   |              | 0.00              | 356,151.41   | 355,880.44                        | -270.97       |
| FX DEAL TRANSACTED ON 11 DEC 2018 HKD / USD EX.RATE 7.8152 WITH NORTHERN TRUST   | 240,680.610    | 11 Dec 18 |                   |                   |              | 0.00              | 30,796.47    | 30,796.47                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / HKD EX.RATE 0.1279443 WITH NORTHERN      | -140,490.330   | 11 Dec 18 |                   |                   |              | 0.00              | -17,974.94   | -17,974.94                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 HKD / USD EX.RATE 7.8226 WITH NORTHERN TRUST   | 14,978,588.630 | 11 Jan 18 |                   |                   |              | 0.00              | 1,914,783.91 | 1,914,783.91                      | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 HKD / USD EX.RATE 7.82365 WITH NORTHERN TRUST  | 581,933.800    | 11 Jan 18 |                   |                   |              | 0.00              | 74,381.37    | 74,388.98                         | 7.61          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / HKD EX.RATE 0.1273871 WITH NORTHERN      | -308,366.150   | 11 Jul 18 |                   |                   |              | 0.00              | -39,281.88   | -39,281.88                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / HKD EX.RATE 0.1273983 WITH NORTHERN      | -206,820.000   | 11 Jul 18 |                   |                   |              | 0.00              | -26,348.51   | -26,348.51                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / HKD EX.RATE 0.1274454 WITH NORTHERN      | -259,437.440   | 11 Jun 18 |                   |                   |              | 0.00              | -33,064.10   | -33,064.10                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 HKD / USD EX.RATE 7.8497 WITH NORTHERN TRUST   | 2,332,011.950  | 11 May 18 |                   |                   |              | 0.00              | 297,082.94   | 297,082.94                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | -200,881.480    | 11 May 18 |                   |                   |              | 0.00              | -25,590.00    | -25,590.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 HKD / USD EX.RATE 7.836622 WITH NORTHERN TRUST | 3,790,951.570   | 11 Oct 18 |                   |                   |              | 0.00              | 483,748.17    | 483,748.17                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / HKD EX.RATE 0.1275836 WITH NORTHERN      | -153,554.140    | 11 Oct 18 |                   |                   |              | 0.00              | -19,590.98    | -19,590.98                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 HKD / USD EX.RATE 7.8371 WITH NORTHERN TRUST   | 18,643,285.000  | 11 Sep 18 |                   |                   |              | 0.00              | 2,378,849.96  | 2,383,975.58                      | 5,125.62      |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | -6,255,691.820  | 11 Sep 18 |                   |                   |              | 0.00              | -796,944.03   | -796,944.03                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX.RATE 0.1273999 WITH NORTHERN      | -18,643,285.000 | 11 Sep 18 |                   |                   |              | 0.00              | -2,375,152.56 | -2,376,908.91                     | -1,756.35     |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / HKD EX.RATE 0.1273657 WITH NORTHERN      | -4,133,951.740  | 12 Apr 18 |                   |                   |              | 0.00              | -526,523.55   | -526,523.55                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / HKD EX.RATE 0.1279181 WITH NORTHERN      | -158,524.370    | 12 Dec 18 |                   |                   |              | 0.00              | -20,278.14    | -20,278.14                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.82205 WITH NORTHERN TRUST  | 363,965.670     | 12 Jan 18 |                   |                   |              | 0.00              | 46,530.73     | 46,530.73                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8228 WITH NORTHERN TRUST   | 6,589,754.640   | 12 Jan 18 |                   |                   |              | 0.00              | 842,378.00    | 842,378.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8229 WITH NORTHERN TRUST   | 32,025,540.020  | 12 Jan 18 |                   |                   |              | 0.00              | 4,093,819.43  | 4,093,819.43                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8235 WITH NORTHERN TRUST   | 5,601,660.070   | 12 Jan 18 |                   |                   |              | 0.00              | 716,004.35    | 716,004.35                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / HKD EX.RATE 0.1278331 WITH NORTHERN      | -107,133.650    | 12 Jan 18 |                   |                   |              | 0.00              | -13,695.23    | -13,695.23                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / HKD EX.RATE 0.1273875 WITH NORTHERN      | -227,883.040    | 12 Jul 18 |                   |                   |              | 0.00              | -29,029.46    | -29,029.46                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 HKD / USD EX.RATE 7.83505 WITH NORTHERN TRUST  | 18,643,285.000  | 12 Jun 18 |                   |                   |              | 0.00              | 2,379,472.37  | 2,376,908.91                      | -2,563.46     |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / HKD EX.RATE 0.1274389 WITH NORTHERN      | -18,643,285.000 | 12 Jun 18 |                   |                   |              | 0.00              | -2,375,879.01 | -2,375,046.66                     | 832.35        |
| FX DEAL TRANSACTED ON 12 MAR 2018 HKD / USD EX.RATE 7.8176 WITH NORTHERN TRUST   | 18,643,285.000  | 12 Mar 18 |                   |                   |              | 0.00              | 2,384,783.69  | 2,375,046.66                      | -9,737.03     |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / HKD EX.RATE 0.1275429 WITH NORTHERN      | -18,643,285.000 | 12 Mar 18 |                   |                   |              | 0.00              | -2,377,818.38 | -2,376,757.39                     | 1,060.99      |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / HKD EX.RATE 0.1276569 WITH NORTHERN      | -209,402.570    | 12 Nov 18 |                   |                   |              | 0.00              | -26,731.67    | -26,731.67                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8348 WITH NORTHERN TRUST   | 15,669,600.000  | 12 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8351 WITH NORTHERN TRUST   | 438,957.060     | 12 Oct 18 |                   |                   |              | 0.00              | 56,024.44     | 56,024.44                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.835183 WITH NORTHERN TRUST | 3,614,388.890   | 12 Oct 18 |                   |                   |              | 0.00              | 461,302.42    | 461,302.42                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8365 WITH NORTHERN TRUST   | 3,541,701.160   | 12 Oct 18 |                   |                   |              | 0.00              | 451,949.36    | 451,949.36                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH NORTHERN      | -63,200.000     | 12 Oct 18 |                   |                   |              | 0.00              | -8,066.27     | -8,066.27                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | -207,686.070    | 12 Oct 18 |                   |                   |              | 0.00              | -26,508.15    | -26,508.15                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | -10,931.520     | 12 Oct 18 |                   |                   |              | 0.00              | -1,395.25     | -1,395.25                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.848224 WITH NORTHERN TRUST | 3,781,900.450  | 12 Sep 18 |                   |                   |              | 0.00              | 481,879.78   | 481,879.78                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | 575,733.390    | 12 Sep 18 |                   |                   |              | 0.00              | 73,356.78    | 73,356.78                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.8489 WITH NORTHERN TRUST   | 573,113.470    | 12 Sep 18 |                   |                   |              | 0.00              | 73,018.32    | 73,018.32                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / HKD EX.RATE 0.1273763 WITH NORTHERN      | -2,842,129.030 | 13 Apr 18 |                   |                   |              | 0.00              | -362,019.74  | -362,019.74                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | -76,560.000    | 13 Aug 18 |                   |                   |              | 0.00              | -9,753.49    | -9,753.49                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | -210,830.000   | 13 Aug 18 |                   |                   |              | 0.00              | -26,859.04   | -26,859.04                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / HKD EX.RATE 0.1280443 WITH NORTHERN      | -180,937.050   | 13 Dec 18 |                   |                   |              | 0.00              | -23,167.95   | -23,167.95                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 HKD / USD EX.RATE 7.8203 WITH NORTHERN TRUST   | 6,721,426.590  | 13 Feb 18 |                   |                   |              | 0.00              | 859,484.49   | 859,308.68                        | -175.81       |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / HKD EX.RATE 0.1273893 WITH NORTHERN      | -286,492.200   | 13 Jul 18 |                   |                   |              | 0.00              | -36,496.05   | -36,496.05                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / HKD EX.RATE 0.1274129 WITH NORTHERN      | -280,400.000   | 13 Jun 18 |                   |                   |              | 0.00              | -35,726.57   | -35,726.57                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 HKD / USD EX.RATE 7.8288 WITH NORTHERN TRUST   | 15,657,600.000 | 13 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 HKD / USD EX.RATE 7.8293 WITH NORTHERN TRUST   | 1,426,043.790  | 13 Nov 18 |                   |                   |              | 0.00              | 182,141.93   | 182,141.93                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 HKD / USD EX.RATE 7.8482 WITH NORTHERN TRUST   | 566,132.900    | 13 Sep 18 |                   |                   |              | 0.00              | 72,135.38    | 72,135.38                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 HKD / USD EX.RATE 7.849 WITH NORTHERN TRUST    | 4,896,465.240   | 13 Sep 18 |                   |                   |              | 0.00              | 623,833.00    | 623,833.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | -57,290.000     | 14 Aug 18 |                   |                   |              | 0.00              | -7,298.00     | -7,298.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / HKD EX.RATE 0.1279951 WITH NORTHERN      | -324,193.650    | 14 Dec 18 |                   |                   |              | 0.00              | -41,495.19    | -41,495.19                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / HKD EX.RATE 0.1278458 WITH NORTHERN      | -8,644,347.360  | 14 Feb 18 |                   |                   |              | 0.00              | -1,105,143.92 | -1,104,906.61                     | 237.31        |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / HKD EX.RATE 0.1273934 WITH NORTHERN      | -672,359.190    | 14 May 18 |                   |                   |              | 0.00              | -85,654.13    | -85,654.13                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / HKD EX.RATE 0.127665 WITH NORTHERN TRUST | -2,557,151.120  | 14 Nov 18 |                   |                   |              | 0.00              | -326,458.72   | -326,458.72                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 HKD / USD EX.RATE 7.8462 WITH NORTHERN TRUST   | 246,455.000     | 14 Sep 18 |                   |                   |              | 0.00              | 31,410.75     | 31,410.75                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | 416,015.970     | 15 Aug 18 |                   |                   |              | 0.00              | 52,996.34     | 52,996.34                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | -27,919,100.030 | 15 Aug 18 |                   |                   |              | 0.00              | -3,556,573.25 | -3,556,754.49                     | -181.24       |
| FX DEAL TRANSACTED ON 15 JAN 2018 HKD / USD EX.RATE 7.8231 WITH NORTHERN TRUST   | 2,668,349.740   | 15 Jan 18 |                   |                   |              | 0.00              | 341,085.98    | 341,085.98                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | -1,145,210.170  | 15 Jun 18 |                   |                   |              | 0.00              | -145,894.08   | -145,894.08                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | -145,151.590    | 15 May 18 |                   |                   |              | 0.00              | -18,490.65    | -18,490.65                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / HKD EX.RATE 0.1276536 WITH NORTHERN      | -2,066,414.710  | 15 Nov 18 |                   |                   |              | 0.00              | -263,785.28   | -263,785.28                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 HKD / USD EX.RATE 7.837 WITH NORTHERN TRUST    | 494,086.030    | 15 Oct 18 |                   |                   |              | 0.00              | 63,045.30   | 63,045.30                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1275868 WITH NORTHERN      | -2,711,781.090 | 15 Oct 18 |                   |                   |              | 0.00              | -345,987.53 | -345,987.53                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | 6,109,872.070  | 16 Aug 18 |                   |                   |              | 0.00              | 778,387.15  | 778,387.15                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 HKD / USD EX.RATE 7.8227 WITH NORTHERN TRUST   | 1,718,132.630  | 16 Feb 18 |                   |                   |              | 0.00              | 219,634.22  | 219,634.22                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 HKD / USD EX.RATE 7.822585 WITH NORTHERN TRUST | 401,172.500    | 16 Jan 18 |                   |                   |              | 0.00              | 51,283.88   | 51,283.88                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | -251,007.470   | 16 Jul 18 |                   |                   |              | 0.00              | -31,978.73  | -31,978.73                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | -72,304.200    | 16 Jul 18 |                   |                   |              | 0.00              | -9,212.02   | -9,212.02                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | -361,521.730   | 16 Jul 18 |                   |                   |              | 0.00              | -46,060.18  | -46,060.18                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | -19,028.630    | 16 Jul 18 |                   |                   |              | 0.00              | -2,424.37   | -2,424.37                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | -3,805.720     | 16 Jul 18 |                   |                   |              | 0.00              | -484.87     | -484.87                           | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276732 WITH NORTHERN      | -114,650.100   | 16 Nov 18 |                   |                   |              | 0.00              | -14,637.74  | -14,637.74                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276976 WITH NORTHERN      | -112,200.000   | 16 Nov 18 |                   |                   |              | 0.00              | -14,327.67  | -14,327.67                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276976 WITH NORTHERN      | -28,600.000    | 16 Nov 18 |                   |                   |              | 0.00              | -3,652.15   | -3,652.15                         | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 HKD / USD EX.RATE 7.8365 WITH NORTHERN TRUST   | 491,264.030    | 16 Oct 18 |                   |                   |              | 0.00              | 62,689.21    | 62,689.21                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 HKD / USD EX.RATE 7.8371 WITH NORTHERN TRUST   | 15,674,200.000 | 16 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275917 WITH NORTHERN      | -78,399.200    | 16 Oct 18 |                   |                   |              | 0.00              | -10,003.09   | -10,003.09                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275982 WITH NORTHERN      | -6,387.700     | 16 Oct 18 |                   |                   |              | 0.00              | -815.06      | -815.06                           | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 HKD / USD EX.RATE 7.8498 WITH NORTHERN TRUST   | 13,901,669.670 | 17 Apr 18 |                   |                   |              | 0.00              | 1,770,958.45 | 1,770,958.45                      | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.849112 WITH NORTHERN TRUST | 2,894,997.070  | 17 Aug 18 |                   |                   |              | 0.00              | 368,831.16   | 368,831.16                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | 2,099,032.120  | 17 Aug 18 |                   |                   |              | 0.00              | 267,413.07   | 267,413.07                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / HKD EX.RATE 0.1279623 WITH NORTHERN      | -263,426.610   | 17 Dec 18 |                   |                   |              | 0.00              | -33,708.68   | -33,708.68                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / HKD EX.RATE 0.1279967 WITH NORTHERN      | -60,085.000    | 17 Dec 18 |                   |                   |              | 0.00              | -7,690.68    | -7,690.68                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 HKD / USD EX.RATE 7.818247 WITH NORTHERN TRUST | 275,206.870    | 17 Jan 18 |                   |                   |              | 0.00              | 35,200.59    | 35,200.59                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 HKD / USD EX.RATE 7.8487 WITH NORTHERN TRUST   | 2,123,695.180  | 17 Jul 18 |                   |                   |              | 0.00              | 270,579.23   | 270,579.23                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / HKD EX.RATE 0.1274012 WITH NORTHERN      | -520,279.730   | 17 Jul 18 |                   |                   |              | 0.00              | -66,284.26   | -66,284.26                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | -5,119,199.610 | 17 Jul 18 |                   |                   |              | 0.00              | -652,218.73  | -652,218.73                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 HKD / USD EX.RATE 7.8497 WITH NORTHERN TRUST   | 1,104,792.790   | 17 May 18 |                   |                   |              | 0.00              | 140,743.31    | 140,743.31                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / HKD EX.RATE 0.1275575 WITH NORTHERN      | -648,810.000    | 17 Oct 18 |                   |                   |              | 0.00              | -82,760.60    | -82,760.60                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / HKD EX.RATE 0.1277286 WITH NORTHERN      | -21,426,359.000 | 17 Oct 18 |                   |                   |              | 0.00              | -2,736,758.89 | -2,739,856.02                     | -3,097.13     |
| FX DEAL TRANSACTED ON 17 SEP 2018 HKD / USD EX.RATE 7.8446 WITH NORTHERN TRUST   | 339,644.050     | 17 Sep 18 |                   |                   |              | 0.00              | 43,296.54     | 43,296.54                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / HKD EX.RATE 0.1274437 WITH NORTHERN      | -84,180.000     | 17 Sep 18 |                   |                   |              | 0.00              | -10,728.21    | -10,728.21                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | 10,289,830.020  | 18 Apr 18 |                   |                   |              | 0.00              | 1,310,823.07  | 1,310,823.07                      | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / HKD EX.RATE 0.1278674 WITH NORTHERN      | -308,566.060    | 18 Dec 18 |                   |                   |              | 0.00              | -39,455.55    | -39,455.55                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 HKD / USD EX.RATE 7.817505 WITH NORTHERN TRUST | 239,733.990     | 18 Jan 18 |                   |                   |              | 0.00              | 30,666.30     | 30,666.30                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273812 WITH NORTHERN      | -468,010.690    | 18 Jul 18 |                   |                   |              | 0.00              | -59,615.74    | -59,615.74                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | -76,700.000     | 18 Jul 18 |                   |                   |              | 0.00              | -9,770.58     | -9,770.58                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | -300,900.000    | 18 Jul 18 |                   |                   |              | 0.00              | -38,330.72    | -38,330.72                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / HKD EX.RATE 0.1273934 WITH NORTHERN      | -137,100.000    | 18 Jun 18 |                   |                   |              | 0.00              | -17,465.64    | -17,465.64                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | 1,193,244.830   | 18 May 18 |                   |                   |              | 0.00              | 152,007.65    | 152,007.65                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.8381 WITH NORTHERN TRUST   | 493,104.260    | 18 Oct 18 |                   |                   |              | 0.00              | 62,911.20    | 62,911.20                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.8382 WITH NORTHERN TRUST   | 2,000,000.000  | 18 Oct 18 |                   |                   |              | 0.00              | 255,160.62   | 255,160.62                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / HKD EX.RATE 0.1275673 WITH NORTHERN      | -7,477,340.620 | 18 Oct 18 |                   |                   |              | 0.00              | -953,864.09  | -953,864.09                       | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 HKD / USD EX.RATE 7.8442 WITH NORTHERN TRUST   | 569,695.100    | 18 Sep 18 |                   |                   |              | 0.00              | 72,626.28    | 72,626.28                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 HKD / USD EX.RATE 7.8445 WITH NORTHERN TRUST   | 80,960.070     | 18 Sep 18 |                   |                   |              | 0.00              | 10,320.62    | 10,320.62                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | 139,698.290    | 19 Apr 18 |                   |                   |              | 0.00              | 17,799.59    | 17,799.59                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / HKD EX.RATE 0.1277955 WITH NORTHERN      | -688,775.410   | 19 Dec 18 |                   |                   |              | 0.00              | -88,022.42   | -88,022.42                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.817265 WITH NORTHERN TRUST | 885,528.580    | 19 Jan 18 |                   |                   |              | 0.00              | 113,278.57   | 113,278.57                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.818 WITH NORTHERN TRUST    | 18,552,171.750 | 19 Jan 18 |                   |                   |              | 0.00              | 2,373,007.39 | 2,373,007.39                      | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / HKD EX.RATE 0.1273663 WITH NORTHERN      | -444,792.360   | 19 Jul 18 |                   |                   |              | 0.00              | -56,651.55   | -56,651.55                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / HKD EX.RATE 0.1273918 WITH NORTHERN      | -4,218,900.000 | 19 Jul 18 |                   |                   |              | 0.00              | -537,453.18  | -537,453.18                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | -84,180.000    | 19 Jun 18 |                   |                   |              | 0.00              | -10,724.11   | -10,724.11                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / HKD EX.RATE 0.1276617 WITH NORTHERN      | -314,770.550   | 19 Nov 18 |                   |                   |              | 0.00              | -40,184.16   | -40,184.16                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.8391 WITH NORTHERN TRUST   | 299,292.540     | 19 Oct 18 |                   |                   |              | 0.00              | 38,179.45      | 38,179.45                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.8395 WITH NORTHERN TRUST   | 24,957,871.220  | 19 Oct 18 |                   |                   |              | 0.00              | 3,183,604.98   | 3,183,604.98                      | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 HKD / USD EX.RATE 7.8453 WITH NORTHERN TRUST   | 592,190.280     | 19 Sep 18 |                   |                   |              | 0.00              | 75,483.45      | 75,483.45                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.1274616 WITH NORTHERN      | -26,600.000     | 19 Sep 18 |                   |                   |              | 0.00              | -3,390.48      | -3,390.48                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.127486 WITH NORTHERN TRUST | -1,753,563.770  | 19 Sep 18 |                   |                   |              | 0.00              | -223,554.79    | -223,554.79                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -528,597.670    | 20 Aug 18 |                   |                   |              | 0.00              | -67,338.14     | -67,338.14                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277542 WITH NORTHERN      | -442,675.210    | 20 Dec 18 |                   |                   |              | 0.00              | -56,553.63     | -56,544.09                        | 9.54          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / HKD EX.RATE 0.1278086 WITH NORTHERN      | -3,090,323.720  | 20 Feb 18 |                   |                   |              | 0.00              | -394,969.93    | -394,969.93                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1273817 WITH NORTHERN      | -485,040.230    | 20 Jul 18 |                   |                   |              | 0.00              | -61,785.23     | -61,785.23                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -85,286,288.890 | 20 Jul 18 |                   |                   |              | 0.00              | -10,864,633.80 | -10,864,633.80                    | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1274048 WITH NORTHERN      | -5,208,475.810  | 20 Jul 18 |                   |                   |              | 0.00              | -663,584.64    | -663,584.64                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / HKD EX.RATE 0.1274421 WITH NORTHERN      | -13,555,177.970 | 20 Jun 18 |                   |                   |              | 0.00              | -1,727,500.47  | -1,727,500.47                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / HKD EX.RATE 0.1276878 WITH NORTHERN      | -336,952.280    | 20 Nov 18 |                   |                   |              | 0.00              | -43,024.71     | -43,024.71                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 SEP 2018 HKD / USD EX.RATE 7.8425 WITH NORTHERN TRUST  | 272,314.330    | 20 Sep 18 |                   |                   |              | 0.00              | 34,722.90     | 34,722.90                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 HKD / USD EX.RATE 7.8436 WITH NORTHERN TRUST  | 262,487.940    | 20 Sep 18 |                   |                   |              | 0.00              | 33,465.24     | 33,465.24                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN     | -229,035.400   | 21 Aug 18 |                   |                   |              | 0.00              | -29,176.86    | -29,176.86                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / HKD EX.RATE 0.1277188 WITH NORTHERN     | -528,673.770   | 21 Dec 18 |                   |                   |              | 0.00              | -67,521.59    | -67,509.52                        | 12.07         |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN     | -6,690,306.630 | 21 Feb 18 |                   |                   |              | 0.00              | -854,958.48   | -854,958.48                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 HKD / USD EX.RATE 7.84572 WITH NORTHERN TRUST | 3,786,254.640  | 21 Jun 18 |                   |                   |              | 0.00              | 482,588.55    | 482,588.55                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / HKD EX.RATE 0.1274519 WITH NORTHERN     | -2,813,792.410 | 21 Jun 18 |                   |                   |              | 0.00              | -358,623.06   | -358,623.06                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 HKD / USD EX.RATE 7.8322 WITH NORTHERN TRUST  | 5,344,380.750  | 21 Nov 18 |                   |                   |              | 0.00              | 682,360.10    | 682,360.10                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 HKD / USD EX.RATE 7.8072 WITH NORTHERN TRUST  | 624,706.630    | 21 Sep 18 |                   |                   |              | 0.00              | 80,016.73     | 80,016.73                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 HKD / USD EX.RATE 7.808 WITH NORTHERN TRUST   | 251,367.310    | 21 Sep 18 |                   |                   |              | 0.00              | 32,193.56     | 32,193.56                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 HKD / USD EX.RATE 7.84967 WITH NORTHERN TRUST | 1,948,451.490  | 22 Aug 18 |                   |                   |              | 0.00              | 248,220.82    | 248,220.82                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN     | -9,742,548.470 | 22 Aug 18 |                   |                   |              | 0.00              | -1,241,088.98 | -1,241,088.98                     | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN     | -123,298.420   | 22 Aug 18 |                   |                   |              | 0.00              | -15,707.81    | -15,707.81                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN    | -3,275,008.180  | 22 Feb 18 |                   |                   |              | 0.00              | -418,515.35   | -418,515.35                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 HKD / USD EX.RATE 7.8192 WITH NORTHERN TRUST | 7,404,369.550   | 22 Jan 18 |                   |                   |              | 0.00              | 946,947.20    | 946,947.20                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HKD / USD EX.RATE 7.8458 WITH NORTHERN TRUST | 23,781,504.010  | 22 Jun 18 |                   |                   |              | 0.00              | 3,031,112.70  | 3,031,112.70                      | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.8477 WITH NORTHERN TRUST | 7,421,542.000   | 22 Mar 18 |                   |                   |              | 0.00              | 945,696.45    | 945,696.45                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / HKD EX.RATE 0.1274043 WITH NORTHERN    | -2,851,509.670  | 22 Mar 18 |                   |                   |              | 0.00              | -363,294.67   | -363,294.67                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 HKD / USD EX.RATE 7.8391 WITH NORTHERN TRUST | 15,678,200.000  | 22 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / HKD EX.RATE 0.1275592 WITH NORTHERN    | -4,696,339.720  | 22 Oct 18 |                   |                   |              | 0.00              | -599,061.13   | -599,061.13                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / HKD EX.RATE 0.1274957 WITH NORTHERN    | -4,396,967.530  | 23 Apr 18 |                   |                   |              | 0.00              | -560,594.58   | -560,594.58                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST | 5,265,932.390   | 23 Aug 18 |                   |                   |              | 0.00              | 670,827.96    | 670,827.96                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / HKD EX.RATE 0.1278217 WITH NORTHERN    | -19,900,950.000 | 23 Feb 18 |                   |                   |              | 0.00              | -2,543,772.53 | -2,543,772.53                     | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / HKD EX.RATE 0.1278217 WITH NORTHERN    | -5,938,601.960  | 23 Feb 18 |                   |                   |              | 0.00              | -759,081.98   | -759,081.98                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 HKD / USD EX.RATE 7.8175 WITH NORTHERN TRUST | 4,098,309.680   | 23 Jan 18 |                   |                   |              | 0.00              | 524,248.12    | 524,248.12                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / HKD EX.RATE 0.1273994 WITH NORTHERN    | -493,243.560    | 23 Jul 18 |                   |                   |              | 0.00              | -62,838.95    | -62,838.95                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / HKD EX.RATE 0.1274405 WITH NORTHERN      | -157,320.000   | 23 Mar 18 |                   |                   |              | 0.00              | -20,048.94   | -20,048.94                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 HKD / USD EX.RATE 7.8258 WITH NORTHERN TRUST   | 18,096,661.860 | 23 Nov 18 |                   |                   |              | 0.00              | 2,312,436.03 | 2,312,436.03                      | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / HKD EX.RATE 0.1275543 WITH NORTHERN      | -4,624,266.770 | 23 Oct 18 |                   |                   |              | 0.00              | -589,844.99  | -589,844.99                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 HKD / USD EX.RATE 7.8464 WITH NORTHERN TRUST   | 3,125,415.820  | 24 Apr 18 |                   |                   |              | 0.00              | 398,324.81   | 398,324.81                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | -136,647.340   | 24 Dec 18 |                   |                   |              | 0.00              | -17,441.08   | -17,441.08                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / HKD EX.RATE 0.1276536 WITH NORTHERN      | -116,990.000   | 24 Dec 18 |                   |                   |              | 0.00              | -14,934.19   | -14,934.19                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 HKD / USD EX.RATE 7.8171 WITH NORTHERN TRUST   | 3,427,166.140  | 24 Jan 18 |                   |                   |              | 0.00              | 438,419.12   | 438,419.12                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274274 WITH NORTHERN      | -323,299.000   | 24 Jul 18 |                   |                   |              | 0.00              | -41,197.15   | -41,197.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274486 WITH NORTHERN      | -5,339,492.740 | 24 Jul 18 |                   |                   |              | 0.00              | -680,510.91  | -680,510.91                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 HKD / USD EX.RATE 7.849033 WITH NORTHERN TRUST | 291,955.650    | 24 May 18 |                   |                   |              | 0.00              | 37,196.38    | 37,196.38                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 HKD / USD EX.RATE 7.8409 WITH NORTHERN TRUST   | 5,242,972.950  | 24 Oct 18 |                   |                   |              | 0.00              | 668,669.79   | 668,669.79                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 HKD / USD EX.RATE 7.807 WITH NORTHERN TRUST    | 110,764.100    | 24 Sep 18 |                   |                   |              | 0.00              | 14,187.79    | 14,187.79                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 HKD / USD EX.RATE 7.8109 WITH NORTHERN TRUST   | 574,070.380    | 24 Sep 18 |                   |                   |              | 0.00              | 73,496.06    | 73,496.06                         | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                   |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / HKD EX.RATE 0.1280311 WITH NORTHERN     | -791,356.070   | 24 Sep 18 |                   |                   |              | 0.00              | -101,318.22  | -101,318.22                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 HKD / USD EX.RATE 7.8476 WITH NORTHERN TRUST  | 4,693,547.490  | 25 Apr 18 |                   |                   |              | 0.00              | 598,086.99   | 598,086.99                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / HKD EX.RATE 0.1279018 WITH NORTHERN     | -2,211,137.280 | 25 Jan 18 |                   |                   |              | 0.00              | -282,808.38  | -282,808.38                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / HKD EX.RATE 0.1274417 WITH NORTHERN     | -586,855.390   | 25 Jul 18 |                   |                   |              | 0.00              | -74,789.84   | -74,789.84                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / HKD EX.RATE 0.1274551 WITH NORTHERN     | -6,017,505.490 | 25 Jul 18 |                   |                   |              | 0.00              | -766,961.79  | -766,961.79                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 HKD / USD EX.RATE 7.84665 WITH NORTHERN TRUST | 3,466,644.980  | 25 Jun 18 |                   |                   |              | 0.00              | 441,799.36   | 441,799.36                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / HKD EX.RATE 0.1274307 WITH NORTHERN     | -269,728.180   | 25 Jun 18 |                   |                   |              | 0.00              | -34,371.66   | -34,371.66                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / HKD EX.RATE 0.1274307 WITH NORTHERN     | -458,400.000   | 25 Jun 18 |                   |                   |              | 0.00              | -58,414.25   | -58,414.25                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / HKD EX.RATE 0.1274642 WITH NORTHERN     | -7,640,398.500 | 25 May 18 |                   |                   |              | 0.00              | -973,877.30  | -973,877.30                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 HKD / USD EX.RATE 7.8402 WITH NORTHERN TRUST  | 15,680,400.000 | 25 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / HKD EX.RATE 0.1275461 WITH NORTHERN     | -568,623.560   | 25 Oct 18 |                   |                   |              | 0.00              | -72,525.74   | -72,525.74                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 HKD / USD EX.RATE 7.8096 WITH NORTHERN TRUST  | 7,920,824.000  | 25 Sep 18 |                   |                   |              | 0.00              | 1,014,241.96 | 1,014,241.96                      | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.8477 WITH NORTHERN TRUST  | 1,191,625.040  | 26 Apr 18 |                   |                   |              | 0.00              | 151,843.86   | 151,843.86                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / HKD EX.RATE 0.1278119 WITH NORTHERN      | -333,036.000   | 26 Feb 18 |                   |                   |              | 0.00              | -42,565.95   | -42,565.95                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 HKD / USD EX.RATE 7.8178 WITH NORTHERN TRUST   | 1,311,606.590  | 26 Jan 18 |                   |                   |              | 0.00              | 167,771.83   | 167,771.83                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / HKD EX.RATE 0.1273932 WITH NORTHERN      | -797,811.700   | 26 Jul 18 |                   |                   |              | 0.00              | -101,635.75  | -101,635.75                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN      | -629,148.450   | 26 Jul 18 |                   |                   |              | 0.00              | -80,167.75   | -80,167.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | -67,860.000    | 26 Jun 18 |                   |                   |              | 0.00              | -8,645.47    | -8,645.47                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | -67,860.000    | 26 Jun 18 |                   |                   |              | 0.00              | -8,645.47    | -8,645.47                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 HKD / USD EX.RATE 7.8239 WITH NORTHERN TRUST   | 7,823,900.000  | 26 Nov 18 |                   |                   |              | 0.00              | 1,000,000.00 | 1,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / HKD EX.RATE 0.127807 WITH NORTHERN TRUST | -221,662.340   | 26 Nov 18 |                   |                   |              | 0.00              | -28,329.99   | -28,329.99                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 HKD / USD EX.RATE 7.8386 WITH NORTHERN TRUST   | 15,677,200.000 | 26 Oct 18 |                   |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 HKD / USD EX.RATE 7.83979 WITH NORTHERN TRUST  | 767,440.670    | 26 Oct 18 |                   |                   |              | 0.00              | 97,890.46    | 97,890.46                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / HKD EX.RATE 0.1275429 WITH NORTHERN      | -414,444.340   | 26 Oct 18 |                   |                   |              | 0.00              | -52,859.43   | -52,859.43                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | 964,249.530    | 27 Apr 18 |                   |                   |              | 0.00              | 122,859.38   | 122,859.38                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84991 WITH NORTHERN TRUST  | 4,959,605.850  | 27 Aug 18 |                   |                   |              | 0.00              | 631,804.17   | 631,804.17                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -1,923,843.530 | 27 Aug 18 |                   |                   |              | 0.00              | -245,078.73  | -245,078.73                       | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / HKD EX.RATE 0.1276503 WITH NORTHERN      | -142,733.920   | 27 Dec 18 |                   |                   |              | 0.00              | -18,220.03   | -18,230.62                        | -10.59        |
| FX DEAL TRANSACTED ON 27 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST   | 1,416,129.970  | 27 Jul 18 |                   |                   |              | 0.00              | 180,449.29   | 180,464.24                        | 14.95         |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / HKD EX.RATE 0.1274074 WITH NORTHERN      | -895,872.970   | 27 Jul 18 |                   |                   |              | 0.00              | -114,140.81  | -114,140.81                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / HKD EX.RATE 0.1274096 WITH NORTHERN      | -841,527.430   | 27 Jul 18 |                   |                   |              | 0.00              | -107,218.70  | -107,218.70                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 HKD / USD EX.RATE 7.847226 WITH NORTHERN TRUST | 3,286,631.790  | 27 Jun 18 |                   |                   |              | 0.00              | 418,827.21   | 418,827.21                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 HKD / USD EX.RATE 7.829 WITH NORTHERN TRUST    | 22,081,153.490 | 27 Nov 18 |                   |                   |              | 0.00              | 2,820,430.90 | 2,820,430.90                      | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 HKD / USD EX.RATE 7.8139 WITH NORTHERN TRUST   | 3,954,631.580  | 27 Sep 18 |                   |                   |              | 0.00              | 506,102.15   | 506,102.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | -279,379.020   | 28 Aug 18 |                   |                   |              | 0.00              | -35,590.14   | -35,590.14                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | -4,795,966.970 | 28 Aug 18 |                   |                   |              | 0.00              | -610,990.12  | -610,978.45                       | 11.67         |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / HKD EX.RATE 0.1276619 WITH NORTHERN      | -118,728.310   | 28 Dec 18 |                   |                   |              | 0.00              | -15,157.08   | -15,164.94                        | -7.86         |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / HKD EX.RATE 0.1274145 WITH NORTHERN      | -345,271.500   | 28 Jun 18 |                   |                   |              | 0.00              | -43,992.60   | -43,992.60                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 HKD / USD EX.RATE 7.8474 WITH NORTHERN TRUST   | 1,578,231.700  | 28 Mar 18 |                   |                   |              | 0.00              | 201,115.24   | 201,115.24                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 HKD / USD EX.RATE 7.824 WITH NORTHERN TRUST   | 15,648,000.000 | 28 Nov 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,000.00                      | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / HKD EX.RATE 0.1277384 WITH NORTHERN     | -275,669.850   | 28 Nov 18 |                   |                   |              | 0.00              | -35,213.62    | -35,213.62                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8247 WITH NORTHERN TRUST  | 86,986,929.830 | 28 Sep 18 |                   |                   |              | 0.00              | 11,116,966.76 | 11,116,966.76                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 5,945,761.550  | 28 Sep 18 |                   |                   |              | 0.00              | 759,812.60    | 759,812.60                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 716,960.240    | 28 Sep 18 |                   |                   |              | 0.00              | 91,620.80     | 91,620.80                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 5,491,203.720  | 28 Sep 18 |                   |                   |              | 0.00              | 701,724.37    | 701,724.37                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 410,922.630    | 28 Sep 18 |                   |                   |              | 0.00              | 52,512.06     | 52,512.06                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 473,771.130    | 28 Sep 18 |                   |                   |              | 0.00              | 60,543.51     | 60,543.51                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | 3,400,272.850  | 28 Sep 18 |                   |                   |              | 0.00              | 434,523.00    | 434,523.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN     | -551,360.700   | 28 Sep 18 |                   |                   |              | 0.00              | -70,458.73    | -70,458.73                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 HKD / USD EX.RATE 7.8493 WITH NORTHERN TRUST  | 4,705.410      | 29 Aug 18 |                   |                   |              | 0.00              | 599.47        | 599.47                            | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 HKD / USD EX.RATE 7.84968 WITH NORTHERN TRUST | 2,980,692.470  | 29 Aug 18 |                   |                   |              | 0.00              | 379,721.53    | 379,721.53                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / HKD EX.RATE 0.1279001 WITH NORTHERN     | -1,860,512.540 | 29 Jan 18 |                   |                   |              | 0.00              | -237,959.81   | -237,959.81                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                  |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 HKD / USD EX.RATE 7.8059 WITH NORTHERN TRUST | 477,684.900    | 29 Jun 18 |                   |                   |              | 0.00              | 61,195.37    | 61,195.37                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / HKD EX.RATE 0.1281082 WITH NORTHERN    | -477,684.900   | 29 Jun 18 |                   |                   |              | 0.00              | -61,195.37   | -61,195.37                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 HKD / USD EX.RATE 7.8482 WITH NORTHERN TRUST | 26,364,965.300 | 29 Mar 18 |                   |                   |              | 0.00              | 3,359,364.61 | 3,359,364.61                      | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / HKD EX.RATE 0.1278282 WITH NORTHERN    | -376,456.880   | 29 Nov 18 |                   |                   |              | 0.00              | -48,121.80   | -48,121.80                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / HKD EX.RATE 0.1274876 WITH NORTHERN    | -1,119,806.000 | 29 Oct 18 |                   |                   |              | 0.00              | -142,761.38  | -142,761.38                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / HKD EX.RATE 0.1274909 WITH NORTHERN    | -342,179.090   | 29 Oct 18 |                   |                   |              | 0.00              | -43,624.70   | -43,624.70                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / HKD EX.RATE 0.1274069 WITH NORTHERN    | -553,330.380   | 30 Apr 18 |                   |                   |              | 0.00              | -70,498.11   | -70,498.11                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274129 WITH NORTHERN    | -1,290,082.690 | 30 Jul 18 |                   |                   |              | 0.00              | -164,373.15  | -164,373.15                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274178 WITH NORTHERN    | -5,426,688.150 | 30 Jul 18 |                   |                   |              | 0.00              | -691,456.40  | -691,456.40                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN    | -169,329.840   | 30 Jul 18 |                   |                   |              | 0.00              | -21,576.45   | -21,576.45                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN    | -65,721.480    | 30 Jul 18 |                   |                   |              | 0.00              | -8,374.40    | -8,374.40                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / HKD EX.RATE 0.1274372 WITH NORTHERN    | -158,242.800   | 30 May 18 |                   |                   |              | 0.00              | -20,166.03   | -20,166.03                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / HKD EX.RATE 0.1278364 WITH NORTHERN    | -983,896.520   | 30 Nov 18 |                   |                   |              | 0.00              | -125,777.76  | -125,777.76                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hong Kong dollar - HKD</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.843903 WITH NORTHERN TRUST | 2,184,093.080   | 30 Oct 18 |                   |                   |              | 0.00              | 278,444.68    | 278,444.68                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.844 WITH NORTHERN TRUST    | 8,035,989.740   | 30 Oct 18 |                   |                   |              | 0.00              | 1,024,476.00  | 1,024,476.00                      | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / HKD EX.RATE 0.1274405 WITH NORTHERN      | -60,627.990     | 30 Oct 18 |                   |                   |              | 0.00              | -7,726.46     | -7,726.46                         | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 HKD / USD EX.RATE 7.8302 WITH NORTHERN TRUST   | 15,660,400.000  | 31 Dec 18 |                   |                   |              | 0.00              | 2,000,000.00  | 2,000,273.26                      | 273.26        |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST    | 2,812,127.640   | 31 Jan 18 |                   |                   |              | 0.00              | 359,561.14    | 359,561.14                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST    | 4,798,777.250   | 31 Jan 18 |                   |                   |              | 0.00              | 613,575.92    | 613,575.92                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST    | 2,159,696.720   | 31 Jan 18 |                   |                   |              | 0.00              | 276,140.74    | 276,140.74                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / HKD EX.RATE 0.1273969 WITH NORTHERN      | -820,120.150    | 31 Jul 18 |                   |                   |              | 0.00              | -104,480.79   | -104,480.79                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN      | -842,267.950    | 31 Oct 18 |                   |                   |              | 0.00              | -107,359.56   | -107,359.56                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.1274665 WITH NORTHERN      | -15,974,819.080 | 31 Oct 18 |                   |                   |              | 0.00              | -2,036,253.90 | -2,036,253.90                     | 0.00          |
| <b>Hungarian forint - HUF</b>                                                    |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / HUF EX.RATE 0.0036595 WITH NORTHERN      | -9,194,114.000  | 5 Jun 18  |                   |                   |              | 0.00              | -33,646.03    | -33,646.03                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 HUF / USD EX.RATE 281.64 WITH NORTHERN TRUST   | 11,100,314.090  | 5 Oct 18  |                   |                   |              | 0.00              | 39,413.13     | 39,413.13                         | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Hungarian forint - HUF</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 HUF / USD EX.RATE 254.27 WITH NORTHERN TRUST  | 32,472,680.240  | 12 Jan 18 |                   |                   |              | 0.00              | 127,709.44    | 127,709.44                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / HUF EX.RATE 0.0036711 WITH NORTHERN     | -901,907.000    | 12 Jun 18 |                   |                   |              | 0.00              | -3,310.97     | -3,310.97                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 HUF / USD EX.RATE 252.31 WITH NORTHERN TRUST  | 34,118,787.180  | 13 Feb 18 |                   |                   |              | 0.00              | 135,225.66    | 135,225.66                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / HUF EX.RATE 0.0037142 WITH NORTHERN     | -7,158,360.000  | 17 May 18 |                   |                   |              | 0.00              | -26,587.28    | -26,587.28                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HUF / USD EX.RATE 280.38 WITH NORTHERN TRUST  | 33,600,130.470  | 19 Oct 18 |                   |                   |              | 0.00              | 119,837.83    | 119,837.83                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HUF / USD EX.RATE 278.9 WITH NORTHERN TRUST   | 25,185,504.690  | 22 Jun 18 |                   |                   |              | 0.00              | 90,302.99     | 90,302.99                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HUF / USD EX.RATE 278.11 WITH NORTHERN TRUST  | 100,255,755.600 | 28 Sep 18 |                   |                   |              | 0.00              | 360,489.57    | 360,489.57                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 HUF / USD EX.RATE 253.95 WITH NORTHERN TRUST  | 13,237,201.560  | 29 Mar 18 |                   |                   |              | 0.00              | 52,125.23     | 52,125.23                         | 0.00          |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 INR / USD EX.RATE 66.75 WITH NORTHERN TRUST   | 99,072,932.000  | 20 Apr 18 |                   |                   |              | 0.00              | 1,484,238.68  | 1,453,161.70                      | -31,076.98    |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.295 WITH NORTHERN TRUST  | 99,072,932.000  | 20 Mar 18 |                   |                   |              | 0.00              | 1,517,312.69  | 1,525,250.20                      | 7,937.51      |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.0151297 WITH NORTHERN     | -99,072,932.000 | 20 Mar 18 |                   |                   |              | 0.00              | -1,498,947.45 | -1,453,161.70                     | 45,785.75     |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1466 WITH NORTHERN TRUST | 99,072,932.000  | 25 Jun 18 |                   |                   |              | 0.00              | 1,453,820.62  | 1,453,820.62                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146742 WITH NORTHERN      | -99,072,932.000  | 25 Jun 18 |                   |                   |              | 0.00              | -1,453,820.62 | -1,453,820.62                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 INR / USD EX.RATE 64.9055 WITH NORTHERN TRUST  | 99,072,932.000   | 26 Mar 18 |                   |                   |              | 0.00              | 1,526,418.13  | 1,526,418.13                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / INR EX.RATE 0.015407 WITH NORTHERN TRUST | -99,072,932.000  | 26 Mar 18 |                   |                   |              | 0.00              | -1,526,418.13 | -1,526,418.13                     | 0.00          |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 JPY / USD EX.RATE 111.618 WITH NORTHERN TRUST  | 22,034,448.000   | 1 Aug 18  |                   |                   |              | 0.00              | 197,409.45    | 197,409.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091291 WITH NORTHERN      | -8,485,740.000   | 1 Feb 18  |                   |                   |              | 0.00              | -77,467.04    | -77,467.04                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091455 WITH NORTHERN      | -8,912,118.000   | 1 Feb 18  |                   |                   |              | 0.00              | -81,505.47    | -80,938.32                        | 567.15        |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091213 WITH NORTHERN      | -669,612,257.000 | 1 Jun 18  |                   |                   |              | 0.00              | -6,107,767.44 | -6,095,696.47                     | 12,070.97     |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0094118 WITH NORTHERN      | -3,542,500.000   | 1 Mar 18  |                   |                   |              | 0.00              | -33,341.18    | -33,341.18                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX.RATE 109.89 WITH NORTHERN TRUST   | 60,009,880.000   | 1 May 18  |                   |                   |              | 0.00              | 546,090.45    | 546,090.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | -70,871,034.000  | 1 May 18  |                   |                   |              | 0.00              | -644,927.05   | -644,927.05                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | -59,972,406.000  | 1 May 18  |                   |                   |              | 0.00              | -545,749.44   | -545,749.44                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | -50,891,049.000  | 1 May 18  |                   |                   |              | 0.00              | -463,109.01   | -463,109.01                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.6422 WITH NORTHERN TRUST | 8,553,365.000   | 1 Nov 18 |                   |                   |              | 0.00              | 75,933.93    | 75,559.76                         | -374.17       |
| FX DEAL TRANACTED ON 01 OCT 2018 USD / JPY EX.RATE 0.0087735 WITH NORTHERN      | -4,527,405.000  | 1 Oct 18 |                   |                   |              | 0.00              | -39,721.05   | -39,721.05                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 USD / JPY EX.RATE 0.0087749 WITH NORTHERN      | -26,901,643.000 | 1 Oct 18 |                   |                   |              | 0.00              | -236,060.08  | -236,060.08                       | 0.00          |
| FX DEAL TRANACTED ON 02 APR 2018 USD / JPY EX.RATE 0.0094251 WITH NORTHERN      | -6,562,000.000  | 2 Apr 18 |                   |                   |              | 0.00              | -61,847.31   | -61,847.31                        | 0.00          |
| FX DEAL TRANACTED ON 02 AUG 2018 JPY / USD EX.RATE 111.607 WITH NORTHERN TRUST  | 465,065,831.000 | 2 Aug 18 |                   |                   |              | 0.00              | 4,166,995.18 | 4,166,995.18                      | 0.00          |
| FX DEAL TRANACTED ON 02 FEB 2018 JPY / USD EX.RATE 110.3235 WITH NORTHERN TRUST | 19,964,234.000  | 2 Feb 18 |                   |                   |              | 0.00              | 180,960.85   | 182,680.46                        | 1,719.61      |
| FX DEAL TRANACTED ON 02 FEB 2018 USD / JPY EX.RATE 0.0090563 WITH NORTHERN      | -5,977,013.000  | 2 Feb 18 |                   |                   |              | 0.00              | -54,129.80   | -54,129.80                        | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -1,102,400.000  | 2 Jul 18 |                   |                   |              | 0.00              | -9,941.38    | -9,941.38                         | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -1,074,000.000  | 2 Jul 18 |                   |                   |              | 0.00              | -9,685.27    | -9,685.27                         | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -1,305,000.000  | 2 Jul 18 |                   |                   |              | 0.00              | -11,768.42   | -11,768.42                        | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -1,877,200.000  | 2 Jul 18 |                   |                   |              | 0.00              | -16,928.49   | -16,928.49                        | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -188,000.000    | 2 Jul 18 |                   |                   |              | 0.00              | -1,695.37    | -1,695.37                         | 0.00          |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -276,000.000    | 2 Jul 18 |                   |                   |              | 0.00              | -2,488.95    | -2,488.95                         | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                   |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                   |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -795,000.000      | 2 Jul 18 |                   |                   |              | 0.00              | -7,169.27     | -7,169.27                         | 0.00          |
| FX DEAL TRANACTED ON 02 MAR 2018 JPY / USD EX.RATE 105.3342 WITH NORTHERN TRUST | 100,899,749.000   | 2 Mar 18 |                   |                   |              | 0.00              | 957,901.13    | 948,974.83                        | -8,926.30     |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0090982 WITH NORTHERN      | -3,970,102.000    | 2 May 18 |                   |                   |              | 0.00              | -36,120.73    | -36,120.73                        | 0.00          |
| FX DEAL TRANACTED ON 02 NOV 2018 JPY / USD EX.RATE 112.9623 WITH NORTHERN TRUST | 23,890,987.000    | 2 Nov 18 |                   |                   |              | 0.00              | 211,495.22    | 210,734.65                        | -760.57       |
| FX DEAL TRANACTED ON 02 NOV 2018 USD / JPY EX.RATE 0.0088331 WITH NORTHERN      | -18,011,468.000   | 2 Nov 18 |                   |                   |              | 0.00              | -159,097.85   | -159,097.85                       | 0.00          |
| FX DEAL TRANACTED ON 02 NOV 2018 USD / JPY EX.RATE 0.0088832 WITH NORTHERN      | -72,369,647.000   | 2 Nov 18 |                   |                   |              | 0.00              | -642,876.02   | -642,600.31                       | 275.71        |
| FX DEAL TRANACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0087943 WITH NORTHERN      | -3,914,297.000    | 2 Oct 18 |                   |                   |              | 0.00              | -34,423.51    | -34,423.51                        | 0.00          |
| FX DEAL TRANACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0088027 WITH NORTHERN      | -27,261,391.000   | 2 Oct 18 |                   |                   |              | 0.00              | -239,972.81   | -239,972.81                       | 0.00          |
| FX DEAL TRANACTED ON 03 AUG 2018 JPY / USD EX.RATE 111.11 WITH NORTHERN TRUST   | 1,111,100,000.000 | 3 Aug 18 |                   |                   |              | 0.00              | 10,000,000.00 | 10,000,000.00                     | 0.00          |
| FX DEAL TRANACTED ON 03 AUG 2018 JPY / USD EX.RATE 111.216 WITH NORTHERN TRUST  | 130,787,571.000   | 3 Aug 18 |                   |                   |              | 0.00              | 1,175,978.02  | 1,175,978.02                      | 0.00          |
| FX DEAL TRANACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0087951 WITH NORTHERN      | -2,970,338.000    | 3 Dec 18 |                   |                   |              | 0.00              | -26,124.34    | -26,124.34                        | 0.00          |
| FX DEAL TRANACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN      | -2,145,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | -18,887.03    | -18,887.03                        | 0.00          |
| FX DEAL TRANACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN      | -2,151,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | -18,939.86    | -18,939.86                        | 0.00          |

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

| Security Description / Asset ID                                                   | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                         |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 03 DEC 2018 USD / JPY EX.RATE<br>0.0088072 WITH NORTHERN     | -30,308,058.000 | 3 Dec 18 |                   |                   |              | 0.00              | -266,930.22 | -266,930.22                       | 0.00          |
| FX DEAL TRANACTED ON 03 DEC 2018 USD / JPY EX.RATE<br>0.0088082 WITH NORTHERN     | -855,000.000    | 3 Dec 18 |                   |                   |              | 0.00              | -7,531.05   | -7,531.05                         | 0.00          |
| FX DEAL TRANACTED ON 03 JUL 2018 JPY / USD EX.RATE<br>110.538 WITH NORTHERN TRUST | 3,646,969.000   | 3 Jul 18 |                   |                   |              | 0.00              | 32,992.90   | 32,992.90                         | 0.00          |
| FX DEAL TRANACTED ON 03 JUL 2018 USD / JPY EX.RATE<br>0.0090416 WITH NORTHERN     | -6,226,922.000  | 3 Jul 18 |                   |                   |              | 0.00              | -56,301.28  | -56,301.28                        | 0.00          |
| FX DEAL TRANACTED ON 03 MAY 2018 USD / JPY EX.RATE<br>0.0091659 WITH NORTHERN     | -5,886,067.000  | 3 May 18 |                   |                   |              | 0.00              | -53,951.37  | -53,884.44                        | 66.93         |
| FX DEAL TRANACTED ON 03 OCT 2018 USD / JPY EX.RATE<br>0.0087489 WITH NORTHERN     | -13,729,020.000 | 3 Oct 18 |                   |                   |              | 0.00              | -120,113.91 | -120,113.91                       | 0.00          |
| FX DEAL TRANACTED ON 03 OCT 2018 USD / JPY EX.RATE<br>0.0087489 WITH NORTHERN     | -30,191,856.000 | 3 Oct 18 |                   |                   |              | 0.00              | -264,145.72 | -264,145.72                       | 0.00          |
| FX DEAL TRANACTED ON 03 OCT 2018 USD / JPY EX.RATE<br>0.0087489 WITH NORTHERN     | -3,560,502.000  | 3 Oct 18 |                   |                   |              | 0.00              | -31,150.50  | -31,150.50                        | 0.00          |
| FX DEAL TRANACTED ON 03 OCT 2018 USD / JPY EX.RATE<br>0.0087559 WITH NORTHERN     | -45,463,048.000 | 3 Oct 18 |                   |                   |              | 0.00              | -398,068.87 | -398,068.87                       | 0.00          |
| FX DEAL TRANACTED ON 04 DEC 2018 USD / JPY EX.RATE<br>0.0088511 WITH NORTHERN     | -3,167,771.000  | 4 Dec 18 |                   |                   |              | 0.00              | -28,038.33  | -28,038.33                        | 0.00          |
| FX DEAL TRANACTED ON 04 DEC 2018 USD / JPY EX.RATE<br>0.0088566 WITH NORTHERN     | -1,134,600.000  | 4 Dec 18 |                   |                   |              | 0.00              | -10,048.71  | -10,048.71                        | 0.00          |
| FX DEAL TRANACTED ON 04 DEC 2018 USD / JPY EX.RATE<br>0.0088566 WITH NORTHERN     | -616,000.000    | 4 Dec 18 |                   |                   |              | 0.00              | -5,455.67   | -5,455.67                         | 0.00          |
| FX DEAL TRANACTED ON 04 DEC 2018 USD / JPY EX.RATE<br>0.0088629 WITH NORTHERN     | -1,194,000.000  | 4 Dec 18 |                   |                   |              | 0.00              | -10,582.29  | -10,582.29                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088678 WITH NORTHERN      | -6,942,336.000  | 4 Dec 18 |                   |                   |              | 0.00              | -61,563.00   | -61,563.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 JPY / USD EX.RATE 112.78 WITH NORTHERN TRUST   | 170,441,673.000 | 4 Jan 18 |                   |                   |              | 0.00              | 1,511,275.70 | 1,515,980.37                      | 4,704.67      |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / JPY EX.RATE 0.0088975 WITH NORTHERN      | -98,339,588.000 | 4 Jan 18 |                   |                   |              | 0.00              | -874,981.32  | -924,896.20                       | -49,914.88    |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091042 WITH NORTHERN      | -2,151,000.000  | 4 Jun 18 |                   |                   |              | 0.00              | -19,583.03   | -19,583.03                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / JPY EX.RATE 0.0087699 WITH NORTHERN      | -87,936,267.000 | 4 Oct 18 |                   |                   |              | 0.00              | -771,188.11  | -771,188.11                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / JPY EX.RATE 0.0087873 WITH NORTHERN      | -5,130,041.000  | 4 Oct 18 |                   |                   |              | 0.00              | -45,079.45   | -45,079.45                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST | -1,248,000.000  | 4 Sep 18 |                   |                   |              | 0.00              | -11,190.82   | -11,190.82                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089686 WITH NORTHERN      | -2,048,400.000  | 4 Sep 18 |                   |                   |              | 0.00              | -18,371.30   | -18,371.30                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089741 WITH NORTHERN      | -311,532.000    | 4 Sep 18 |                   |                   |              | 0.00              | -2,795.71    | -2,795.71                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | -2,499,000.000  | 5 Dec 18 |                   |                   |              | 0.00              | -22,085.73   | -22,085.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | -2,813,072.000  | 5 Dec 18 |                   |                   |              | 0.00              | -24,861.44   | -24,861.44                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | -321,615.000    | 5 Dec 18 |                   |                   |              | 0.00              | -2,842.38    | -2,842.38                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 JPY / USD EX.RATE 109.8536 WITH NORTHERN TRUST | 11,081,592.000  | 5 Feb 18 |                   |                   |              | 0.00              | 100,876.00   | 101,414.77                        | 538.77        |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 JPY / USD EX.RATE 110.0037 WITH NORTHERN TRUST | 6,411,787.000    | 5 Feb 18 |                   |                   |              | 0.00              | 58,287.01     | 58,678.38                         | 391.37        |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.0090992 WITH NORTHERN      | -105,913,486.000 | 5 Feb 18 |                   |                   |              | 0.00              | -963,725.99   | -963,725.99                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.0091466 WITH NORTHERN      | -6,481,410.000   | 5 Feb 18 |                   |                   |              | 0.00              | -59,283.00    | -59,283.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091149 WITH NORTHERN      | -12,442,481.000  | 5 Jun 18 |                   |                   |              | 0.00              | -113,412.46   | -113,412.46                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091149 WITH NORTHERN      | -1,728,000.000   | 5 Jun 18 |                   |                   |              | 0.00              | -15,750.62    | -15,750.62                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091234 WITH NORTHERN      | -110,066,776.000 | 5 Jun 18 |                   |                   |              | 0.00              | -1,004,188.36 | -1,001,973.38                     | 2,214.98      |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088308 WITH NORTHERN      | -1,711,274.000   | 5 Nov 18 |                   |                   |              | 0.00              | -15,111.92    | -15,111.92                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088402 WITH NORTHERN      | -15,698,760.000  | 5 Nov 18 |                   |                   |              | 0.00              | -138,780.93   | -138,780.93                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.8418 WITH NORTHERN TRUST | 75,482,832.000   | 5 Oct 18 |                   |                   |              | 0.00              | 663,050.23    | 669,738.10                        | 6,687.87      |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087863 WITH NORTHERN      | -4,825,243.000   | 5 Oct 18 |                   |                   |              | 0.00              | -42,396.24    | -42,396.24                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087982 WITH NORTHERN      | -3,453,390.000   | 5 Oct 18 |                   |                   |              | 0.00              | -30,383.51    | -30,383.51                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0088299 WITH NORTHERN      | -75,482,832.000  | 5 Oct 18 |                   |                   |              | 0.00              | -666,505.66   | -670,243.58                       | -3,737.92     |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / JPY EX.RATE 0.0093379 WITH NORTHERN      | -24,383,118.000  | 6 Apr 18 |                   |                   |              | 0.00              | -227,688.09   | -227,688.09                       | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.00897 WITH NORTHERN TRUST  | -109,693,790.000 | 6 Aug 18 |                   |                   |              | 0.00              | -983,949.94   | -988,633.14                       | -4,683.20     |
| FX DEAL TRANACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0088676 WITH NORTHERN      | -780,000.000     | 6 Dec 18 |                   |                   |              | 0.00              | -6,916.73     | -6,916.73                         | 0.00          |
| FX DEAL TRANACTED ON 06 FEB 2018 JPY / USD EX.RATE 108.978 WITH NORTHERN TRUST  | 196,485,905.000  | 6 Feb 18 |                   |                   |              | 0.00              | 1,802,986.89  | 1,847,974.65                      | 44,987.76     |
| FX DEAL TRANACTED ON 06 FEB 2018 JPY / USD EX.RATE 109.344 WITH NORTHERN TRUST  | 42,515,445.000   | 6 Feb 18 |                   |                   |              | 0.00              | 388,822.84    | 389,193.02                        | 370.18        |
| FX DEAL TRANACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091241 WITH NORTHERN      | -8,094,315.000   | 6 Feb 18 |                   |                   |              | 0.00              | -73,853.24    | -73,853.24                        | 0.00          |
| FX DEAL TRANACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091333 WITH NORTHERN      | -86,677,754.000  | 6 Feb 18 |                   |                   |              | 0.00              | -791,649.96   | -791,649.96                       | 0.00          |
| FX DEAL TRANACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091555 WITH NORTHERN      | -246,114,033.000 | 6 Feb 18 |                   |                   |              | 0.00              | -2,253,292.16 | -2,252,966.25                     | 325.91        |
| FX DEAL TRANACTED ON 06 JUL 2018 JPY / USD EX.RATE 110.4828 WITH NORTHERN TRUST | 87,372,148.000   | 6 Jul 18 |                   |                   |              | 0.00              | 790,821.27    | 785,367.62                        | -5,453.65     |
| FX DEAL TRANACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090844 WITH NORTHERN      | -6,960,238.000   | 6 Jun 18 |                   |                   |              | 0.00              | -63,229.48    | -63,229.48                        | 0.00          |
| FX DEAL TRANACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090851 WITH NORTHERN      | -10,802,654.000  | 6 Jun 18 |                   |                   |              | 0.00              | -98,143.49    | -98,143.49                        | 0.00          |
| FX DEAL TRANACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090968 WITH NORTHERN      | -109,039,523.000 | 6 Jun 18 |                   |                   |              | 0.00              | -991,908.62   | -997,115.11                       | -5,206.49     |
| FX DEAL TRANACTED ON 06 NOV 2018 USD / JPY EX.RATE 0.0088168 WITH NORTHERN      | -1,728,352.000   | 6 Nov 18 |                   |                   |              | 0.00              | -15,238.51    | -15,238.51                        | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 JPY / USD EX.RATE 112.5785 WITH NORTHERN TRUST | 551,828,239.000  | 7 Dec 18 |                   |                   |              | 0.00              | 4,901,719.59  | 4,899,913.33                      | -1,806.26     |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 07 DEC 2018 USD / JPY EX.RATE 0.0088784 WITH NORTHERN      | -416,971,948.000 | 7 Dec 18 |                   |                   |              | 0.00              | -3,702,040.68 | -3,678,785.55                     | 23,255.13     |
| FX DEAL TRANACTED ON 07 FEB 2018 JPY / USD EX.RATE 109.178 WITH NORTHERN TRUST  | 38,266,507.000   | 7 Feb 18 |                   |                   |              | 0.00              | 350,496.50    | 352,540.49                        | 2,043.99      |
| FX DEAL TRANACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.0091341 WITH NORTHERN      | -7,875,750.000   | 7 Feb 18 |                   |                   |              | 0.00              | -71,937.80    | -71,937.80                        | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.86 WITH NORTHERN TRUST   | 26,419,111.000   | 7 Jun 18 |                   |                   |              | 0.00              | 240,479.80    | 240,479.80                        | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0091025 WITH NORTHERN      | -13,378,672.000  | 7 Jun 18 |                   |                   |              | 0.00              | -121,779.28   | -121,779.28                       | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0091083 WITH NORTHERN      | -3,277,600.000   | 7 Jun 18 |                   |                   |              | 0.00              | -29,853.36    | -29,853.36                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAR 2018 JPY / USD EX.RATE 105.93 WITH NORTHERN TRUST   | 22,721,715.000   | 7 Mar 18 |                   |                   |              | 0.00              | 214,497.45    | 214,497.45                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST   | 53,945,798.000   | 7 May 18 |                   |                   |              | 0.00              | 494,597.95    | 494,597.95                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091684 WITH NORTHERN      | -54,026,838.000  | 7 May 18 |                   |                   |              | 0.00              | -495,340.96   | -495,340.96                       | 0.00          |
| FX DEAL TRANACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.3 WITH NORTHERN TRUST    | 36,994,347.000   | 7 Nov 18 |                   |                   |              | 0.00              | 326,516.74    | 326,516.74                        | 0.00          |
| FX DEAL TRANACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088211 WITH NORTHERN      | -28,640,480.000  | 7 Nov 18 |                   |                   |              | 0.00              | -252,639.53   | -252,639.53                       | 0.00          |
| FX DEAL TRANACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088261 WITH NORTHERN      | -2,069,615.000   | 7 Nov 18 |                   |                   |              | 0.00              | -18,266.68    | -18,266.68                        | 0.00          |
| FX DEAL TRANACTED ON 08 FEB 2018 JPY / USD EX.RATE 109.4341 WITH NORTHERN TRUST | 15,375,994.000   | 8 Feb 18 |                   |                   |              | 0.00              | 140,504.60    | 143,039.16                        | 2,534.56      |

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Northern Trust

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

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 08 FEB 2018 USD / JPY EX.RATE 0.0091659 WITH NORTHERN      | -3,615,575.000  | 8 Feb 18 |                   |                   |              | 0.00              | -33,140.01  | -33,140.01                        | 0.00          |
| FX DEAL TRANACTED ON 08 JUN 2018 USD / JPY EX.RATE 0.0091291 WITH NORTHERN      | -16,350,758.000 | 8 Jun 18 |                   |                   |              | 0.00              | -149,267.46 | -149,267.46                       | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 JPY / USD EX.RATE 106.06 WITH NORTHERN TRUST   | 22,485,305.000  | 8 Mar 18 |                   |                   |              | 0.00              | 212,005.52  | 212,005.52                        | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094197 WITH NORTHERN      | -864,091.000    | 8 Mar 18 |                   |                   |              | 0.00              | -8,139.52   | -8,139.52                         | 0.00          |
| FX DEAL TRANACTED ON 08 MAY 2018 JPY / USD EX.RATE 109.2134 WITH NORTHERN TRUST | 22,734,341.000  | 8 May 18 |                   |                   |              | 0.00              | 208,164.39  | 207,458.51                        | -705.88       |
| FX DEAL TRANACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091592 WITH NORTHERN      | -5,434,746.000  | 8 May 18 |                   |                   |              | 0.00              | -49,777.85  | -49,777.85                        | 0.00          |
| FX DEAL TRANACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091596 WITH NORTHERN      | -22,597,336.000 | 8 May 18 |                   |                   |              | 0.00              | -206,982.70 | -206,982.70                       | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.0087719 WITH NORTHERN      | -51,679,022.000 | 8 Nov 18 |                   |                   |              | 0.00              | -453,320.78 | -453,320.78                       | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.0087796 WITH NORTHERN      | -2,681,300.000  | 8 Nov 18 |                   |                   |              | 0.00              | -23,540.83  | -23,540.83                        | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.008782 WITH NORTHERN TRUST | -24,466,986.000 | 8 Nov 18 |                   |                   |              | 0.00              | -214,869.60 | -214,869.60                       | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / JPY EX.RATE 0.0088472 WITH NORTHERN      | -16,550,274.000 | 8 Oct 18 |                   |                   |              | 0.00              | -146,422.82 | -146,845.96                       | -423.14       |
| FX DEAL TRANACTED ON 09 APR 2018 JPY / USD EX.RATE 106.73 WITH NORTHERN TRUST   | 44,887,704.000  | 9 Apr 18 |                   |                   |              | 0.00              | 420,572.51  | 420,572.51                        | 0.00          |
| FX DEAL TRANACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093694 WITH NORTHERN      | -43,391,315.000 | 9 Apr 18 |                   |                   |              | 0.00              | -406,552.19 | -406,552.19                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 JPY / USD EX.RATE 108.9237 WITH NORTHERN TRUST | 27,900,421.000   | 9 Feb 18  |                   |                   |              | 0.00              | 256,146.47  | 261,166.54                        | 5,020.07      |
| FX DEAL TRANSACTED ON 09 JAN 2018 JPY / USD EX.RATE 112.7044 WITH NORTHERN TRUST | 23,114,452.000   | 9 Jan 18  |                   |                   |              | 0.00              | 205,089.17  | 207,481.28                        | 2,392.11      |
| FX DEAL TRANSACTED ON 09 MAR 2018 JPY / USD EX.RATE 106.73 WITH NORTHERN TRUST   | 22,275,367.000   | 9 Mar 18  |                   |                   |              | 0.00              | 208,707.65  | 208,707.65                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE 109.72 WITH NORTHERN TRUST   | 27,798,559.000   | 9 May 18  |                   |                   |              | 0.00              | 253,359.09  | 253,359.09                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091124 WITH NORTHERN      | -4,970,524.000   | 9 May 18  |                   |                   |              | 0.00              | -45,293.64  | -45,293.64                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091195 WITH NORTHERN      | -11,594,639.000  | 9 May 18  |                   |                   |              | 0.00              | -105,737.44 | -105,737.44                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | -1,792,962.000   | 9 Nov 18  |                   |                   |              | 0.00              | -15,748.46  | -15,748.46                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 JPY / USD EX.RATE 113.2416 WITH NORTHERN TRUST | 15,741,209.000   | 9 Oct 18  |                   |                   |              | 0.00              | 139,005.53  | 140,214.75                        | 1,209.22      |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | -3,931,801.000   | 9 Oct 18  |                   |                   |              | 0.00              | -34,748.57  | -34,748.57                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093279 WITH NORTHERN      | -35,944,371.000  | 10 Apr 18 |                   |                   |              | 0.00              | -335,286.33 | -335,286.33                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / JPY EX.RATE 0.0088496 WITH NORTHERN      | -109,998,660.000 | 10 Dec 18 |                   |                   |              | 0.00              | -973,439.47 | -973,439.47                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / JPY EX.RATE 0.0088566 WITH NORTHERN      | -75,672,561.000  | 10 Dec 18 |                   |                   |              | 0.00              | -670,202.47 | -670,202.47                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 JPY / USD EX.RATE 111.2329 WITH NORTHERN TRUST | 81,941,392.000   | 10 Jul 18 |                   |                   |              | 0.00              | 736,665.07  | 728,918.67                        | -7,746.40     |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091274 WITH NORTHERN      | -5,175,719.000   | 10 May 18 |                   |                   |              | 0.00              | -47,240.95    | -47,240.95                        | 0.00          |
| FX DEAL TRANACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091361 WITH NORTHERN      | -9,591,701.000   | 10 May 18 |                   |                   |              | 0.00              | -87,630.66    | -87,630.66                        | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / JPY EX.RATE 0.0088769 WITH NORTHERN      | -24,541,672.000  | 10 Oct 18 |                   |                   |              | 0.00              | -217,853.85   | -217,853.85                       | 0.00          |
| FX DEAL TRANACTED ON 10 SEP 2018 JPY / USD EX.RATE 111.096 WITH NORTHERN TRUST  | 27,464,542.000   | 10 Sep 18 |                   |                   |              | 0.00              | 247,214.50    | 247,214.50                        | 0.00          |
| FX DEAL TRANACTED ON 11 DEC 2018 JPY / USD EX.RATE 112.3196 WITH NORTHERN TRUST | 810,191,853.000  | 11 Dec 18 |                   |                   |              | 0.00              | 7,213,272.24  | 7,430,736.75                      | 217,464.51    |
| FX DEAL TRANACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.008816 WITH NORTHERN TRUST | -1,536,248.000   | 11 Dec 18 |                   |                   |              | 0.00              | -13,543.58    | -13,543.58                        | 0.00          |
| FX DEAL TRANACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.0088232 WITH NORTHERN      | -25,721,027.000  | 11 Dec 18 |                   |                   |              | 0.00              | -226,940.89   | -226,940.89                       | 0.00          |
| FX DEAL TRANACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.0088277 WITH NORTHERN      | -2,435,000.000   | 11 Dec 18 |                   |                   |              | 0.00              | -21,495.41    | -21,495.41                        | 0.00          |
| FX DEAL TRANACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH NORTHERN TRUST  | -810,191,853.000 | 11 Dec 18 |                   |                   |              | 0.00              | -7,154,011.95 | -7,194,031.73                     | -40,019.78    |
| FX DEAL TRANACTED ON 11 JUN 2018 JPY / USD EX.RATE 109.9566 WITH NORTHERN TRUST | 25,200,000.000   | 11 Jun 18 |                   |                   |              | 0.00              | 229,181.33    | 228,126.56                        | -1,054.77     |
| FX DEAL TRANACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090868 WITH NORTHERN      | -16,236,390.000  | 11 Jun 18 |                   |                   |              | 0.00              | -147,536.48   | -147,536.48                       | 0.00          |
| FX DEAL TRANACTED ON 11 OCT 2018 USD / JPY EX.RATE 0.0089045 WITH NORTHERN      | -19,291,223.000  | 11 Oct 18 |                   |                   |              | 0.00              | -171,778.34   | -171,778.34                       | 0.00          |
| FX DEAL TRANACTED ON 11 SEP 2018 JPY / USD EX.RATE 110.696 WITH NORTHERN TRUST  | 699,207,646.000  | 11 Sep 18 |                   |                   |              | 0.00              | 6,316,467.14  | 6,208,556.62                      | -107,910.52   |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 11 SEP 2018 USD / JPY EX.RATE 0.0089742 WITH NORTHERN      | -699,207,646.000 | 11 Sep 18 |                   |                   |              | 0.00              | -6,274,859.97 | -6,224,862.20                     | 49,997.77     |
| FX DEAL TRANACTED ON 12 DEC 2018 USD / JPY EX.RATE 0.0088269 WITH NORTHERN      | -1,553,423.000   | 12 Dec 18 |                   |                   |              | 0.00              | -13,711.92    | -13,711.92                        | 0.00          |
| FX DEAL TRANACTED ON 12 DEC 2018 USD / JPY EX.RATE 0.008831 WITH NORTHERN TRUST | -53,616,851.000  | 12 Dec 18 |                   |                   |              | 0.00              | -473,492.33   | -473,492.33                       | 0.00          |
| FX DEAL TRANACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.14 WITH NORTHERN TRUST   | 105,755,747.000  | 12 Jan 18 |                   |                   |              | 0.00              | 951,554.32    | 951,554.32                        | 0.00          |
| FX DEAL TRANACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.6441 WITH NORTHERN TRUST | 15,426,168.000   | 12 Jan 18 |                   |                   |              | 0.00              | 138,172.71    | 138,172.71                        | 0.00          |
| FX DEAL TRANACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0090041 WITH NORTHERN      | -13,960,049.000  | 12 Jan 18 |                   |                   |              | 0.00              | -125,698.26   | -125,698.26                       | 0.00          |
| FX DEAL TRANACTED ON 12 JUL 2018 JPY / USD EX.RATE 112.426 WITH NORTHERN TRUST  | 18,910,328.000   | 12 Jul 18 |                   |                   |              | 0.00              | 168,202.44    | 168,202.44                        | 0.00          |
| FX DEAL TRANACTED ON 12 JUN 2018 JPY / USD EX.RATE 110.28 WITH NORTHERN TRUST   | 515,832,510.000  | 12 Jun 18 |                   |                   |              | 0.00              | 4,677,480.14  | 4,695,789.80                      | 18,309.66     |
| FX DEAL TRANACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090547 WITH NORTHERN      | -1,540,500.000   | 12 Jun 18 |                   |                   |              | 0.00              | -13,948.75    | -13,948.75                        | 0.00          |
| FX DEAL TRANACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090692 WITH NORTHERN      | -131,261,473.000 | 12 Jun 18 |                   |                   |              | 0.00              | -1,190,437.73 | -1,190,418.29                     | 19.44         |
| FX DEAL TRANACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090695 WITH NORTHERN      | -7,886,695.000   | 12 Jun 18 |                   |                   |              | 0.00              | -71,528.16    | -71,528.16                        | 0.00          |
| FX DEAL TRANACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.009125 WITH NORTHERN TRUST | -515,832,510.000 | 12 Jun 18 |                   |                   |              | 0.00              | -4,706,994.89 | -4,592,321.48                     | 114,673.41    |
| FX DEAL TRANACTED ON 12 MAR 2018 JPY / USD EX.RATE 105.879 WITH NORTHERN TRUST  | 856,153,752.000  | 12 Mar 18 |                   |                   |              | 0.00              | 8,086,152.61  | 7,793,843.90                      | -292,308.71   |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 12 MAR 2018 JPY / USD EX.RATE 106.5249 WITH NORTHERN TRUST | 17,612,887.000   | 12 Mar 18 |                   |                   |              | 0.00              | 165,340.56    | 165,869.82                        | 529.26        |
| FX DEAL TRANACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.0093853 WITH NORTHERN      | -856,153,752.000 | 12 Mar 18 |                   |                   |              | 0.00              | -8,035,229.96 | -8,052,233.74                     | -17,003.78    |
| FX DEAL TRANACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | -3,228,869.000   | 12 Nov 18 |                   |                   |              | 0.00              | -28,360.73    | -28,360.73                        | 0.00          |
| FX DEAL TRANACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087883 WITH NORTHERN      | -25,480,527.000  | 12 Nov 18 |                   |                   |              | 0.00              | -223,929.83   | -223,929.83                       | 0.00          |
| FX DEAL TRANACTED ON 12 SEP 2018 USD / JPY EX.RATE 0.0089767 WITH NORTHERN      | -8,365,145.000   | 12 Sep 18 |                   |                   |              | 0.00              | -75,091.74    | -75,091.74                        | 0.00          |
| FX DEAL TRANACTED ON 13 APR 2018 JPY / USD EX.RATE 107.47 WITH NORTHERN TRUST   | 32,515,864.000   | 13 Apr 18 |                   |                   |              | 0.00              | 302,557.59    | 302,557.59                        | 0.00          |
| FX DEAL TRANACTED ON 13 AUG 2018 USD / JPY EX.RATE 0.0090196 WITH NORTHERN      | -283,914,381.000 | 13 Aug 18 |                   |                   |              | 0.00              | -2,560,786.34 | -2,570,175.00                     | -9,388.66     |
| FX DEAL TRANACTED ON 13 DEC 2018 JPY / USD EX.RATE 112.67 WITH NORTHERN TRUST   | 177,238,568.000  | 13 Dec 18 |                   |                   |              | 0.00              | 1,573,076.84  | 1,625,557.13                      | 52,480.29     |
| FX DEAL TRANACTED ON 13 DEC 2018 USD / JPY EX.RATE 0.0088036 WITH NORTHERN      | -47,428,650.000  | 13 Dec 18 |                   |                   |              | 0.00              | -417,542.48   | -417,542.48                       | 0.00          |
| FX DEAL TRANACTED ON 13 DEC 2018 USD / JPY EX.RATE 0.0088057 WITH NORTHERN      | -177,238,568.000 | 13 Dec 18 |                   |                   |              | 0.00              | -1,560,712.49 | -1,568,482.90                     | -7,770.41     |
| FX DEAL TRANACTED ON 13 FEB 2018 JPY / USD EX.RATE 107.6042 WITH NORTHERN TRUST | 29,035,837.000   | 13 Feb 18 |                   |                   |              | 0.00              | 269,839.25    | 273,265.61                        | 3,426.36      |
| FX DEAL TRANACTED ON 13 FEB 2018 JPY / USD EX.RATE 107.6642 WITH NORTHERN TRUST | 15,611,242.000   | 13 Feb 18 |                   |                   |              | 0.00              | 144,999.38    | 146,922.42                        | 1,923.04      |
| FX DEAL TRANACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0092833 WITH NORTHERN      | -277,213,267.000 | 13 Feb 18 |                   |                   |              | 0.00              | -2,573,461.45 | -2,573,461.45                     | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.413 WITH NORTHERN TRUST  | 63,819,622.000  | 13 Jul 18 |                   |                   |              | 0.00              | 567,724.57  | 567,724.57                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090212 WITH NORTHERN      | -7,267,131.000  | 13 Jun 18 |                   |                   |              | 0.00              | -65,558.24  | -65,558.24                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090547 WITH NORTHERN      | -3,896,999.000  | 13 Jun 18 |                   |                   |              | 0.00              | -35,286.12  | -35,286.12                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093773 WITH NORTHERN      | -7,223.000      | 13 Mar 18 |                   |                   |              | 0.00              | -67.73      | -67.73                            | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.0087719 WITH NORTHERN      | -3,170,891.000  | 13 Nov 18 |                   |                   |              | 0.00              | -27,814.83  | -27,814.83                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.0087749 WITH NORTHERN      | -17,649,225.000 | 13 Nov 18 |                   |                   |              | 0.00              | -154,870.75 | -154,870.75                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088161 WITH NORTHERN      | -28,944,253.000 | 14 Dec 18 |                   |                   |              | 0.00              | -255,175.07 | -255,175.07                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088191 WITH NORTHERN      | -2,051,962.000  | 14 Dec 18 |                   |                   |              | 0.00              | -18,096.50  | -18,096.50                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088222 WITH NORTHERN      | -795,000.000    | 14 Dec 18 |                   |                   |              | 0.00              | -7,013.67   | -7,013.67                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 JPY / USD EX.RATE 107.12 WITH NORTHERN TRUST   | 16,428,529.000  | 14 Feb 18 |                   |                   |              | 0.00              | 153,365.66  | 153,365.66                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090383 WITH NORTHERN      | -11,711,079.000 | 14 Jun 18 |                   |                   |              | 0.00              | -105,848.51 | -105,848.51                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.0091249 WITH NORTHERN      | -923,067.000    | 14 May 18 |                   |                   |              | 0.00              | -8,422.91   | -8,422.91                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / JPY EX.RATE 0.008792 WITH NORTHERN TRUST | -2,860,999.000  | 14 Nov 18 |                   |                   |              | 0.00              | -25,153.85  | -25,153.85                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / JPY EX.RATE 0.0089238 WITH NORTHERN      | -26,235,959.000  | 14 Sep 18 |                   |                   |              | 0.00              | -234,124.21   | -234,124.21                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 JPY / USD EX.RATE 106.4 WITH NORTHERN TRUST    | 132,865,050.000  | 15 Feb 18 |                   |                   |              | 0.00              | 1,248,731.67  | 1,248,731.67                      | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / JPY EX.RATE 0.0094136 WITH NORTHERN      | -132,865,050.000 | 15 Feb 18 |                   |                   |              | 0.00              | -1,250,732.37 | -1,249,612.51                     | 1,119.86      |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / JPY EX.RATE 0.0090424 WITH NORTHERN      | -13,265,038.000  | 15 Jan 18 |                   |                   |              | 0.00              | -119,947.90   | -119,947.90                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / JPY EX.RATE 0.0090677 WITH NORTHERN      | -5,613,987.000   | 15 May 18 |                   |                   |              | 0.00              | -50,905.74    | -50,905.74                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN      | -2,002,834.000   | 15 Nov 18 |                   |                   |              | 0.00              | -17,635.24    | -17,635.24                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 JPY / USD EX.RATE 107.24 WITH NORTHERN TRUST   | 27,706,777.000   | 16 Apr 18 |                   |                   |              | 0.00              | 258,362.34    | 258,362.34                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / JPY EX.RATE 0.0090139 WITH NORTHERN      | -1,358.000       | 16 Aug 18 |                   |                   |              | 0.00              | -12.24        | -12.24                            | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.3164 WITH NORTHERN TRUST | 32,118,031.000   | 16 Jan 18 |                   |                   |              | 0.00              | 291,144.66    | 291,144.66                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.8 WITH NORTHERN TRUST    | 40,725,208.000   | 16 Jan 18 |                   |                   |              | 0.00              | 367,556.03    | 367,042.57                        | -513.46       |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | -15,337,281.000  | 16 Jan 18 |                   |                   |              | 0.00              | -138,423.11   | -138,423.11                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / JPY EX.RATE 0.0090534 WITH NORTHERN      | -88,855,560.000  | 16 Jan 18 |                   |                   |              | 0.00              | -804,440.85   | -835,697.72                       | -31,256.87    |
| FX DEAL TRANSACTED ON 16 JUL 2018 JPY / USD EX.RATE 112.283 WITH NORTHERN TRUST  | 8,444,918.000    | 16 Jul 18 |                   |                   |              | 0.00              | 75,211.01     | 74,876.25                         | -334.76       |

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

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094312 WITH NORTHERN     | -112,206,392.000 | 16 Mar 18 |                   |                   |              | 0.00              | -1,058,243.38 | -1,055,315.23                     | 2,928.15      |
| FX DEAL TRANACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090604 WITH NORTHERN     | -20,776.000      | 16 May 18 |                   |                   |              | 0.00              | -188.24       | -188.24                           | 0.00          |
| FX DEAL TRANACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090817 WITH NORTHERN     | -4,736,728.000   | 16 May 18 |                   |                   |              | 0.00              | -43,017.36    | -43,017.36                        | 0.00          |
| FX DEAL TRANACTED ON 17 APR 2018 USD / JPY EX.RATE 0.0093423 WITH NORTHERN     | -5,250,053.000   | 17 Apr 18 |                   |                   |              | 0.00              | -49,047.58    | -49,047.58                        | 0.00          |
| FX DEAL TRANACTED ON 17 AUG 2018 JPY / USD EX.RATE 110.42 WITH NORTHERN TRUST  | 16,549,134.000   | 17 Aug 18 |                   |                   |              | 0.00              | 149,874.42    | 149,874.42                        | 0.00          |
| FX DEAL TRANACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.00904 WITH NORTHERN TRUST | -7,388.000       | 17 Aug 18 |                   |                   |              | 0.00              | -66.79        | -66.79                            | 0.00          |
| FX DEAL TRANACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.00904 WITH NORTHERN TRUST | -14,120.000      | 17 Aug 18 |                   |                   |              | 0.00              | -127.64       | -127.64                           | 0.00          |
| FX DEAL TRANACTED ON 17 DEC 2018 USD / JPY EX.RATE 0.0088687 WITH NORTHERN     | -94,859,028.000  | 17 Dec 18 |                   |                   |              | 0.00              | -841,276.99   | -841,276.99                       | 0.00          |
| FX DEAL TRANACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088582 WITH NORTHERN     | -47,601,491.000  | 17 Jul 18 |                   |                   |              | 0.00              | -421,662.60   | -421,662.60                       | 0.00          |
| FX DEAL TRANACTED ON 17 MAY 2018 JPY / USD EX.RATE 110.75 WITH NORTHERN TRUST  | 322,129,616.000  | 17 May 18 |                   |                   |              | 0.00              | 2,908,619.56  | 2,896,328.14                      | -12,291.42    |
| FX DEAL TRANACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090227 WITH NORTHERN     | -4,388,562.000   | 17 May 18 |                   |                   |              | 0.00              | -39,596.52    | -39,596.52                        | 0.00          |
| FX DEAL TRANACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090453 WITH NORTHERN     | -397,623,464.000 | 17 May 18 |                   |                   |              | 0.00              | -3,596,625.23 | -3,619,694.71                     | -23,069.48    |
| FX DEAL TRANACTED ON 17 OCT 2018 USD / JPY EX.RATE 0.0089049 WITH NORTHERN     | -59,129,620.000  | 17 Oct 18 |                   |                   |              | 0.00              | -526,542.06   | -526,542.06                       | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 17 SEP 2018 USD / JPY EX.RATE 0.0089307 WITH NORTHERN      | -1,505,738.000  | 17 Sep 18 |                   |                   |              | 0.00              | -13,447.37  | -13,405.19                        | 42.18         |
| FX DEAL TRANACTED ON 18 APR 2018 JPY / USD EX.RATE 107.2020984 WITH NORTHERN    | 26,598,945.000  | 18 Apr 18 |                   |                   |              | 0.00              | 248,119.63  | 246,961.10                        | -1,158.53     |
| FX DEAL TRANACTED ON 18 APR 2018 USD / JPY EX.RATE 0.0093214 WITH NORTHERN      | -4,915,644.000  | 18 Apr 18 |                   |                   |              | 0.00              | -45,820.69  | -45,820.69                        | 0.00          |
| FX DEAL TRANACTED ON 18 DEC 2018 USD / JPY EX.RATE 0.0088826 WITH NORTHERN      | -2,687,654.000  | 18 Dec 18 |                   |                   |              | 0.00              | -23,873.28  | -23,873.28                        | 0.00          |
| FX DEAL TRANACTED ON 18 DEC 2018 USD / JPY EX.RATE 0.0088871 WITH NORTHERN      | -47,048,188.000 | 18 Dec 18 |                   |                   |              | 0.00              | -418,120.63 | -418,120.63                       | 0.00          |
| FX DEAL TRANACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.954 WITH NORTHERN TRUST  | 18,132,400.000  | 18 Jan 18 |                   |                   |              | 0.00              | 163,422.68  | 163,657.21                        | 234.53        |
| FX DEAL TRANACTED ON 18 JAN 2018 JPY / USD EX.RATE 111.0544 WITH NORTHERN TRUST | 13,615,191.000  | 18 Jan 18 |                   |                   |              | 0.00              | 122,599.29  | 122,886.33                        | 287.04        |
| FX DEAL TRANACTED ON 18 JAN 2018 USD / JPY EX.RATE 0.0089936 WITH NORTHERN      | -67,584,288.000 | 18 Jan 18 |                   |                   |              | 0.00              | -607,827.03 | -607,827.03                       | 0.00          |
| FX DEAL TRANACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.766 WITH NORTHERN TRUST  | 52,882,172.000  | 18 Jul 18 |                   |                   |              | 0.00              | 468,954.93  | 468,954.93                        | 0.00          |
| FX DEAL TRANACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.83 WITH NORTHERN TRUST   | 47,601,491.000  | 18 Jul 18 |                   |                   |              | 0.00              | 421,886.83  | 421,886.83                        | 0.00          |
| FX DEAL TRANACTED ON 18 JUL 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN      | -47,601,491.000 | 18 Jul 18 |                   |                   |              | 0.00              | -421,886.83 | -421,886.83                       | 0.00          |
| FX DEAL TRANACTED ON 18 JUN 2018 JPY / USD EX.RATE 110.43 WITH NORTHERN TRUST   | 20,216,449.000  | 18 Jun 18 |                   |                   |              | 0.00              | 183,070.26  | 183,627.31                        | 557.05        |
| FX DEAL TRANACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.0090514 WITH NORTHERN      | -2,274,586.000  | 18 Jun 18 |                   |                   |              | 0.00              | -20,588.22  | -20,588.22                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090334 WITH NORTHERN      | -4,914,351.000  | 18 May 18 |                   |                   |              | 0.00              | -44,393.41  | -44,393.41                        | 0.00          |
| FX DEAL TRANACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090371 WITH NORTHERN      | -4,633,261.000  | 18 May 18 |                   |                   |              | 0.00              | -41,871.23  | -41,871.23                        | 0.00          |
| FX DEAL TRANACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.0089075 WITH NORTHERN      | -35,746,872.000 | 18 Oct 18 |                   |                   |              | 0.00              | -318,415.11 | -318,415.11                       | 0.00          |
| FX DEAL TRANACTED ON 18 SEP 2018 USD / JPY EX.RATE 0.0089023 WITH NORTHERN      | -5,052,431.000  | 18 Sep 18 |                   |                   |              | 0.00              | -44,978.47  | -44,978.47                        | 0.00          |
| FX DEAL TRANACTED ON 19 APR 2018 JPY / USD EX.RATE 107.3339 WITH NORTHERN TRUST | 66,334,152.000  | 19 Apr 18 |                   |                   |              | 0.00              | 618,016.79  | 611,571.95                        | -6,444.84     |
| FX DEAL TRANACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093058 WITH NORTHERN      | -5,665,537.000  | 19 Apr 18 |                   |                   |              | 0.00              | -52,722.29  | -52,722.29                        | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | 46,469,600.000  | 19 Dec 18 |                   |                   |              | 0.00              | 414,241.40  | 414,241.40                        | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | 50,139,096.000  | 19 Dec 18 |                   |                   |              | 0.00              | 446,952.18  | 446,952.18                        | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | 72,831,083.000  | 19 Dec 18 |                   |                   |              | 0.00              | 649,234.11  | 649,234.11                        | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089107 WITH NORTHERN      | -45,215,910.000 | 19 Dec 18 |                   |                   |              | 0.00              | -402,904.08 | -402,904.08                       | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089142 WITH NORTHERN      | -45,831,150.000 | 19 Dec 18 |                   |                   |              | 0.00              | -408,550.10 | -408,550.10                       | 0.00          |
| FX DEAL TRANACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089166 WITH NORTHERN      | -968,649.000    | 19 Dec 18 |                   |                   |              | 0.00              | -8,637.08   | -8,637.08                         | 0.00          |
| FX DEAL TRANACTED ON 19 FEB 2018 USD / JPY EX.RATE 0.0093703 WITH NORTHERN      | -10,074.000     | 19 Feb 18 |                   |                   |              | 0.00              | -94.40      | -94.40                            | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / JPY EX.RATE 0.0093703 WITH NORTHERN      | -9,336.000       | 19 Feb 18 |                   |                   |              | 0.00              | -87.48      | -87.48                            | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.6141 WITH NORTHERN TRUST | 9,037,388.000    | 19 Jan 18 |                   |                   |              | 0.00              | 81,701.95   | 81,901.20                         | 199.25        |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.6442 WITH NORTHERN TRUST | 4,684,432.000    | 19 Jan 18 |                   |                   |              | 0.00              | 42,337.80   | 42,452.60                         | 114.80        |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090367 WITH NORTHERN      | -7,371,750.000   | 19 Jan 18 |                   |                   |              | 0.00              | -66,616.21  | -66,616.21                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 JPY / USD EX.RATE 112.489 WITH NORTHERN TRUST  | 27,399,789.000   | 19 Jul 18 |                   |                   |              | 0.00              | 243,577.50  | 243,577.50                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 JPY / USD EX.RATE 109.98 WITH NORTHERN TRUST   | 21,104,999.000   | 19 Jun 18 |                   |                   |              | 0.00              | 191,898.52  | 191,898.52                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN      | -100,409,998.000 | 19 Jun 18 |                   |                   |              | 0.00              | -912,154.78 | -912,154.78                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN      | -21,503,832.000  | 19 Jun 18 |                   |                   |              | 0.00              | -195,347.31 | -195,347.31                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0091133 WITH NORTHERN      | -7,930,214.000   | 19 Jun 18 |                   |                   |              | 0.00              | -72,270.25  | -72,270.25                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / JPY EX.RATE 0.0088834 WITH NORTHERN      | -1,982,608.000   | 19 Nov 18 |                   |                   |              | 0.00              | -17,612.22  | -17,612.22                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / JPY EX.RATE 0.0088907 WITH NORTHERN      | -14,941,345.000  | 19 Nov 18 |                   |                   |              | 0.00              | -132,839.11 | -132,839.11                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / JPY EX.RATE 0.0088868 WITH NORTHERN      | -47,823,283.000  | 19 Oct 18 |                   |                   |              | 0.00              | -424,997.63 | -424,997.63                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 JPY / USD EX.RATE 112.2115 WITH NORTHERN TRUST | 67,931,234.000   | 19 Sep 18 |                   |                   |              | 0.00              | 605,385.67  | 603,645.39                        | -1,740.28     |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089079 WITH NORTHERN      | -5,144,937.000   | 19 Sep 18 |                   |                   |              | 0.00              | -45,830.55  | -45,830.55                        | 0.00          |
| FX DEAL TRANACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089133 WITH NORTHERN      | -45,336,112.000  | 19 Sep 18 |                   |                   |              | 0.00              | -404,093.98 | -404,093.98                       | 0.00          |
| FX DEAL TRANACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092902 WITH NORTHERN      | -5,561,036.000   | 20 Apr 18 |                   |                   |              | 0.00              | -51,663.29  | -51,663.29                        | 0.00          |
| FX DEAL TRANACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090531 WITH NORTHERN      | -727,278.000     | 20 Aug 18 |                   |                   |              | 0.00              | -6,584.08   | -6,584.08                         | 0.00          |
| FX DEAL TRANACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090703 WITH NORTHERN      | -106,269,286.000 | 20 Aug 18 |                   |                   |              | 0.00              | -963,893.75 | -963,893.75                       | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | 72,831,083.000   | 20 Dec 18 |                   |                   |              | 0.00              | 655,899.52  | 655,899.52                        | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | 50,139,096.000   | 20 Dec 18 |                   |                   |              | 0.00              | 451,540.85  | 451,540.85                        | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | 45,831,150.000   | 20 Dec 18 |                   |                   |              | 0.00              | 412,744.51  | 412,744.51                        | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN      | -1,902,028.000   | 20 Dec 18 |                   |                   |              | 0.00              | -17,078.46  | -17,078.46                        | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.008982 WITH NORTHERN TRUST | -28,653,524.000  | 20 Dec 18 |                   |                   |              | 0.00              | -257,365.44 | -259,272.71                       | -1,907.27     |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | -72,831,083.000  | 20 Dec 18 |                   |                   |              | 0.00              | -655,899.52 | -655,899.52                       | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | -50,139,096.000  | 20 Dec 18 |                   |                   |              | 0.00              | -451,540.85 | -451,540.85                       | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | -45,831,150.000  | 20 Dec 18 |                   |                   |              | 0.00              | -412,744.51 | -412,744.51                       | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 20 FEB 2018 USD / JPY EX.RATE 0.0093387 WITH NORTHERN      | -975,476,717.000 | 20 Feb 18 |                   |                   |              | 0.00              | -9,109,708.70 | -9,174,481.23                     | -64,772.53    |
| FX DEAL TRANACTED ON 20 JUL 2018 JPY / USD EX.RATE 111.73 WITH NORTHERN TRUST   | 65,532,029.000   | 20 Jul 18 |                   |                   |              | 0.00              | 586,521.34    | 586,521.34                        | 0.00          |
| FX DEAL TRANACTED ON 20 JUN 2018 JPY / USD EX.RATE 109.3104 WITH NORTHERN TRUST | 960,715,557.000  | 20 Jun 18 |                   |                   |              | 0.00              | 8,788,876.05  | 8,552,998.50                      | -235,877.55   |
| FX DEAL TRANACTED ON 20 JUN 2018 JPY / USD EX.RATE 109.4504 WITH NORTHERN TRUST | 363,593,658.000  | 20 Jun 18 |                   |                   |              | 0.00              | 3,321,994.78  | 3,236,978.93                      | -85,015.85    |
| FX DEAL TRANACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090736 WITH NORTHERN      | -43,658,269.000  | 20 Jun 18 |                   |                   |              | 0.00              | -396,137.09   | -397,272.57                       | -1,135.48     |
| FX DEAL TRANACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090818 WITH NORTHERN      | -363,593,658.000 | 20 Jun 18 |                   |                   |              | 0.00              | -3,302,094.80 | -3,308,555.06                     | -6,460.26     |
| FX DEAL TRANACTED ON 20 MAR 2018 JPY / USD EX.RATE 106.3626 WITH NORTHERN TRUST | 31,307,811.000   | 20 Mar 18 |                   |                   |              | 0.00              | 294,349.81    | 298,525.02                        | 4,175.21      |
| FX DEAL TRANACTED ON 20 MAR 2018 USD / JPY EX.RATE 0.009387 WITH NORTHERN TRUST | -37,480.000      | 20 Mar 18 |                   |                   |              | 0.00              | -351.83       | -351.83                           | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0088747 WITH NORTHERN      | -1,310,000.000   | 20 Nov 18 |                   |                   |              | 0.00              | -11,625.84    | -11,625.84                        | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0088749 WITH NORTHERN      | -20,142,936.000  | 20 Nov 18 |                   |                   |              | 0.00              | -178,767.06   | -178,611.71                       | 155.35        |
| FX DEAL TRANACTED ON 20 SEP 2018 JPY / USD EX.RATE 112.1725 WITH NORTHERN TRUST | 21,798,375.000   | 20 Sep 18 |                   |                   |              | 0.00              | 194,329.05    | 193,128.16                        | -1,200.89     |
| FX DEAL TRANACTED ON 20 SEP 2018 USD / JPY EX.RATE 0.0088826 WITH NORTHERN      | -4,200,068.000   | 20 Sep 18 |                   |                   |              | 0.00              | -37,307.41    | -37,307.41                        | 0.00          |
| FX DEAL TRANACTED ON 20 SEP 2018 USD / JPY EX.RATE 0.0088864 WITH NORTHERN      | -26,833,118.000  | 20 Sep 18 |                   |                   |              | 0.00              | -238,450.90   | -238,450.90                       | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / JPY EX.RATE 0.0090572 WITH NORTHERN      | -16,437,567.000 | 21 Aug 18 |                   |                   |              | 0.00              | -148,877.52 | -148,877.52                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089797 WITH NORTHERN      | -11,479,379.000 | 21 Dec 18 |                   |                   |              | 0.00              | -103,081.65 | -103,081.65                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089928 WITH NORTHERN      | -1,156,589.000  | 21 Dec 18 |                   |                   |              | 0.00              | -10,400.98  | -10,400.98                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | -349,020.000    | 21 Jun 18 |                   |                   |              | 0.00              | -3,163.13   | -3,163.13                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | -2,261,000.000  | 21 Jun 18 |                   |                   |              | 0.00              | -20,491.21  | -20,491.21                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | -3,235,200.000  | 21 Jun 18 |                   |                   |              | 0.00              | -29,320.28  | -29,320.28                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST | -39,611,993.000 | 21 May 18 |                   |                   |              | 0.00              | -356,190.93 | -356,190.93                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089936 WITH NORTHERN      | -4,909,671.000  | 21 May 18 |                   |                   |              | 0.00              | -44,155.69  | -44,155.69                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.008844 WITH NORTHERN TRUST | -46,773,760.000 | 21 Nov 18 |                   |                   |              | 0.00              | -413,666.07 | -411,795.22                       | 1,870.85      |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.0088464 WITH NORTHERN      | -3,252,927.000  | 21 Nov 18 |                   |                   |              | 0.00              | -28,776.78  | -28,776.78                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.00885 WITH NORTHERN TRUST  | -61,759,979.000 | 21 Nov 18 |                   |                   |              | 0.00              | -546,577.51 | -546,577.51                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088755 WITH NORTHERN      | -32,706,537.000 | 21 Sep 18 |                   |                   |              | 0.00              | -290,286.12 | -290,286.12                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088755 WITH NORTHERN      | -5,155,007.000  | 21 Sep 18 |                   |                   |              | 0.00              | -45,753.15  | -45,753.15                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088842 WITH NORTHERN      | -18,065,249.000  | 21 Sep 18 |                   |                   |              | 0.00              | -160,494.39   | -160,494.39                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 JPY / USD EX.RATE 110.54 WITH NORTHERN TRUST   | 17,680,299.000   | 22 Aug 18 |                   |                   |              | 0.00              | 159,944.81    | 159,944.81                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090449 WITH NORTHERN      | -5,436,508.000   | 22 Aug 18 |                   |                   |              | 0.00              | -49,172.47    | -49,172.47                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090465 WITH NORTHERN      | -21,093,405.000  | 22 Aug 18 |                   |                   |              | 0.00              | -190,821.47   | -190,821.47                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 JPY / USD EX.RATE 110.7139 WITH NORTHERN TRUST | 13,137,836.000   | 22 Jan 18 |                   |                   |              | 0.00              | 118,664.74    | 120,331.89                        | 1,667.15      |
| FX DEAL TRANSACTED ON 22 JUN 2018 JPY / USD EX.RATE 109.3925 WITH NORTHERN TRUST | 101,667,030.000  | 22 Jun 18 |                   |                   |              | 0.00              | 929,378.43    | 905,114.89                        | -24,263.54    |
| FX DEAL TRANSACTED ON 22 JUN 2018 JPY / USD EX.RATE 110.0225 WITH NORTHERN TRUST | 14,535,441.000   | 22 Jun 18 |                   |                   |              | 0.00              | 132,113.35    | 132,278.66                        | 165.31        |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.0090866 WITH NORTHERN      | -101,667,030.000 | 22 Jun 18 |                   |                   |              | 0.00              | -923,803.14   | -925,213.00                       | -1,409.86     |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.009095 WITH NORTHERN TRUST | -19,618,528.000  | 22 Jun 18 |                   |                   |              | 0.00              | -178,431.36   | -178,431.36                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090098 WITH NORTHERN      | -3,904,531.000   | 22 May 18 |                   |                   |              | 0.00              | -35,179.12    | -35,179.12                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090119 WITH NORTHERN      | -588,092,525.000 | 22 May 18 |                   |                   |              | 0.00              | -5,299,801.96 | -5,394,601.89                     | -94,799.93    |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090138 WITH NORTHERN      | -3,119,107.000   | 22 May 18 |                   |                   |              | 0.00              | -28,115.01    | -28,115.01                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 JPY / USD EX.RATE 112.97 WITH NORTHERN TRUST   | 24,271,526.000   | 22 Nov 18 |                   |                   |              | 0.00              | 214,849.31    | 214,849.31                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 22 NOV 2018 USD / JPY EX.RATE 0.0088519 WITH NORTHERN      | -27,201,930.000    | 22 Nov 18 |                   |                   |              | 0.00              | -240,788.97   | -240,788.97                       | 0.00          |
| FX DEAL TRANACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.76 WITH NORTHERN TRUST   | 23,577,178.000     | 22 Oct 18 |                   |                   |              | 0.00              | 209,091.68    | 209,091.68                        | 0.00          |
| FX DEAL TRANACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.81 WITH NORTHERN TRUST   | 68,559,007.000     | 22 Oct 18 |                   |                   |              | 0.00              | 607,738.74    | 609,115.61                        | 1,376.87      |
| FX DEAL TRANACTED ON 22 OCT 2018 USD / JPY EX.RATE 0.008859 WITH NORTHERN TRUST | -68,559,007.000    | 22 Oct 18 |                   |                   |              | 0.00              | -607,361.86   | -607,361.86                       | 0.00          |
| FX DEAL TRANACTED ON 22 OCT 2018 USD / JPY EX.RATE 0.0088637 WITH NORTHERN      | -3,874,824.000     | 22 Oct 18 |                   |                   |              | 0.00              | -34,345.19    | -34,345.19                        | 0.00          |
| FX DEAL TRANACTED ON 23 APR 2018 JPY / USD EX.RATE 108.603 WITH NORTHERN TRUST  | 315,814,941.000    | 23 Apr 18 |                   |                   |              | 0.00              | 2,907,976.22  | 2,889,300.04                      | -18,676.18    |
| FX DEAL TRANACTED ON 23 APR 2018 USD / JPY EX.RATE 0.0092047 WITH NORTHERN      | -4,481,803.000     | 23 Apr 18 |                   |                   |              | 0.00              | -41,253.71    | -41,253.71                        | 0.00          |
| FX DEAL TRANACTED ON 23 APR 2018 USD / JPY EX.RATE 0.0092398 WITH NORTHERN      | -1,079,771,056.000 | 23 Apr 18 |                   |                   |              | 0.00              | -9,976,919.38 | -9,829,504.38                     | 147,415.00    |
| FX DEAL TRANACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.13 WITH NORTHERN TRUST   | 17,740,810.000     | 23 Aug 18 |                   |                   |              | 0.00              | 159,640.15    | 159,640.15                        | 0.00          |
| FX DEAL TRANACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.22 WITH NORTHERN TRUST   | 3,336,600,000.000  | 23 Aug 18 |                   |                   |              | 0.00              | 30,000,000.00 | 30,000,000.00                     | 0.00          |
| FX DEAL TRANACTED ON 23 AUG 2018 USD / JPY EX.RATE 0.008996 WITH NORTHERN TRUST | -13,521,038.000    | 23 Aug 18 |                   |                   |              | 0.00              | -121,635.82   | -121,635.82                       | 0.00          |
| FX DEAL TRANACTED ON 23 JUL 2018 JPY / USD EX.RATE 111.427 WITH NORTHERN TRUST  | 135,203.000        | 23 Jul 18 |                   |                   |              | 0.00              | 1,213.38      | 1,213.38                          | 0.00          |
| FX DEAL TRANACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0089694 WITH NORTHERN      | -33,182,652.000    | 23 Jul 18 |                   |                   |              | 0.00              | -297,628.95   | -297,628.95                       | 0.00          |

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

| Security Description / Asset ID                                                    | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                             |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                          |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 23 JUL 2018 USD / JPY EX.RATE<br>0.0089694 WITH NORTHERN      | -49,845,120.000 | 23 Jul 18 |                   |                   |              | 0.00              | -447,081.53 | -447,081.53                       | 0.00          |
| FX DEAL TRANACTED ON 23 MAY 2018 USD / JPY EX.RATE<br>0.0090851 WITH NORTHERN      | -4,813,479.000  | 23 May 18 |                   |                   |              | 0.00              | -43,691.38  | -44,017.00                        | -325.62       |
| FX DEAL TRANACTED ON 23 NOV 2018 USD / JPY EX.RATE<br>0.0088604 WITH NORTHERN      | -58,538,852.000 | 23 Nov 18 |                   |                   |              | 0.00              | -518,675.45 | -514,446.37                       | 4,229.08      |
| FX DEAL TRANACTED ON 23 NOV 2018 USD / JPY EX.RATE<br>0.0088613 WITH NORTHERN      | -792,000.000    | 23 Nov 18 |                   |                   |              | 0.00              | -7,018.17   | -7,018.17                         | 0.00          |
| FX DEAL TRANACTED ON 23 OCT 2018 USD / JPY EX.RATE<br>0.0089135 WITH NORTHERN      | -41,715,210.000 | 23 Oct 18 |                   |                   |              | 0.00              | -371,826.46 | -371,826.46                       | 0.00          |
| FX DEAL TRANACTED ON 24 APR 2018 USD / JPY EX.RATE<br>0.0091625 WITH NORTHERN      | -5,206,536.000  | 24 Apr 18 |                   |                   |              | 0.00              | -47,705.11  | -47,705.11                        | 0.00          |
| FX DEAL TRANACTED ON 24 AUG 2018 USD / JPY EX.RATE<br>0.0089928 WITH NORTHERN      | -21,410,370.000 | 24 Aug 18 |                   |                   |              | 0.00              | -192,539.30 | -192,539.30                       | 0.00          |
| FX DEAL TRANACTED ON 24 DEC 2018 JPY / USD EX.RATE<br>109.659 WITH NORTHERN TRUST  | 56,716,492.000  | 24 Dec 18 |                   |                   |              | 0.00              | 517,207.82  | 520,179.66                        | 2,971.84      |
| FX DEAL TRANACTED ON 24 DEC 2018 USD / JPY EX.RATE<br>0.0090555 WITH NORTHERN      | -56,716,492.000 | 24 Dec 18 |                   |                   |              | 0.00              | -513,596.78 | -513,596.78                       | 0.00          |
| FX DEAL TRANACTED ON 24 JAN 2018 JPY / USD EX.RATE<br>109.4535 WITH NORTHERN TRUST | 40,906,925.000  | 24 Jan 18 |                   |                   |              | 0.00              | 373,737.93  | 376,727.22                        | 2,989.29      |
| FX DEAL TRANACTED ON 24 JUL 2018 JPY / USD EX.RATE<br>111.208 WITH NORTHERN TRUST  | 63,331,788.000  | 24 Jul 18 |                   |                   |              | 0.00              | 569,489.50  | 569,489.50                        | 0.00          |
| FX DEAL TRANACTED ON 24 JUL 2018 USD / JPY EX.RATE<br>0.0089831 WITH NORTHERN      | -33,334,232.000 | 24 Jul 18 |                   |                   |              | 0.00              | -299,445.13 | -299,445.13                       | 0.00          |
| FX DEAL TRANACTED ON 24 MAY 2018 USD / JPY EX.RATE<br>0.0091466 WITH NORTHERN      | -4,821,344.000  | 24 May 18 |                   |                   |              | 0.00              | -44,099.00  | -44,099.00                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / JPY EX.RATE 0.0088837 WITH NORTHERN      | -20,418,764.000  | 24 Oct 18 |                   |                   |              | 0.00              | -181,393.71   | -181,393.71                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / JPY EX.RATE 0.0088745 WITH NORTHERN      | -37,490,213.000  | 24 Sep 18 |                   |                   |              | 0.00              | -332,706.02   | -331,654.40                       | 1,051.62      |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / JPY EX.RATE 0.0091416 WITH NORTHERN      | -4,935,070.000   | 25 Apr 18 |                   |                   |              | 0.00              | -45,114.45    | -45,114.45                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 JPY / USD EX.RATE 109.115 WITH NORTHERN TRUST  | 23,852,283.000   | 25 Jan 18 |                   |                   |              | 0.00              | 218,597.65    | 218,768.07                        | 170.42        |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 110.8 WITH NORTHERN TRUST    | 21,951,213.000   | 25 Jul 18 |                   |                   |              | 0.00              | 198,115.64    | 198,115.64                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 110.981 WITH NORTHERN TRUST  | 2,825,692.000    | 25 Jul 18 |                   |                   |              | 0.00              | 25,461.04     | 25,461.04                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 111.0546 WITH NORTHERN TRUST | 19,323,711.000   | 25 Jul 18 |                   |                   |              | 0.00              | 174,001.90    | 174,126.70                        | 124.80        |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / JPY EX.RATE 0.0090341 WITH NORTHERN      | -210,936,089.000 | 25 Jul 18 |                   |                   |              | 0.00              | -1,905,619.66 | -1,877,908.65                     | 27,711.01     |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091391 WITH NORTHERN      | -5,171,223.000   | 25 May 18 |                   |                   |              | 0.00              | -47,260.31    | -47,260.31                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088763 WITH NORTHERN      | -68,559,007.000  | 25 Oct 18 |                   |                   |              | 0.00              | -608,547.91   | -608,547.91                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088833 WITH NORTHERN      | -11,271,796.000  | 25 Oct 18 |                   |                   |              | 0.00              | -100,130.55   | -100,130.55                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / JPY EX.RATE 0.0088543 WITH NORTHERN      | -4,912,717.000   | 25 Sep 18 |                   |                   |              | 0.00              | -43,498.47    | -43,498.47                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 JPY / USD EX.RATE 109.3331 WITH NORTHERN TRUST | 26,588,811.000   | 26 Apr 18 |                   |                   |              | 0.00              | 243,190.86    | 242,267.07                        | -923.79       |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / JPY EX.RATE 0.0091434 WITH NORTHERN      | -6,457,473.000  | 26 Apr 18 |                   |                   |              | 0.00              | -59,042.99  | -59,042.99                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.0242 WITH NORTHERN TRUST | 35,450,607.000  | 26 Jan 18 |                   |                   |              | 0.00              | 325,162.73  | 325,802.84                        | 640.11        |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 111.14 WITH NORTHERN TRUST   | 21,248,093.000  | 26 Jul 18 |                   |                   |              | 0.00              | 191,183.13  | 191,183.13                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 111.221 WITH NORTHERN TRUST  | 30,104,948.000  | 26 Jul 18 |                   |                   |              | 0.00              | 270,676.83  | 270,676.83                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090802 WITH NORTHERN      | -1,542,200.000  | 26 Jun 18 |                   |                   |              | 0.00              | -14,003.45  | -14,003.45                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090802 WITH NORTHERN      | -3,280,000.000  | 26 Jun 18 |                   |                   |              | 0.00              | -29,782.98  | -29,782.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090909 WITH NORTHERN      | -605,250.000    | 26 Jun 18 |                   |                   |              | 0.00              | -5,502.27   | -5,502.27                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090909 WITH NORTHERN      | -616,000.000    | 26 Jun 18 |                   |                   |              | 0.00              | -5,600.00   | -5,600.00                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 JPY / USD EX.RATE 113.51 WITH NORTHERN TRUST   | 23,685,398.000  | 26 Nov 18 |                   |                   |              | 0.00              | 208,663.54  | 208,663.54                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / JPY EX.RATE 0.0088098 WITH NORTHERN      | -2,958,965.000  | 26 Nov 18 |                   |                   |              | 0.00              | -26,067.88  | -25,952.42                        | 115.46        |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.008846 WITH NORTHERN TRUST | -23,323,320.000 | 26 Sep 18 |                   |                   |              | 0.00              | -206,318.90 | -206,318.90                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.0088519 WITH NORTHERN      | -5,214,473.000  | 26 Sep 18 |                   |                   |              | 0.00              | -46,158.03  | -46,158.03                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0091673 WITH NORTHERN      | -1,789,312.000  | 27 Apr 18 |                   |                   |              | 0.00              | -16,403.22  | -16,403.22                        | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / JPY EX.RATE 0.009005 WITH NORTHERN TRUST | -7,281,102.000  | 27 Aug 18 |                   |                   |              | 0.00              | -65,565.98   | -65,565.98                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / JPY EX.RATE 0.0090375 WITH NORTHERN      | -1,649,631.000  | 27 Dec 18 |                   |                   |              | 0.00              | -14,908.55   | -15,041.18                        | -132.63       |
| FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.92 WITH NORTHERN TRUST   | 28,346,679.000  | 27 Jul 18 |                   |                   |              | 0.00              | 255,559.67   | 255,559.67                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.981 WITH NORTHERN TRUST  | 2,698,961.000   | 27 Jul 18 |                   |                   |              | 0.00              | 24,319.13    | 24,319.13                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.1149 WITH NORTHERN TRUST | 833,307,599.000 | 27 Mar 18 |                   |                   |              | 0.00              | 7,927,587.80 | 7,585,867.99                      | -341,719.81   |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.634 WITH NORTHERN TRUST  | 10,329,825.000  | 27 Mar 18 |                   |                   |              | 0.00              | 97,788.83    | 97,788.83                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | -2,709,712.000  | 27 Nov 18 |                   |                   |              | 0.00              | -23,800.72   | -23,800.72                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087873 WITH NORTHERN      | -1,295,400.000  | 27 Nov 18 |                   |                   |              | 0.00              | -11,383.13   | -11,383.13                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087936 WITH NORTHERN      | -57,204,248.000 | 27 Nov 18 |                   |                   |              | 0.00              | -503,031.58  | -503,031.58                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / JPY EX.RATE 0.0088156 WITH NORTHERN      | -14,489,210.000 | 27 Sep 18 |                   |                   |              | 0.00              | -127,731.39  | -127,731.39                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / JPY EX.RATE 0.0088176 WITH NORTHERN      | -5,253,306.000  | 27 Sep 18 |                   |                   |              | 0.00              | -46,321.36   | -46,321.36                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0089896 WITH NORTHERN      | -14,507,570.000 | 28 Aug 18 |                   |                   |              | 0.00              | -130,416.85  | -130,516.58                       | -99.73        |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0089993 WITH NORTHERN      | -7,432,000.000  | 28 Aug 18 |                   |                   |              | 0.00              | -66,882.65   | -66,882.65                        | 0.00          |

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

| Security Description / Asset ID                                                     | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE<br>0.0090017 WITH NORTHERN      | -2,518,226.000  | 28 Aug 18 |                   |                   |              | 0.00              | -22,668.34  | -22,668.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / JPY EX.RATE<br>0.0090596 WITH NORTHERN      | -1,889,845.000  | 28 Dec 18 |                   |                   |              | 0.00              | -17,121.26  | -17,232.71                        | -111.45       |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE<br>0.0093747 WITH NORTHERN      | -7,977,126.000  | 28 Feb 18 |                   |                   |              | 0.00              | -74,783.22  | -74,783.22                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / JPY EX.RATE<br>0.0090375 WITH NORTHERN      | -1,221,000.000  | 28 Jun 18 |                   |                   |              | 0.00              | -11,034.79  | -11,034.79                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 JPY / USD EX.RATE<br>106.1204 WITH NORTHERN TRUST | 51,779,692.000  | 28 Mar 18 |                   |                   |              | 0.00              | 487,933.44  | 471,367.25                        | -16,566.19    |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / JPY EX.RATE<br>0.0093758 WITH NORTHERN      | -51,779,692.000 | 28 Mar 18 |                   |                   |              | 0.00              | -485,478.61 | -486,880.04                       | -1,401.43     |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / JPY EX.RATE<br>0.0091391 WITH NORTHERN      | -2,208,000.000  | 28 May 18 |                   |                   |              | 0.00              | -20,179.13  | -20,179.13                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0087696 WITH NORTHERN      | -1,138,200.000  | 28 Nov 18 |                   |                   |              | 0.00              | -9,981.58   | -9,981.58                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0087735 WITH NORTHERN      | -1,910,668.000  | 28 Nov 18 |                   |                   |              | 0.00              | -16,763.19  | -16,763.19                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0087781 WITH NORTHERN      | -7,000,000.000  | 28 Nov 18 |                   |                   |              | 0.00              | -61,446.63  | -61,446.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0087781 WITH NORTHERN      | -1,411,000.000  | 28 Nov 18 |                   |                   |              | 0.00              | -12,385.88  | -12,385.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0087781 WITH NORTHERN      | -2,240,000.000  | 28 Nov 18 |                   |                   |              | 0.00              | -19,662.92  | -19,662.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE<br>0.0088062 WITH NORTHERN      | -35,878,149.000 | 28 Nov 18 |                   |                   |              | 0.00              | -315,951.15 | -315,951.15                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                      |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.44 WITH NORTHERN TRUST | 292,991,553.000 | 28 Sep 18 |                   |                   |              | 0.00              | 2,582,788.73 | 2,578,129.73                      | -4,659.00     |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 21,958,123.000  | 28 Sep 18 |                   |                   |              | 0.00              | 193,548.90   | 193,548.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 41,808,663.000  | 28 Sep 18 |                   |                   |              | 0.00              | 368,520.61   | 368,520.61                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 75,717,210.000  | 28 Sep 18 |                   |                   |              | 0.00              | 667,405.99   | 667,405.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 16,120,056.000  | 28 Sep 18 |                   |                   |              | 0.00              | 142,089.52   | 142,089.52                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 49,030,352.000  | 28 Sep 18 |                   |                   |              | 0.00              | 432,175.87   | 432,175.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 31,138,901.000  | 28 Sep 18 |                   |                   |              | 0.00              | 274,472.46   | 274,472.46                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 83,988,172.000  | 28 Sep 18 |                   |                   |              | 0.00              | 740,310.02   | 740,310.02                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 10,249,422.000  | 28 Sep 18 |                   |                   |              | 0.00              | 90,343.08    | 90,343.08                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 26,604,400.000  | 28 Sep 18 |                   |                   |              | 0.00              | 234,503.31   | 234,503.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 10,037,816.000  | 28 Sep 18 |                   |                   |              | 0.00              | 88,477.88    | 88,477.88                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | 38,712,746.000  | 28 Sep 18 |                   |                   |              | 0.00              | 341,231.78   | 341,231.78                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088032 WITH NORTHERN    | -2,387,343.000  | 28 Sep 18 |                   |                   |              | 0.00              | -21,016.27   | -21,016.27                        | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088145 WITH NORTHERN      | -5,286,478.000   | 28 Sep 18 |                   |                   |              | 0.00              | -46,597.43    | -46,597.43                        | 0.00          |
| FX DEAL TRANACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088639 WITH NORTHERN      | -292,991,553.000 | 28 Sep 18 |                   |                   |              | 0.00              | -2,597,051.45 | -2,601,594.33                     | -4,542.88     |
| FX DEAL TRANACTED ON 29 AUG 2018 JPY / USD EX.RATE 111.612 WITH NORTHERN TRUST  | 258,740,002.000  | 29 Aug 18 |                   |                   |              | 0.00              | 2,318,209.53  | 2,330,361.18                      | 12,151.65     |
| FX DEAL TRANACTED ON 29 AUG 2018 JPY / USD EX.RATE 111.71 WITH NORTHERN TRUST   | 14,750,138.000   | 29 Aug 18 |                   |                   |              | 0.00              | 132,039.55    | 132,039.55                        | 0.00          |
| FX DEAL TRANACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089518 WITH NORTHERN      | -18,460,047.000  | 29 Aug 18 |                   |                   |              | 0.00              | -165,249.73   | -165,249.73                       | 0.00          |
| FX DEAL TRANACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089518 WITH NORTHERN      | -4,257,900.000   | 29 Aug 18 |                   |                   |              | 0.00              | -38,115.66    | -38,115.66                        | 0.00          |
| FX DEAL TRANACTED ON 29 JAN 2018 JPY / USD EX.RATE 108.7536 WITH NORTHERN TRUST | 25,653,651.000   | 29 Jan 18 |                   |                   |              | 0.00              | 235,887.83    | 235,020.39                        | -867.44       |
| FX DEAL TRANACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | -969,000.000     | 29 Jun 18 |                   |                   |              | 0.00              | -8,738.39     | -8,738.39                         | 0.00          |
| FX DEAL TRANACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | -2,161,200.000   | 29 Jun 18 |                   |                   |              | 0.00              | -19,505.42    | -19,505.42                        | 0.00          |
| FX DEAL TRANACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | -1,494,000.000   | 29 Jun 18 |                   |                   |              | 0.00              | -13,483.75    | -13,483.75                        | 0.00          |
| FX DEAL TRANACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | -3,905.000       | 29 Jun 18 |                   |                   |              | 0.00              | -35.24        | -35.24                            | 0.00          |
| FX DEAL TRANACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.352 WITH NORTHERN TRUST  | 5,832,915.000    | 29 Mar 18 |                   |                   |              | 0.00              | 54,845.37     | 54,910.94                         | 65.57         |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091701 WITH NORTHERN      | -6,324,500.000   | 29 May 18 |                   |                   |              | 0.00              | -57,996.33    | -57,996.33                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN      | -37,893,075.000 | 29 May 18 |                   |                   |              | 0.00              | -348,378.00  | -348,378.00                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN      | -30,054,850.000 | 29 May 18 |                   |                   |              | 0.00              | -276,315.62  | -276,315.62                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.3321 WITH NORTHERN TRUST | 117,284,184.000 | 29 Nov 18 |                   |                   |              | 0.00              | 1,034,871.71 | 1,032,385.76                      | -2,485.95     |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088137 WITH NORTHERN      | -4,415,600.000  | 29 Nov 18 |                   |                   |              | 0.00              | -38,917.68   | -38,917.68                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088137 WITH NORTHERN      | -1,354,558.000  | 29 Nov 18 |                   |                   |              | 0.00              | -11,938.64   | -11,938.64                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088261 WITH NORTHERN      | -39,420,368.000 | 29 Nov 18 |                   |                   |              | 0.00              | -347,929.11  | -347,929.11                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 112.4717 WITH NORTHERN TRUST | 8,753,061.000   | 29 Oct 18 |                   |                   |              | 0.00              | 77,824.56    | 77,560.24                         | -264.32       |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0088928 WITH NORTHERN      | -5,830,689.000  | 29 Oct 18 |                   |                   |              | 0.00              | -51,850.93   | -51,850.93                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / JPY EX.RATE 0.0091439 WITH NORTHERN      | -8,307,720.000  | 30 Apr 18 |                   |                   |              | 0.00              | -75,965.19   | -76,130.31                        | -165.12       |
| FX DEAL TRANSACTED ON 30 AUG 2018 JPY / USD EX.RATE 111.03 WITH NORTHERN TRUST   | 333,090.000     | 30 Aug 18 |                   |                   |              | 0.00              | 3,000.00     | 3,000.00                          | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN      | -5,763,398.000  | 30 Aug 18 |                   |                   |              | 0.00              | -51,750.00   | -51,750.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.0090033 WITH NORTHERN      | -9,745,650.000  | 30 Aug 18 |                   |                   |              | 0.00              | -87,743.32   | -87,743.32                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.5637 WITH NORTHERN TRUST | 17,956,570.000  | 30 Jan 18 |                   |                   |              | 0.00              | 165,401.23   | 164,159.35                        | -1,241.88     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.8335 WITH NORTHERN TRUST | 1,069,965.000   | 30 Jan 18 |                   |                   |              | 0.00              | 9,831.21    | 9,781.64                          | -49.57        |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0091962 WITH NORTHERN      | -73,469,763.000 | 30 Jan 18 |                   |                   |              | 0.00              | -675,646.16 | -675,646.16                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 JPY / USD EX.RATE 110.98 WITH NORTHERN TRUST   | 1,471,449.000   | 30 Jul 18 |                   |                   |              | 0.00              | 13,258.69   | 13,258.69                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088067 WITH NORTHERN      | -2,429,283.000  | 30 Nov 18 |                   |                   |              | 0.00              | -21,393.95  | -21,393.95                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088075 WITH NORTHERN      | -337,500.000    | 30 Nov 18 |                   |                   |              | 0.00              | -2,972.52   | -2,972.52                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088075 WITH NORTHERN      | -3,437,400.000  | 30 Nov 18 |                   |                   |              | 0.00              | -30,274.79  | -30,274.79                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088095 WITH NORTHERN      | -14,337,450.000 | 30 Nov 18 |                   |                   |              | 0.00              | -126,305.57 | -126,305.57                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / JPY EX.RATE 0.0088627 WITH NORTHERN      | -13,045,965.000 | 30 Oct 18 |                   |                   |              | 0.00              | -115,621.89 | -115,621.89                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 JPY / USD EX.RATE 110.803 WITH NORTHERN TRUST  | 33,590,520.000  | 31 Aug 18 |                   |                   |              | 0.00              | 303,155.33  | 303,155.33                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090145 WITH NORTHERN      | -233,649.000    | 31 Aug 18 |                   |                   |              | 0.00              | -2,106.23   | -2,106.23                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090299 WITH NORTHERN      | -778,984.000    | 31 Aug 18 |                   |                   |              | 0.00              | -7,034.16   | -7,034.16                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 108.902 WITH NORTHERN TRUST  | 14,869,681.000  | 31 Jan 18 |                   |                   |              | 0.00              | 136,541.85  | 134,707.44                        | -1,834.41     |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST   | 8,286,141.000   | 31 Jan 18 |                   |                   |              | 0.00              | 75,845.68   | 75,845.68                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 14,399,045.000 | 31 Jan 18 |                   |                   |              | 0.00              | 131,799.04 | 131,799.04                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 61,856,552.000 | 31 Jan 18 |                   |                   |              | 0.00              | 566,192.70 | 566,192.70                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 21,827,368.000 | 31 Jan 18 |                   |                   |              | 0.00              | 199,792.84 | 199,792.84                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 20,469,029.000 | 31 Jan 18 |                   |                   |              | 0.00              | 187,359.53 | 187,359.53                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 11,399,997.000 | 31 Jan 18 |                   |                   |              | 0.00              | 104,347.80 | 104,347.80                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 37,863,822.000 | 31 Jan 18 |                   |                   |              | 0.00              | 346,579.61 | 346,579.61                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 68,378,452.000 | 31 Jan 18 |                   |                   |              | 0.00              | 625,889.72 | 625,889.72                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 9,009,932.000  | 31 Jan 18 |                   |                   |              | 0.00              | 82,470.77  | 82,470.77                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST  | 12,746,820.000 | 31 Jan 18 |                   |                   |              | 0.00              | 116,675.70 | 116,675.70                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 JPY / USD EX.RATE 111.807 WITH NORTHERN TRUST | 25,877,897.000 | 31 Jul 18 |                   |                   |              | 0.00              | 231,451.49 | 231,451.49                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / JPY EX.RATE 0.0091996 WITH NORTHERN     | -4,257,900.000 | 31 May 18 |                   |                   |              | 0.00              | -39,171.11 | -39,171.11                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 JPY / USD EX.RATE 113.042 WITH NORTHERN TRUST | 160,954.000    | 31 Oct 18 |                   |                   |              | 0.00              | 1,423.84   | 1,423.84                          | 0.00          |

### Mexican peso - MXN

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 MXN / USD EX.RATE 18.61177 WITH NORTHERN TRUST | 2,453,204.000  | 1 Aug 18 |                   |                   |              | 0.00              | 131,809.28  | 131,809.28                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 MXN / USD EX.RATE 18.3262 WITH NORTHERN TRUST  | 1,633,117.260  | 2 Apr 18 |                   |                   |              | 0.00              | 89,113.80   | 89,113.80                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 MXN / USD EX.RATE 18.63502 WITH NORTHERN TRUST | 3,146,708.560  | 2 Aug 18 |                   |                   |              | 0.00              | 168,859.95  | 168,859.95                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 MXN / USD EX.RATE 19.0911 WITH NORTHERN TRUST  | 1,967,176.600  | 2 May 18 |                   |                   |              | 0.00              | 103,041.55  | 103,041.55                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 MXN / USD EX.RATE 19.0331 WITH NORTHERN TRUST  | 1,320,001.860  | 3 May 18 |                   |                   |              | 0.00              | 69,352.96   | 69,352.96                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / MXN EX.RATE 0.0520129 WITH NORTHERN      | -140,436.500   | 3 Sep 18 |                   |                   |              | 0.00              | -7,304.51   | -7,304.51                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / MXN EX.RATE 0.0520129 WITH NORTHERN      | -266,829.350   | 3 Sep 18 |                   |                   |              | 0.00              | -13,878.57  | -13,878.57                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 MXN / USD EX.RATE 19.2481 WITH NORTHERN TRUST  | 2,463,779.220  | 4 May 18 |                   |                   |              | 0.00              | 128,001.16  | 128,001.16                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 MXN / USD EX.RATE 19.1032 WITH NORTHERN TRUST  | 1,584,610.100  | 4 Oct 18 |                   |                   |              | 0.00              | 82,949.98   | 82,949.98                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / MXN EX.RATE 0.0541688 WITH NORTHERN      | -2,231,444.390 | 7 Aug 18 |                   |                   |              | 0.00              | -120,874.74 | -120,874.74                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 MXN / USD EX.RATE 19.4766 WITH NORTHERN TRUST  | 533,520.960    | 7 May 18 |                   |                   |              | 0.00              | 27,392.92   | 27,392.92                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / MXN EX.RATE 0.0512348 WITH NORTHERN      | -245,551.000   | 7 May 18 |                   |                   |              | 0.00              | -12,580.75  | -12,580.75                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / MXN EX.RATE 0.0503018 WITH NORTHERN      | -245,551.000   | 7 Nov 18 |                   |                   |              | 0.00              | -12,351.66  | -12,351.66                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / MXN EX.RATE 0.0541234 WITH NORTHERN      | -351,260.150   | 8 Aug 18  |                   |                   |              | 0.00              | -19,011.39  | -19,011.39                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / MXN EX.RATE 0.0530541 WITH NORTHERN      | -9,296,516.000 | 8 Feb 18  |                   |                   |              | 0.00              | -493,217.89 | -495,781.14                       | -2,563.25     |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / MXN EX.RATE 0.0520487 WITH NORTHERN      | -620,317.210   | 8 Jan 18  |                   |                   |              | 0.00              | -32,286.71  | -32,159.95                        | 126.76        |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / MXN EX.RATE 0.0534734 WITH NORTHERN      | -345,925.720   | 9 Aug 18  |                   |                   |              | 0.00              | -18,497.81  | -18,497.81                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 MXN / USD EX.RATE 20.109 WITH NORTHERN TRUST   | 11,323,309.400 | 9 Nov 18  |                   |                   |              | 0.00              | 563,096.59  | 563,096.59                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / MXN EX.RATE 0.0525503 WITH NORTHERN      | -2,650,708.110 | 9 Oct 18  |                   |                   |              | 0.00              | -139,295.41 | -139,295.41                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / MXN EX.RATE 0.052793 WITH NORTHERN TRUST | -1,455,482.050 | 10 Aug 18 |                   |                   |              | 0.00              | -76,839.28  | -76,839.28                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / MXN EX.RATE 0.0521651 WITH NORTHERN      | -1,522,255.640 | 10 Oct 18 |                   |                   |              | 0.00              | -79,408.64  | -79,408.64                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 MXN / USD EX.RATE 18.6211 WITH NORTHERN TRUST  | 4,252,781.930  | 12 Feb 18 |                   |                   |              | 0.00              | 228,385.11  | 228,385.11                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 MXN / USD EX.RATE 19.0331 WITH NORTHERN TRUST  | 4,016,237.190  | 12 Jan 18 |                   |                   |              | 0.00              | 211,013.30  | 211,013.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / MXN EX.RATE 0.0482812 WITH NORTHERN      | -2,183,829.170 | 12 Jun 18 |                   |                   |              | 0.00              | -105,437.87 | -105,437.87                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 MXN / USD EX.RATE 18.626 WITH NORTHERN TRUST   | 9,296,516.000  | 12 Mar 18 |                   |                   |              | 0.00              | 499,115.00  | 495,781.14                        | -3,333.86     |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MXN EX.RATE 0.0529274 WITH NORTHERN      | -9,296,516.000 | 12 Mar 18 |                   |                   |              | 0.00              | -492,040.56 | -451,605.06                       | 40,435.50     |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                       |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / MXN EX.RATE 0.0522728 WITH NORTHERN     | -1,515,155.130 | 13 Aug 18 |                   |                   |              | 0.00              | -79,201.43  | -79,201.43                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / MXN EX.RATE 0.0529468 WITH NORTHERN     | -737,983.810   | 14 Aug 18 |                   |                   |              | 0.00              | -39,073.85  | -39,073.85                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / MXN EX.RATE 0.0521148 WITH NORTHERN     | -55,949.680    | 15 Aug 18 |                   |                   |              | 0.00              | -2,915.81   | -2,915.81                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 MXN / USD EX.RATE 18.0032 WITH NORTHERN TRUST | 2,773,852.880  | 16 Apr 18 |                   |                   |              | 0.00              | 154,075.55  | 154,075.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / MXN EX.RATE 0.0554539 WITH NORTHERN     | -1,312,348.220 | 16 Apr 18 |                   |                   |              | 0.00              | -72,774.81  | -72,774.81                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / MXN EX.RATE 0.0526443 WITH NORTHERN     | -441,029.450   | 16 Aug 18 |                   |                   |              | 0.00              | -23,217.70  | -23,217.70                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / MXN EX.RATE 0.0532995 WITH NORTHERN     | -3,580,107.620 | 16 Oct 18 |                   |                   |              | 0.00              | -190,817.97 | -190,817.97                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 MXN / USD EX.RATE 18.0372 WITH NORTHERN TRUST | 1,906,091.680  | 17 Apr 18 |                   |                   |              | 0.00              | 105,675.59  | 105,675.59                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / MXN EX.RATE 0.0529341 WITH NORTHERN     | -5,193,645.390 | 17 Aug 18 |                   |                   |              | 0.00              | -274,921.15 | -274,921.15                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / MXN EX.RATE 0.0529832 WITH NORTHERN     | -259,356.870   | 17 Oct 18 |                   |                   |              | 0.00              | -13,741.56  | -13,741.56                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 MXN / USD EX.RATE 18.0897 WITH NORTHERN TRUST | 2,584,651.860  | 18 Apr 18 |                   |                   |              | 0.00              | 142,879.75  | 142,879.75                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 MXN / USD EX.RATE 19.1406 WITH NORTHERN TRUST | 4,561,896.560  | 18 Oct 18 |                   |                   |              | 0.00              | 238,336.13  | 238,336.13                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 MXN / USD EX.RATE 18.4507 WITH NORTHERN TRUST | 2,028,278.040  | 19 Apr 18 |                   |                   |              | 0.00              | 109,929.60  | 109,929.60                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 MXN / USD EX.RATE 18.5316 WITH NORTHERN TRUST  | 2,999,389.050  | 20 Apr 18 |                   |                   |              | 0.00              | 161,852.68  | 161,852.68                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 MXN / USD EX.RATE 18.7084 WITH NORTHERN TRUST  | 9,296,516.000  | 20 Apr 18 |                   |                   |              | 0.00              | 496,916.68  | 451,605.06                        | -45,311.62    |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / MXN EX.RATE 0.0526471 WITH NORTHERN      | -337,391.840   | 20 Aug 18 |                   |                   |              | 0.00              | -17,762.70  | -17,762.70                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / MXN EX.RATE 0.0502569 WITH NORTHERN      | -3,586,235.860 | 20 Dec 18 |                   |                   |              | 0.00              | -180,232.96 | -180,232.96                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / MXN EX.RATE 0.0529524 WITH NORTHERN      | -551,561.310   | 21 Aug 18 |                   |                   |              | 0.00              | -29,206.47  | -29,206.47                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / MXN EX.RATE 0.0501269 WITH NORTHERN      | -1,954,348.940 | 21 Dec 18 |                   |                   |              | 0.00              | -97,965.50  | -97,965.50                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / MXN EX.RATE 0.0494709 WITH NORTHERN      | -496,824.000   | 21 Nov 18 |                   |                   |              | 0.00              | -24,578.33  | -24,578.33                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / MXN EX.RATE 0.053318 WITH NORTHERN TRUST | -450,313.770   | 22 Aug 18 |                   |                   |              | 0.00              | -24,009.82  | -24,009.82                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / MXN EX.RATE 0.0536156 WITH NORTHERN      | -224,698.400   | 22 Feb 18 |                   |                   |              | 0.00              | -12,047.33  | -12,047.33                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 MXN / USD EX.RATE 20.0255 WITH NORTHERN TRUST  | 4,794,420.580  | 22 Jun 18 |                   |                   |              | 0.00              | 239,415.77  | 239,415.77                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / MXN EX.RATE 0.0527234 WITH NORTHERN      | -2,022,554.900 | 23 Aug 18 |                   |                   |              | 0.00              | -106,636.03 | -106,636.03                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 MXN / USD EX.RATE 18.8646 WITH NORTHERN TRUST  | 1,118,591.230  | 24 Apr 18 |                   |                   |              | 0.00              | 59,295.78   | 59,295.78                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / MXN EX.RATE 0.0528907 WITH NORTHERN      | -646,592.120   | 24 Aug 18 |                   |                   |              | 0.00              | -34,198.74  | -34,198.74                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / MXN EX.RATE 0.0502458 WITH NORTHERN      | -1,737,366.770 | 24 Dec 18 |                   |                   |              | 0.00              | -87,295.43 | -87,295.43                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 MXN / USD EX.RATE 18.8166 WITH NORTHERN TRUST  | 1,890,490.310  | 25 Apr 18 |                   |                   |              | 0.00              | 100,469.28 | 100,469.28                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 MXN / USD EX.RATE 18.7956 WITH NORTHERN TRUST  | 2,368,077.430  | 26 Apr 18 |                   |                   |              | 0.00              | 125,991.05 | 125,991.05                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / MXN EX.RATE 0.0502869 WITH NORTHERN      | -709,425.020   | 26 Dec 18 |                   |                   |              | 0.00              | -35,674.78 | -35,674.78                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 MXN / USD EX.RATE 18.6171 WITH NORTHERN TRUST  | 2,064,876.420  | 27 Apr 18 |                   |                   |              | 0.00              | 110,912.89 | 110,912.89                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / MXN EX.RATE 0.0508629 WITH NORTHERN      | -586,027.660   | 27 Dec 18 |                   |                   |              | 0.00              | -29,807.06 | -29,807.06                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 MXN / USD EX.RATE 18.7181 WITH NORTHERN TRUST  | 18,445,680.880 | 28 Sep 18 |                   |                   |              | 0.00              | 985,446.22 | 985,446.22                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / MXN EX.RATE 0.0494731 WITH NORTHERN      | -266,829.350   | 29 Nov 18 |                   |                   |              | 0.00              | -13,200.88 | -13,200.88                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / MXN EX.RATE 0.0494731 WITH NORTHERN      | -631,964.250   | 29 Nov 18 |                   |                   |              | 0.00              | -31,265.24 | -31,265.24                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 MXN / USD EX.RATE 18.6881 WITH NORTHERN TRUST  | 2,377,339.960  | 30 Apr 18 |                   |                   |              | 0.00              | 127,211.43 | 127,211.43                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MXN EX.RATE 0.0532368 WITH NORTHERN      | -266,829.350   | 30 Apr 18 |                   |                   |              | 0.00              | -14,205.14 | -14,205.14                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MXN EX.RATE 0.0532368 WITH NORTHERN      | -280,873.000   | 30 Apr 18 |                   |                   |              | 0.00              | -14,952.78 | -14,952.78                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 MXN / USD EX.RATE 18.62855 WITH NORTHERN TRUST | 11,146,982.340 | 31 Jul 18 |                   |                   |              | 0.00              | 598,381.64 | 598,381.64                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MXN EX.RATE 0.0499613 WITH NORTHERN      | -839,472.740   | 31 May 18 |                   |                   |              | 0.00              | -41,941.13  | -41,941.13                        | 0.00          |
| <b>New Israeli shekel - ILS</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / ILS EX.RATE 0.2913244 WITH NORTHERN      | -229,485.680   | 1 Feb 18  |                   |                   |              | 0.00              | -66,854.77  | -66,854.77                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / ILS EX.RATE 0.2737476 WITH NORTHERN      | -732,961.560   | 2 Oct 18  |                   |                   |              | 0.00              | -200,646.47 | -200,646.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / ILS EX.RATE 0.2756537 WITH NORTHERN      | -2,081,024.580 | 3 Oct 18  |                   |                   |              | 0.00              | -573,642.15 | -570,604.89                       | 3,037.26      |
| FX DEAL TRANSACTED ON 04 OCT 2018 ILS / USD EX.RATE 3.635766 WITH NORTHERN TRUST | 1,214,576.010  | 4 Oct 18  |                   |                   |              | 0.00              | 334,063.31  | 334,063.31                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / ILS EX.RATE 0.2747857 WITH NORTHERN      | -1,762,849.930 | 4 Oct 18  |                   |                   |              | 0.00              | -484,405.89 | -484,405.89                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 ILS / USD EX.RATE 3.639 WITH NORTHERN TRUST    | 530,028.040    | 8 Oct 18  |                   |                   |              | 0.00              | 145,652.11  | 145,652.11                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / ILS EX.RATE 0.2747555 WITH NORTHERN      | -2,504,768.230 | 9 Oct 18  |                   |                   |              | 0.00              | -688,198.77 | -688,198.77                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / ILS EX.RATE 0.2676359 WITH NORTHERN      | -1,741,712.650 | 10 Dec 18 |                   |                   |              | 0.00              | -466,144.77 | -466,144.77                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 ILS / USD EX.RATE 3.6262 WITH NORTHERN TRUST   | 3,377,522.920  | 10 Oct 18 |                   |                   |              | 0.00              | 931,422.13  | 931,422.13                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 ILS / USD EX.RATE 3.57251 WITH NORTHERN TRUST  | 3,185,464.550  | 20 Sep 18 |                   |                   |              | 0.00              | 891,660.08  | 891,660.08                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 ILS / USD EX.RATE 3.58477 WITH NORTHERN TRUST  | 3,148,717.570  | 25 Sep 18 |                   |                   |              | 0.00              | 878,359.72  | 878,359.72                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Israeli shekel - ILS</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / ILS EX.RATE 0.2790469 WITH NORTHERN      | -595,350.160    | 26 Sep 18 |                   |                   |              | 0.00              | -166,130.62 | -163,694.90                       | 2,435.72      |
| FX DEAL TRANSACTED ON 27 SEP 2018 ILS / USD EX.RATE 3.6093 WITH NORTHERN TRUST   | 1,481,967.790   | 27 Sep 18 |                   |                   |              | 0.00              | 410,597.01  | 410,597.01                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / ILS EX.RATE 0.2770544 WITH NORTHERN      | -815,534.310    | 27 Sep 18 |                   |                   |              | 0.00              | -225,947.33 | -225,947.33                       | 0.00          |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341297 WITH NORTHERN      | -16,296,363.000 | 8 Feb 18  |                   |                   |              | 0.00              | -556,189.86 | -559,685.51                       | -3,495.65     |
| FX DEAL TRANSACTED ON 20 APR 2018 TWD / USD EX.RATE 29.33 WITH NORTHERN TRUST    | 16,296,363.000  | 20 Apr 18 |                   |                   |              | 0.00              | 555,620.97  | 535,800.20                        | -19,820.77    |
| FX DEAL TRANSACTED ON 20 MAR 2018 TWD / USD EX.RATE 29.129 WITH NORTHERN TRUST   | 16,296,363.000  | 20 Mar 18 |                   |                   |              | 0.00              | 559,454.94  | 559,685.51                        | 230.57        |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / TWD EX.RATE 0.034644 WITH NORTHERN TRUST | -16,296,363.000 | 20 Mar 18 |                   |                   |              | 0.00              | -564,571.73 | -535,800.20                       | 28,771.53     |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.375 WITH NORTHERN TRUST   | 16,296,363.000  | 25 Jun 18 |                   |                   |              | 0.00              | 536,505.78  | 536,505.78                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / TWD EX.RATE 0.0329218 WITH NORTHERN      | -16,296,363.000 | 25 Jun 18 |                   |                   |              | 0.00              | -536,505.78 | -536,505.78                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 TWD / USD EX.RATE 29.135 WITH NORTHERN TRUST   | 16,296,363.000  | 26 Mar 18 |                   |                   |              | 0.00              | 559,339.73  | 559,339.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / TWD EX.RATE 0.034323 WITH NORTHERN TRUST | -16,296,363.000 | 26 Mar 18 |                   |                   |              | 0.00              | -559,339.73 | -559,339.73                       | 0.00          |
| <b>New Zealand dollar - NZD</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Zealand dollar - NZD</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / NZD EX.RATE 0.7361 WITH NORTHERN TRUST   | -57,799.690    | 1 Feb 18  |                   |                   |              | 0.00              | -42,546.35  | -42,546.35                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / NZD EX.RATE 0.687184 WITH NORTHERN TRUST | -529,300.150   | 10 Dec 18 |                   |                   |              | 0.00              | -363,726.59 | -363,726.59                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / NZD EX.RATE 0.646883 WITH NORTHERN TRUST | -209,796.000   | 10 Oct 18 |                   |                   |              | 0.00              | -135,713.47 | -135,713.47                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / NZD EX.RATE 0.7225 WITH NORTHERN TRUST   | -53,916.870    | 19 Mar 18 |                   |                   |              | 0.00              | -38,954.94  | -38,954.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / NZD EX.RATE 0.7225 WITH NORTHERN TRUST   | -9,514.710     | 19 Mar 18 |                   |                   |              | 0.00              | -6,874.38   | -6,874.38                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / NZD EX.RATE 0.667 WITH NORTHERN TRUST    | -53,916.870    | 20 Sep 18 |                   |                   |              | 0.00              | -35,962.55  | -35,962.55                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / NZD EX.RATE 0.667 WITH NORTHERN TRUST    | -9,514.860     | 20 Sep 18 |                   |                   |              | 0.00              | -6,346.41   | -6,346.41                         | 0.00          |
| <b>Norwegian krone - NOK</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 NOK / USD EX.RATE 8.157267 WITH NORTHERN TRUST | 5,489,964.000  | 1 Aug 18  |                   |                   |              | 0.00              | 673,015.12  | 673,495.39                        | 480.27        |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / NOK EX.RATE 0.1223541 WITH NORTHERN      | -5,489,964.000 | 1 Aug 18  |                   |                   |              | 0.00              | -671,719.56 | -671,719.56                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / NOK EX.RATE 0.1235636 WITH NORTHERN      | -164,822.640   | 1 May 18  |                   |                   |              | 0.00              | -20,366.07  | -20,366.07                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / NOK EX.RATE 0.1281361 WITH NORTHERN      | -4,661.720     | 2 Mar 18  |                   |                   |              | 0.00              | -597.33     | -597.33                           | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / NOK EX.RATE 0.1281361 WITH NORTHERN      | -88,560.950    | 2 Mar 18  |                   |                   |              | 0.00              | -11,347.86  | -11,347.86                        | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Norwegian krone - NOK</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 NOK / USD EX.RATE 8.1119 WITH NORTHERN TRUST | 117,729.540    | 3 Jan 18  |                   |                   |              | 0.00              | 14,513.19     | 14,513.19                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / NOK EX.RATE 0.1241218 WITH NORTHERN    | -147,075.070   | 3 May 18  |                   |                   |              | 0.00              | -18,255.23    | -18,255.23                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 NOK / USD EX.RATE 8.5819 WITH NORTHERN TRUST | 126,525.450    | 4 Jan 18  |                   |                   |              | 0.00              | 14,743.29     | 14,743.29                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 NOK / USD EX.RATE 7.8173 WITH NORTHERN TRUST | 151,388.260    | 5 Feb 18  |                   |                   |              | 0.00              | 19,365.80     | 19,365.80                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 NOK / USD EX.RATE 8.0369 WITH NORTHERN TRUST | 2,344,154.000  | 5 Jan 18  |                   |                   |              | 0.00              | 291,673.90    | 291,673.90                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 NOK / USD EX.RATE 8.0383 WITH NORTHERN TRUST | 125,184.560    | 5 Jan 18  |                   |                   |              | 0.00              | 15,573.51     | 15,573.51                         | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 NOK / USD EX.RATE 7.8201 WITH NORTHERN TRUST | 141,559.060    | 6 Feb 18  |                   |                   |              | 0.00              | 18,101.95     | 18,101.95                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 NOK / USD EX.RATE 7.8977 WITH NORTHERN TRUST | 146,553.130    | 7 Feb 18  |                   |                   |              | 0.00              | 18,556.43     | 18,556.43                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 NOK / USD EX.RATE 7.9211 WITH NORTHERN TRUST | 169,538.800    | 8 Feb 18  |                   |                   |              | 0.00              | 21,403.44     | 21,403.44                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 NOK / USD EX.RATE 8.1147 WITH NORTHERN TRUST | 98,412.980     | 9 Jan 18  |                   |                   |              | 0.00              | 12,127.74     | 12,127.74                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 NOK / USD EX.RATE 8.0697 WITH NORTHERN TRUST | 95,627.840     | 10 Jan 18 |                   |                   |              | 0.00              | 11,850.23     | 11,850.23                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 NOK / USD EX.RATE 8.5517 WITH NORTHERN TRUST | 9,446,181.720  | 11 Dec 18 |                   |                   |              | 0.00              | 1,104,596.95  | 1,083,768.65                      | -20,828.30    |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / NOK EX.RATE 0.1173991 WITH NORTHERN    | -9,446,181.720 | 11 Dec 18 |                   |                   |              | 0.00              | -1,108,973.61 | -1,094,614.56                     | 14,359.05     |

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

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Norwegian krone - NOK</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 NOK / USD EX.RATE 8.0118 WITH NORTHERN TRUST | 101,026.480     | 11 Jan 18 |                   |                   |              | 0.00              | 12,609.71     | 12,609.71                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 NOK / USD EX.RATE 8.1043 WITH NORTHERN TRUST | 1,187,128.480   | 11 Jul 18 |                   |                   |              | 0.00              | 146,481.31    | 146,481.31                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 NOK / USD EX.RATE 8.3592 WITH NORTHERN TRUST | 9,446,181.720   | 11 Sep 18 |                   |                   |              | 0.00              | 1,130,034.18  | 1,158,834.53                      | 28,800.35     |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / NOK EX.RATE 0.1200365 WITH NORTHERN    | -9,446,181.720  | 11 Sep 18 |                   |                   |              | 0.00              | -1,133,886.51 | -1,083,768.65                     | 50,117.86     |
| FX DEAL TRANSACTED ON 12 JUL 2018 NOK / USD EX.RATE 8.1011 WITH NORTHERN TRUST | 1,187,829.500   | 12 Jul 18 |                   |                   |              | 0.00              | 146,625.71    | 146,625.71                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 NOK / USD EX.RATE 7.9982 WITH NORTHERN TRUST | 14,936,145.720  | 12 Jun 18 |                   |                   |              | 0.00              | 1,867,438.39  | 1,818,697.69                      | -48,740.70    |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / NOK EX.RATE 0.1254587 WITH NORTHERN    | -14,936,145.720 | 12 Jun 18 |                   |                   |              | 0.00              | -1,873,869.55 | -1,832,329.92                     | 41,539.63     |
| FX DEAL TRANSACTED ON 12 MAR 2018 NOK / USD EX.RATE 7.762 WITH NORTHERN TRUST  | 5,991,805.000   | 12 Mar 18 |                   |                   |              | 0.00              | 771,940.87    | 775,066.29                        | 3,125.42      |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / NOK EX.RATE 0.1292491 WITH NORTHERN    | -5,991,805.000  | 12 Mar 18 |                   |                   |              | 0.00              | -774,435.18   | -729,591.30                       | 44,843.88     |
| FX DEAL TRANSACTED ON 13 JUL 2018 NOK / USD EX.RATE 8.1245 WITH NORTHERN TRUST | 1,176,399.420   | 13 Jul 18 |                   |                   |              | 0.00              | 144,796.53    | 144,796.53                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 NOK / USD EX.RATE 7.883 WITH NORTHERN TRUST  | 190,834.550     | 15 Jan 18 |                   |                   |              | 0.00              | 24,208.37     | 24,208.37                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 NOK / USD EX.RATE 8.1014 WITH NORTHERN TRUST | 851,476.390     | 16 Jul 18 |                   |                   |              | 0.00              | 105,102.38    | 105,102.38                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 NOK / USD EX.RATE 7.8492 WITH NORTHERN TRUST | 186,979.670     | 17 Jan 18 |                   |                   |              | 0.00              | 23,821.49     | 23,821.49                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Norwegian krone - NOK</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 NOK / USD EX.RATE 7.759 WITH NORTHERN TRUST  | 1,879,385.000  | 18 Apr 18 |                   |                   |              | 0.00              | 242,220.00    | 242,220.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 NOK / USD EX.RATE 7.8442 WITH NORTHERN TRUST | 139,844.600    | 18 Jan 18 |                   |                   |              | 0.00              | 17,827.77     | 17,827.77                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 NOK / USD EX.RATE 7.8512 WITH NORTHERN TRUST | 2,330,734.000  | 20 Feb 18 |                   |                   |              | 0.00              | 296,863.41    | 296,863.41                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 NOK / USD EX.RATE 7.8898 WITH NORTHERN TRUST | 4,243,507.000  | 23 Apr 18 |                   |                   |              | 0.00              | 537,847.22    | 537,847.22                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / NOK EX.RATE 0.1269656 WITH NORTHERN    | -8,944,340.720 | 23 Apr 18 |                   |                   |              | 0.00              | -1,135,623.46 | -1,089,106.39                     | 46,517.07     |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / NOK EX.RATE 0.1162994 WITH NORTHERN    | -5,685.120     | 23 Nov 18 |                   |                   |              | 0.00              | -661.18       | -661.18                           | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / NOK EX.RATE 0.1162994 WITH NORTHERN    | -107,992.080   | 23 Nov 18 |                   |                   |              | 0.00              | -12,559.41    | -12,559.41                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / NOK EX.RATE 0.1200696 WITH NORTHERN    | -91,381.370    | 24 Aug 18 |                   |                   |              | 0.00              | -10,972.13    | -10,972.13                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / NOK EX.RATE 0.1200696 WITH NORTHERN    | -4,810.180     | 24 Aug 18 |                   |                   |              | 0.00              | -577.56       | -577.56                           | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN    | -235,135.880   | 24 May 18 |                   |                   |              | 0.00              | -29,079.74    | -29,079.74                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN    | -24,360.370    | 24 May 18 |                   |                   |              | 0.00              | -3,012.70     | -3,012.70                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN    | -227,662.500   | 24 May 18 |                   |                   |              | 0.00              | -28,155.49    | -28,155.49                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / NOK EX.RATE 0.1254123 WITH NORTHERN    | -473,716.870   | 25 Apr 18 |                   |                   |              | 0.00              | -59,409.92    | -59,409.92                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Norwegian krone - NOK</b>                                                     |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | 3,659,937.070   | 28 Sep 18 |                   |                   |              | 0.00              | 449,861.36    | 449,861.36                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | 6,306,089.930   | 28 Sep 18 |                   |                   |              | 0.00              | 775,113.38    | 775,113.38                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | 1,311,179.000   | 28 Sep 18 |                   |                   |              | 0.00              | 161,163.64    | 161,163.64                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 NOK / USD EX.RATE 8.624192 WITH NORTHERN TRUST | 11,225,721.000  | 31 Dec 18 |                   |                   |              | 0.00              | 1,301,654.81  | 1,300,825.88                      | -828.93       |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / NOK EX.RATE 0.1155442 WITH NORTHERN      | -11,225,721.000 | 31 Dec 18 |                   |                   |              | 0.00              | -1,297,066.45 | -1,296,457.31                     | 609.14        |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.7031 WITH NORTHERN TRUST   | 539,846.860     | 31 Jan 18 |                   |                   |              | 0.00              | 70,081.77     | 70,081.77                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.7031 WITH NORTHERN TRUST   | 3,759,748.730   | 31 Jan 18 |                   |                   |              | 0.00              | 488,082.56    | 488,082.56                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / NOK EX.RATE 0.1221583 WITH NORTHERN      | -4,810.180      | 31 May 18 |                   |                   |              | 0.00              | -587.60       | -587.60                           | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / NOK EX.RATE 0.1221583 WITH NORTHERN      | -91,381.370     | 31 May 18 |                   |                   |              | 0.00              | -11,162.99    | -11,162.99                        | 0.00          |
| <b>Polish zloty - PLN</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / PLN EX.RATE 0.2657242 WITH NORTHERN      | -11,896.490     | 4 Dec 18  |                   |                   |              | 0.00              | -3,161.19     | -3,161.19                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN      | -148,750.000    | 4 Oct 18  |                   |                   |              | 0.00              | -39,720.69    | -39,720.69                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN      | -8,905.870      | 4 Oct 18  |                   |                   |              | 0.00              | -2,378.13     | -2,378.13                         | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |            |                                   |               |
| <b>Polish zloty - PLN</b>                                                       |              |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN     | -20,434.000  | 4 Oct 18  |                   |                   |              | 0.00              | -5,456.49  | -5,456.49                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / PLN EX.RATE 0.26868 WITH NORTHERN TRUST | -4,666.900   | 4 Sep 18  |                   |                   |              | 0.00              | -1,253.90  | -1,253.90                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / PLN EX.RATE 0.26868 WITH NORTHERN TRUST | -463.080     | 4 Sep 18  |                   |                   |              | 0.00              | -124.42    | -124.42                           | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 PLN / USD EX.RATE 3.7199 WITH NORTHERN TRUST  | 50.000       | 5 Sep 18  |                   |                   |              | 0.00              | 13.44      | 13.44                             | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2712306 WITH NORTHERN     | -53,032.350  | 6 Aug 18  |                   |                   |              | 0.00              | -14,383.99 | -14,383.99                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2712306 WITH NORTHERN     | -9,377.370   | 6 Aug 18  |                   |                   |              | 0.00              | -2,543.43  | -2,543.43                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / PLN EX.RATE 0.2688389 WITH NORTHERN     | -94,504.810  | 23 Aug 18 |                   |                   |              | 0.00              | -25,406.57 | -25,406.57                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / PLN EX.RATE 0.2700367 WITH NORTHERN     | -46,322.360  | 23 Jul 18 |                   |                   |              | 0.00              | -12,508.74 | -12,508.74                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / PLN EX.RATE 0.2700367 WITH NORTHERN     | -369,325.000 | 23 Jul 18 |                   |                   |              | 0.00              | -99,731.31 | -99,731.31                        | 0.00          |
| <b>Singapore dollar - SGD</b>                                                   |              |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / SGD EX.RATE 0.7468818 WITH NORTHERN     | -70,200.000  | 1 Jun 18  |                   |                   |              | 0.00              | -52,431.10 | -52,431.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / SGD EX.RATE 0.7532389 WITH NORTHERN     | -17.690      | 1 Mar 18  |                   |                   |              | 0.00              | -13.32     | -13.32                            | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / SGD EX.RATE 1.3276 WITH NORTHERN TRUST  | -4.850       | 1 Mar 18  |                   |                   |              | 0.00              | -3.65      | -3.65                             | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Singapore dollar - SGD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / SGD EX.RATE 0.7572316 WITH NORTHERN     | -73.080        | 2 Mar 18  |                   |                   |              | 0.00              | -55.34      | -55.34                            | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SGD EX.RATE 0.7289692 WITH NORTHERN     | -11,490.860    | 3 Sep 18  |                   |                   |              | 0.00              | -8,376.48   | -8,376.48                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SGD EX.RATE 0.7289692 WITH NORTHERN     | -12,781.140    | 3 Sep 18  |                   |                   |              | 0.00              | -9,317.06   | -9,317.06                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 SGD / USD EX.RATE 1.31365 WITH NORTHERN TRUST | 56,274.000     | 4 Apr 18  |                   |                   |              | 0.00              | 42,837.89   | 42,712.71                         | -125.18       |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / SGD EX.RATE 0.7312614 WITH NORTHERN     | -6,560.000     | 5 Dec 18  |                   |                   |              | 0.00              | -4,797.07   | -4,797.07                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / SGD EX.RATE 0.7292882 WITH NORTHERN     | -8,940.000     | 7 Dec 18  |                   |                   |              | 0.00              | -6,519.84   | -6,519.84                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 SGD / USD EX.RATE 1.33 WITH NORTHERN TRUST    | 327,707.350    | 8 Feb 18  |                   |                   |              | 0.00              | 246,396.50  | 246,396.50                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 SGD / USD EX.RATE 1.3733 WITH NORTHERN TRUST  | 1,085,943.660  | 11 Dec 18 |                   |                   |              | 0.00              | 790,754.87  | 791,590.67                        | 835.80        |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / SGD EX.RATE 0.7297725 WITH NORTHERN     | -1,085,943.660 | 11 Dec 18 |                   |                   |              | 0.00              | -792,491.85 | -798,138.10                       | -5,646.25     |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / SGD EX.RATE 0.7519928 WITH NORTHERN     | -42,364.000    | 11 Jan 18 |                   |                   |              | 0.00              | -31,857.42  | -31,857.42                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / SGD EX.RATE 0.7519928 WITH NORTHERN     | -18,690.000    | 11 Jan 18 |                   |                   |              | 0.00              | -14,054.75  | -14,054.75                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 SGD / USD EX.RATE 1.3776 WITH NORTHERN TRUST  | 1,085,943.660  | 11 Sep 18 |                   |                   |              | 0.00              | 788,286.63  | 792,254.80                        | 3,968.17      |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / SGD EX.RATE 0.7270771 WITH NORTHERN     | -1,085,943.660 | 11 Sep 18 |                   |                   |              | 0.00              | -789,564.74 | -791,590.67                       | -2,025.93     |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Singapore dollar - SGD</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 SGD / USD EX.RATE 1.3343 WITH NORTHERN TRUST   | 1,085,943.660  | 12 Jun 18 |                   |                   |              | 0.00              | 813,867.69  | 798,957.96                        | -14,909.73    |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / SGD EX.RATE 0.7508071 WITH NORTHERN      | -1,085,943.660 | 12 Jun 18 |                   |                   |              | 0.00              | -815,334.23 | -792,254.80                       | 23,079.43     |
| FX DEAL TRANSACTED ON 12 MAR 2018 SGD / USD EX.RATE 1.3137 WITH NORTHERN TRUST   | 1,085,943.660  | 12 Mar 18 |                   |                   |              | 0.00              | 826,629.87  | 823,901.72                        | -2,728.15     |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / SGD EX.RATE 0.7625875 WITH NORTHERN      | -1,085,943.660 | 12 Mar 18 |                   |                   |              | 0.00              | -828,127.02 | -798,957.96                       | 29,169.06     |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / SGD EX.RATE 0.7259528 WITH NORTHERN      | -111,387.000   | 14 Aug 18 |                   |                   |              | 0.00              | -80,861.71  | -80,861.71                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7438262 WITH NORTHERN      | -25.700        | 14 Jun 18 |                   |                   |              | 0.00              | -19.12      | -19.12                            | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7438262 WITH NORTHERN      | -9.840         | 14 Jun 18 |                   |                   |              | 0.00              | -7.32       | -7.32                             | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7475518 WITH NORTHERN      | -202,331.350   | 14 Jun 18 |                   |                   |              | 0.00              | -151,253.16 | -151,253.16                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7475518 WITH NORTHERN      | -10,649.600    | 14 Jun 18 |                   |                   |              | 0.00              | -7,961.13   | -7,961.13                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 SGD / USD EX.RATE 1.3211 WITH NORTHERN TRUST   | 162,370.910    | 15 Jan 18 |                   |                   |              | 0.00              | 122,905.84  | 122,905.84                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / SGD EX.RATE 0.7270084 WITH NORTHERN      | -21,600.000    | 16 Aug 18 |                   |                   |              | 0.00              | -15,703.38  | -15,703.38                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 SGD / USD EX.RATE 1.3234 WITH NORTHERN TRUST   | 151,647.180    | 16 Jan 18 |                   |                   |              | 0.00              | 114,589.07  | 114,589.07                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | -2,790.740     | 16 May 18 |                   |                   |              | 0.00              | -2,082.49   | -2,082.49                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Singapore dollar - SGD</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | -2,342.000   | 16 May 18 |                   |                   |              | 0.00              | -1,747.63   | -1,747.63                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | -19,139.260  | 16 May 18 |                   |                   |              | 0.00              | -14,281.96  | -14,281.96                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 SGD / USD EX.RATE 1.3229 WITH NORTHERN TRUST   | 68,691.760   | 17 Jan 18 |                   |                   |              | 0.00              | 51,925.13   | 51,925.13                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 SGD / USD EX.RATE 1.3522 WITH NORTHERN TRUST   | 253,580.510  | 18 Jun 18 |                   |                   |              | 0.00              | 187,531.81  | 187,531.81                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SGD EX.RATE 1.3816 WITH NORTHERN TRUST   | -3.780       | 18 Oct 18 |                   |                   |              | 0.00              | -2.74       | -2.74                             | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 SGD / USD EX.RATE 1.3572 WITH NORTHERN TRUST   | 175,065.240  | 19 Jun 18 |                   |                   |              | 0.00              | 128,990.01  | 128,990.01                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / SGD EX.RATE 0.7261109 WITH NORTHERN      | -35.750      | 19 Oct 18 |                   |                   |              | 0.00              | -25.96      | -25.96                            | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / SGD EX.RATE 0.7290224 WITH NORTHERN      | -15,720.000  | 20 Aug 18 |                   |                   |              | 0.00              | -11,460.23  | -11,460.23                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / SGD EX.RATE 0.7296075 WITH NORTHERN      | -912,329.000 | 20 Aug 18 |                   |                   |              | 0.00              | -665,642.05 | -665,642.05                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / SGD EX.RATE 0.7321716 WITH NORTHERN      | -2,760.200   | 20 Sep 18 |                   |                   |              | 0.00              | -2,020.94   | -2,020.94                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / SGD EX.RATE 0.7321716 WITH NORTHERN      | -20,639.800  | 20 Sep 18 |                   |                   |              | 0.00              | -15,111.88  | -15,111.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / SGD EX.RATE 0.7337295 WITH NORTHERN      | -5,071.580   | 28 Aug 18 |                   |                   |              | 0.00              | -3,721.17   | -3,722.53                         | -1.36         |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / SGD EX.RATE 1.3238 WITH NORTHERN TRUST   | -4.140       | 28 Feb 18 |                   |                   |              | 0.00              | -3.13       | -3.13                             | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Singapore dollar - SGD</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST | 1,250,263.430  | 28 Sep 18 |                   |                   |              | 0.00              | 914,938.48  | 914,938.48                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST | 468,974.700    | 28 Sep 18 |                   |                   |              | 0.00              | 343,194.07  | 343,194.07                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST | 97,536.700     | 28 Sep 18 |                   |                   |              | 0.00              | 71,377.02   | 71,377.02                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST | 285,472.700    | 28 Sep 18 |                   |                   |              | 0.00              | 208,907.94  | 208,907.94                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST | 93,821.160     | 28 Sep 18 |                   |                   |              | 0.00              | 68,658.00   | 68,658.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / SGD EX.RATE 0.7323325 WITH NORTHERN    | -163,831.500   | 29 Aug 18 |                   |                   |              | 0.00              | -119,979.13 | -119,979.13                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 SGD / USD EX.RATE 1.3106 WITH NORTHERN TRUST | 402,000.000    | 29 Mar 18 |                   |                   |              | 0.00              | 306,729.74  | 306,729.74                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / SGD EX.RATE 0.7283852 WITH NORTHERN    | -65.750        | 31 Aug 18 |                   |                   |              | 0.00              | -47.89      | -47.89                            | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST | 79,444.440     | 31 Jan 18 |                   |                   |              | 0.00              | 60,658.50   | 60,658.50                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST | 292,552.050    | 31 Jan 18 |                   |                   |              | 0.00              | 223,373.33  | 223,373.33                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST | 908,488.510    | 31 Jan 18 |                   |                   |              | 0.00              | 693,661.53  | 693,661.53                        | 0.00          |
| <b>South African rand - ZAR</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / ZAR EX.RATE 0.0839675 WITH NORTHERN    | -1,879,207.350 | 1 Feb 18  |                   |                   |              | 0.00              | -157,792.27 | -156,323.79                       | 1,468.48      |

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

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 ZAR / USD EX.RATE 11.858072 WITH NORTHERN     | 8,849,080.750   | 1 Feb 18 |                   |                   |              | 0.00              | 746,249.54    | 736,119.85                        | -10,129.69    |
| FX DEAL TRANSACTED ON 01 OCT 2018 ZAR / USD EX.RATE 14.2028 WITH NORTHERN TRUST | 2,107,919.650   | 1 Oct 18 |                   |                   |              | 0.00              | 148,415.78    | 148,415.78                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 ZAR / USD EX.RATE 12.6822 WITH NORTHERN TRUST | 1,834,436.790   | 2 May 18 |                   |                   |              | 0.00              | 144,646.57    | 145,698.34                        | 1,051.77      |
| FX DEAL TRANSACTED ON 02 OCT 2018 ZAR / USD EX.RATE 14.3651 WITH NORTHERN TRUST | 2,347,429.620   | 2 Oct 18 |                   |                   |              | 0.00              | 163,411.99    | 163,411.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / ZAR EX.RATE 0.0728597 WITH NORTHERN     | -279,205.920    | 3 Jul 18 |                   |                   |              | 0.00              | -20,342.87    | -20,342.87                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / ZAR EX.RATE 0.0653433 WITH NORTHERN     | -1,655,661.420  | 4 Sep 18 |                   |                   |              | 0.00              | -108,186.44   | -107,641.54                       | 544.90        |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / ZAR EX.RATE 0.0657073 WITH NORTHERN     | -1,866,578.080  | 4 Sep 18 |                   |                   |              | 0.00              | -122,647.88   | -122,647.88                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 ZAR / USD EX.RATE 11.9567 WITH NORTHERN TRUST | 713.000         | 5 Apr 18 |                   |                   |              | 0.00              | 59.63         | 59.63                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 ZAR / USD EX.RATE 12.035493 WITH NORTHERN     | 115,534.060     | 5 Feb 18 |                   |                   |              | 0.00              | 9,599.45      | 9,659.03                          | 59.58         |
| FX DEAL TRANSACTED ON 05 OCT 2018 ZAR / USD EX.RATE 14.772882 WITH NORTHERN     | 1,175,847.890   | 5 Oct 18 |                   |                   |              | 0.00              | 79,595.02     | 79,595.02                         | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / ZAR EX.RATE 0.0828465 WITH NORTHERN     | -51,960,548.100 | 6 Feb 18 |                   |                   |              | 0.00              | -4,304,751.32 | -4,297,812.08                     | 6,939.24      |
| FX DEAL TRANSACTED ON 06 FEB 2018 ZAR / USD EX.RATE 12.037977 WITH NORTHERN     | 1,923,209.830   | 6 Feb 18 |                   |                   |              | 0.00              | 159,761.88    | 159,074.43                        | -687.45       |
| FX DEAL TRANSACTED ON 07 FEB 2018 ZAR / USD EX.RATE 11.951507 WITH NORTHERN     | 9,420,151.690   | 7 Feb 18 |                   |                   |              | 0.00              | 788,197.81    | 781,674.24                        | -6,523.57     |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / ZAR EX.RATE 0.0660446 WITH NORTHERN      | -4,850,830.840  | 7 Sep 18  |                   |                   |              | 0.00              | -320,371.10   | -320,002.03                       | 369.07        |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / ZAR EX.RATE 0.0744707 WITH NORTHERN      | -2,382,284.000  | 8 Aug 18  |                   |                   |              | 0.00              | -177,410.41   | -166,418.72                       | 10,991.69     |
| FX DEAL TRANSACTED ON 08 FEB 2018 ZAR / USD EX.RATE 12.08056 WITH NORTHERN TRUST | 9,566,313.430   | 8 Feb 18  |                   |                   |              | 0.00              | 791,876.65    | 801,954.39                        | 10,077.74     |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / ZAR EX.RATE 0.0709812 WITH NORTHERN      | -793,226.370    | 10 Aug 18 |                   |                   |              | 0.00              | -56,304.19    | -55,831.52                        | 472.67        |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / ZAR EX.RATE 0.0658273 WITH NORTHERN      | -2,146,873.200  | 10 Sep 18 |                   |                   |              | 0.00              | -141,322.84   | -142,868.67                       | -1,545.83     |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / ZAR EX.RATE 0.0689237 WITH NORTHERN      | -10,806,583.000 | 11 Dec 18 |                   |                   |              | 0.00              | -744,829.55   | -744,321.48                       | 508.07        |
| FX DEAL TRANSACTED ON 11 DEC 2018 ZAR / USD EX.RATE 14.35 WITH NORTHERN TRUST    | 10,806,583.000  | 11 Dec 18 |                   |                   |              | 0.00              | 753,071.99    | 756,628.40                        | 3,556.41      |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.0658618 WITH NORTHERN      | -563,348.210    | 11 Sep 18 |                   |                   |              | 0.00              | -37,103.15    | -37,103.15                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.0658618 WITH NORTHERN      | -27,909.120     | 11 Sep 18 |                   |                   |              | 0.00              | -1,838.15     | -1,838.15                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.066023 WITH NORTHERN TRUST | -3,694,831.460  | 11 Sep 18 |                   |                   |              | 0.00              | -243,943.81   | -250,518.28                       | -6,574.47     |
| FX DEAL TRANSACTED ON 12 JAN 2018 ZAR / USD EX.RATE 12.43305 WITH NORTHERN TRUST | 6,076,295.240   | 12 Jan 18 |                   |                   |              | 0.00              | 488,721.21    | 488,721.21                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / ZAR EX.RATE 0.0749193 WITH NORTHERN      | -102,252.840    | 12 Jun 18 |                   |                   |              | 0.00              | -7,660.71     | -7,660.71                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / ZAR EX.RATE 0.0835213 WITH NORTHERN      | -16,239,348.090 | 12 Mar 18 |                   |                   |              | 0.00              | -1,356,330.75 | -1,178,472.29                     | 177,858.46    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 ZAR / USD EX.RATE 11.8275 WITH NORTHERN TRUST  | 16,239,348.090 | 12 Mar 18 |                   |                   |              | 0.00              | 1,373,016.11 | 1,363,076.12                      | -9,939.99     |
| FX DEAL TRANSACTED ON 12 OCT 2018 ZAR / USD EX.RATE 14.5318 WITH NORTHERN TRUST  | 877,096.790    | 12 Oct 18 |                   |                   |              | 0.00              | 60,357.06    | 60,357.06                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / ZAR EX.RATE 0.0667763 WITH NORTHERN      | -4,011,143.320 | 12 Sep 18 |                   |                   |              | 0.00              | -267,849.47  | -269,634.04                       | -1,784.57     |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / ZAR EX.RATE 0.0697433 WITH NORTHERN      | -691,849.730   | 13 Aug 18 |                   |                   |              | 0.00              | -48,251.87   | -47,213.15                        | 1,038.72      |
| FX DEAL TRANSACTED ON 13 FEB 2018 ZAR / USD EX.RATE 11.9505 WITH NORTHERN TRUST  | 6,215,770.050  | 13 Feb 18 |                   |                   |              | 0.00              | 520,126.36   | 533,512.73                        | 13,386.37     |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / ZAR EX.RATE 0.0676655 WITH NORTHERN      | -3,651,810.250 | 13 Sep 18 |                   |                   |              | 0.00              | -247,101.73  | -245,046.82                       | 2,054.91      |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / ZAR EX.RATE 0.0700118 WITH NORTHERN      | -1,758,825.710 | 14 Aug 18 |                   |                   |              | 0.00              | -123,138.61  | -120,354.17                       | 2,784.44      |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / ZAR EX.RATE 0.0672226 WITH NORTHERN      | -1,238,625.790 | 14 Sep 18 |                   |                   |              | 0.00              | -83,263.64   | -83,525.01                        | -261.37       |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / ZAR EX.RATE 0.0681917 WITH NORTHERN      | -1,189,352.250 | 15 Aug 18 |                   |                   |              | 0.00              | -81,103.90   | -80,460.04                        | 643.86        |
| FX DEAL TRANSACTED ON 15 OCT 2018 ZAR / USD EX.RATE 14.32 WITH NORTHERN TRUST    | 474,738.610    | 15 Oct 18 |                   |                   |              | 0.00              | 33,152.14    | 33,152.14                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / ZAR EX.RATE 0.0814074 WITH NORTHERN      | -465,903.360   | 16 Jan 18 |                   |                   |              | 0.00              | -37,927.97   | -37,927.97                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 ZAR / USD EX.RATE 12.41901 WITH NORTHERN TRUST | 22,815,637.670 | 16 May 18 |                   |                   |              | 0.00              | 1,837,154.30 | 1,790,866.38                      | -46,287.92    |
| FX DEAL TRANSACTED ON 16 OCT 2018 ZAR / USD EX.RATE 14.1468 WITH NORTHERN TRUST  | 898,701.160    | 16 Oct 18 |                   |                   |              | 0.00              | 63,526.82    | 63,526.82                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / ZAR EX.RATE 0.0698568 WITH NORTHERN      | -10,806,583.000 | 17 Oct 18 |                   |                   |              | 0.00              | -754,913.24  | -756,628.40                       | -1,715.16     |
| FX DEAL TRANSACTED ON 17 OCT 2018 ZAR / USD EX.RATE 14.2117 WITH NORTHERN TRUST  | 680,806.880     | 17 Oct 18 |                   |                   |              | 0.00              | 47,904.68    | 47,904.68                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / ZAR EX.RATE 0.0669972 WITH NORTHERN      | -1,760,429.630  | 17 Sep 18 |                   |                   |              | 0.00              | -117,943.84  | -120,124.85                       | -2,181.01     |
| FX DEAL TRANSACTED ON 18 OCT 2018 ZAR / USD EX.RATE 14.4624 WITH NORTHERN TRUST  | 501,535.140     | 18 Oct 18 |                   |                   |              | 0.00              | 34,678.56    | 34,678.56                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / ZAR EX.RATE 0.0671592 WITH NORTHERN      | -65,634.400     | 18 Sep 18 |                   |                   |              | 0.00              | -4,407.95    | -4,407.95                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 ZAR / USD EX.RATE 14.415251 WITH NORTHERN      | 3,459,217.950   | 19 Oct 18 |                   |                   |              | 0.00              | 239,969.32   | 239,754.78                        | -214.54       |
| FX DEAL TRANSACTED ON 20 APR 2018 ZAR / USD EX.RATE 12.1517 WITH NORTHERN TRUST  | 16,239,348.090  | 20 Apr 18 |                   |                   |              | 0.00              | 1,336,384.88 | 1,178,472.29                      | -157,912.59   |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / ZAR EX.RATE 0.0835422 WITH NORTHERN      | -353,240.000    | 20 Mar 18 |                   |                   |              | 0.00              | -29,510.44   | -29,510.44                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 ZAR / USD EX.RATE 12.09711 WITH NORTHERN TRUST | 10,464,279.790  | 22 Jan 18 |                   |                   |              | 0.00              | 865,023.12   | 878,428.52                        | 13,405.40     |
| FX DEAL TRANSACTED ON 22 JUN 2018 ZAR / USD EX.RATE 13.417751 WITH NORTHERN      | 2,088,511.750   | 22 Jun 18 |                   |                   |              | 0.00              | 155,652.89   | 154,318.78                        | -1,334.11     |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / ZAR EX.RATE 0.0841357 WITH NORTHERN      | -5,793,006.140  | 22 Mar 18 |                   |                   |              | 0.00              | -487,398.88  | -497,040.42                       | -9,641.54     |
| FX DEAL TRANSACTED ON 25 JUN 2018 ZAR / USD EX.RATE 13.61515 WITH NORTHERN TRUST | 2,433,210.960   | 25 Jun 18 |                   |                   |              | 0.00              | 178,713.49   | 177,477.09                        | -1,236.40     |
| FX DEAL TRANSACTED ON 26 SEP 2018 ZAR / USD EX.RATE 14.1408 WITH NORTHERN TRUST  | 898,012.050     | 26 Sep 18 |                   |                   |              | 0.00              | 63,505.04    | 63,505.04                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 ZAR / USD EX.RATE 13.885965 WITH NORTHERN      | 7,230,704.990   | 27 Jun 18 |                   |                   |              | 0.00              | 520,720.38    | 527,548.02                        | 6,827.64      |
| FX DEAL TRANSACTED ON 27 SEP 2018 ZAR / USD EX.RATE 14.0651 WITH NORTHERN TRUST  | 868,560.900     | 27 Sep 18 |                   |                   |              | 0.00              | 61,752.91     | 61,752.91                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.1266 WITH NORTHERN TRUST  | 6,720,902.930   | 28 Sep 18 |                   |                   |              | 0.00              | 475,762.24    | 475,762.24                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.1266 WITH NORTHERN TRUST  | 2,122,853.250   | 28 Sep 18 |                   |                   |              | 0.00              | 150,273.47    | 150,273.47                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.143121 WITH NORTHERN      | 10,829,907.750  | 28 Sep 18 |                   |                   |              | 0.00              | 765,736.77    | 756,014.50                        | -9,722.27     |
| FX DEAL TRANSACTED ON 29 JAN 2018 ZAR / USD EX.RATE 11.963053 WITH NORTHERN      | 10,874,296.850  | 29 Jan 18 |                   |                   |              | 0.00              | 908,990.11    | 915,826.66                        | 6,836.55      |
| FX DEAL TRANSACTED ON 29 MAR 2018 ZAR / USD EX.RATE 11.81048 WITH NORTHERN TRUST | 2,496,290.960   | 29 Mar 18 |                   |                   |              | 0.00              | 211,362.36    | 209,816.43                        | -1,545.93     |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / ZAR EX.RATE 0.0676407 WITH NORTHERN      | -5,436,414.600  | 30 Aug 18 |                   |                   |              | 0.00              | -367,722.85   | -367,722.85                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / ZAR EX.RATE 0.0836545 WITH NORTHERN      | -24,889,892.190 | 30 Jan 18 |                   |                   |              | 0.00              | -2,082,152.63 | -2,099,748.37                     | -17,595.74    |
| FX DEAL TRANSACTED ON 30 JAN 2018 ZAR / USD EX.RATE 11.960603 WITH NORTHERN      | 11,353,948.640  | 30 Jan 18 |                   |                   |              | 0.00              | 949,278.95    | 957,836.01                        | 8,557.06      |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0678388 WITH NORTHERN      | -6,912,080.200  | 31 Aug 18 |                   |                   |              | 0.00              | -468,907.03   | -468,907.03                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0681024 WITH NORTHERN      | -4,817,783.660  | 31 Aug 18 |                   |                   |              | 0.00              | -328,102.82   | -328,102.82                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0681154 WITH NORTHERN      | -46,124,564.020 | 31 Aug 18 |                   |                   |              | 0.00              | -3,141,793.96 | -3,141,793.96                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                  |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.8319 WITH NORTHERN TRUST  | 3,836,883.710      | 31 Jan 18 |                   |                   |              | 0.00              | 324,282.97    | 324,282.97                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.8319 WITH NORTHERN TRUST  | 4,324,555.160      | 31 Jan 18 |                   |                   |              | 0.00              | 365,499.64    | 365,499.64                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.864201 WITH NORTHERN      | 6,224,429.670      | 31 Jan 18 |                   |                   |              | 0.00              | 524,639.60    | 516,629.50                        | -8,010.10     |
| <b>South Korean won - KRW</b>                                                    |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 KRW / USD EX.RATE 1067.5 WITH NORTHERN TRUST   | 2,140,928,546.000  | 20 Apr 18 |                   |                   |              | 0.00              | 2,005,553.67  | 1,920,459.77                      | -85,093.90    |
| FX DEAL TRANSACTED ON 20 MAR 2018 KRW / USD EX.RATE 1070.7 WITH NORTHERN TRUST   | 2,140,928,546.000  | 20 Mar 18 |                   |                   |              | 0.00              | 1,999,559.68  | 2,000,306.97                      | 747.29        |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / KRW EX.RATE 0.000936 WITH NORTHERN TRUST | -2,140,928,546.000 | 20 Mar 18 |                   |                   |              | 0.00              | -2,003,864.23 | -1,920,459.77                     | 83,404.46     |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST   | 2,140,928,546.000  | 25 Jun 18 |                   |                   |              | 0.00              | 1,918,222.87  | 1,918,222.87                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / KRW EX.RATE 0.000896 WITH NORTHERN TRUST | -2,140,928,546.000 | 25 Jun 18 |                   |                   |              | 0.00              | -1,918,222.87 | -1,918,222.87                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 KRW / USD EX.RATE 1081.2 WITH NORTHERN TRUST   | 2,140,928,546.000  | 26 Mar 18 |                   |                   |              | 0.00              | 1,980,141.09  | 1,980,141.09                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / KRW EX.RATE 0.0009249 WITH NORTHERN      | -2,140,928,546.000 | 26 Mar 18 |                   |                   |              | 0.00              | -1,980,141.09 | -1,980,141.09                     | 0.00          |
| <b>Swedish krona - SEK</b>                                                       |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SEK EX.RATE 0.1097526 WITH NORTHERN      | -84.600            | 3 Sep 18  |                   |                   |              | 0.00              | -9.29         | -9.29                             | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Swedish krona - SEK</b>                                                     |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / SEK EX.RATE 0.1228049 WITH NORTHERN    | -82,770.450     | 4 Jan 18  |                   |                   |              | 0.00              | -10,164.61    | -10,164.61                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / SEK EX.RATE 0.1228049 WITH NORTHERN    | -4,590.000      | 4 Jan 18  |                   |                   |              | 0.00              | -563.67       | -563.67                           | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / SEK EX.RATE 0.1098298 WITH NORTHERN    | -287.880        | 5 Sep 18  |                   |                   |              | 0.00              | -31.62        | -31.62                            | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SEK EX.RATE 0.1098298 WITH NORTHERN    | -871,345.000    | 6 Sep 18  |                   |                   |              | 0.00              | -95,699.62    | -95,699.62                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / SEK EX.RATE 0.1214742 WITH NORTHERN    | -8,002.500      | 7 Mar 18  |                   |                   |              | 0.00              | -972.10       | -972.10                           | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / SEK EX.RATE 0.1208971 WITH NORTHERN    | -423.300        | 8 Mar 18  |                   |                   |              | 0.00              | -51.18        | -51.18                            | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 SEK / USD EX.RATE 9.0061 WITH NORTHERN TRUST | 21,105,431.700  | 11 Dec 18 |                   |                   |              | 0.00              | 2,343,459.62  | 2,395,332.68                      | 51,873.06     |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / SEK EX.RATE 0.1101564 WITH NORTHERN    | -21,105,431.700 | 11 Dec 18 |                   |                   |              | 0.00              | -2,324,898.84 | -2,328,643.96                     | -3,745.12     |
| FX DEAL TRANSACTED ON 11 SEP 2018 SEK / USD EX.RATE 8.9944 WITH NORTHERN TRUST | 21,105,431.700  | 11 Sep 18 |                   |                   |              | 0.00              | 2,346,508.02  | 2,328,643.96                      | -17,864.06    |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / SEK EX.RATE 0.1103753 WITH NORTHERN    | -21,105,431.700 | 11 Sep 18 |                   |                   |              | 0.00              | -2,329,517.85 | -2,369,360.24                     | -39,842.39    |
| FX DEAL TRANSACTED ON 12 JUN 2018 SEK / USD EX.RATE 8.5403 WITH NORTHERN TRUST | 21,105,431.700  | 12 Jun 18 |                   |                   |              | 0.00              | 2,471,275.21  | 2,369,360.24                      | -101,914.97   |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / SEK EX.RATE 0.1162547 WITH NORTHERN    | -21,105,431.700 | 12 Jun 18 |                   |                   |              | 0.00              | -2,453,606.42 | -2,358,781.32                     | 94,825.10     |
| FX DEAL TRANSACTED ON 12 MAR 2018 SEK / USD EX.RATE 8.1861 WITH NORTHERN TRUST | 21,105,431.700  | 12 Mar 18 |                   |                   |              | 0.00              | 2,578,203.50  | 2,358,781.32                      | -219,422.18   |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / SEK EX.RATE 0.1212856 WITH NORTHERN      | -21,105,431.700 | 12 Mar 18 |                   |                   |              | 0.00              | -2,559,785.53 | -2,571,966.89                     | -12,181.36    |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1155321 WITH NORTHERN      | -1,036,320.000  | 13 Jun 18 |                   |                   |              | 0.00              | -119,728.27   | -119,728.27                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1156564 WITH NORTHERN      | -61,200.000     | 13 Jun 18 |                   |                   |              | 0.00              | -7,078.17     | -7,078.17                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / SEK EX.RATE 0.1101309 WITH NORTHERN      | -7,940.770      | 15 Nov 18 |                   |                   |              | 0.00              | -874.52       | -874.52                           | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / SEK EX.RATE 0.1101309 WITH NORTHERN      | -150,783.150    | 15 Nov 18 |                   |                   |              | 0.00              | -16,605.89    | -16,605.89                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 SEK / USD EX.RATE 8.865 WITH NORTHERN TRUST    | 12.690          | 19 Sep 18 |                   |                   |              | 0.00              | 1.43          | 1.43                              | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 SEK / USD EX.RATE 8.978 WITH NORTHERN TRUST    | 8,283,036.350   | 20 Dec 18 |                   |                   |              | 0.00              | 922,592.60    | 922,592.60                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 SEK / USD EX.RATE 8.7841 WITH NORTHERN TRUST   | 420.300         | 20 Sep 18 |                   |                   |              | 0.00              | 47.85         | 47.85                             | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST | -147,244.930    | 22 Oct 18 |                   |                   |              | 0.00              | -16,377.47    | -16,377.47                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST | -810,502.320    | 22 Oct 18 |                   |                   |              | 0.00              | -90,148.97    | -90,148.97                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 SEK / USD EX.RATE 8.5112 WITH NORTHERN TRUST   | 2,546,303.000   | 23 Apr 18 |                   |                   |              | 0.00              | 299,170.86    | 299,170.86                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / SEK EX.RATE 0.1094715 WITH NORTHERN      | -327,850.800    | 28 Aug 18 |                   |                   |              | 0.00              | -35,890.31    | -35,934.96                        | -44.65        |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / SEK EX.RATE 0.1109201 WITH NORTHERN      | -1,839,210.000  | 28 Jun 18 |                   |                   |              | 0.00              | -204,005.32   | -204,005.32                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Swedish krona - SEK</b>                                                       |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 SEK / USD EX.RATE 9.08 WITH NORTHERN TRUST     | 4,908,833.730  | 29 Nov 18 |                   |                   |              | 0.00              | 540,620.45   | 540,620.45                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 SEK / USD EX.RATE 9.122774 WITH NORTHERN TRUST | 5,283,050.790  | 29 Oct 18 |                   |                   |              | 0.00              | 579,105.74   | 579,105.74                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 SEK / USD EX.RATE 9.152183 WITH NORTHERN TRUST | 1,141,150.390  | 30 Oct 18 |                   |                   |              | 0.00              | 124,686.14   | 124,686.14                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / SEK EX.RATE 0.1129944 WITH NORTHERN      | -4,094,685.000 | 31 May 18 |                   |                   |              | 0.00              | -462,676.27  | -462,676.27                       | 0.00          |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / CHF EX.RATE 1.0765224 WITH NORTHERN      | -86,490.450    | 1 Feb 18  |                   |                   |              | 0.00              | -93,108.91   | -93,108.91                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 CHF / USD EX.RATE 0.9937 WITH NORTHERN TRUST   | 276,944.000    | 2 Aug 18  |                   |                   |              | 0.00              | 278,699.81   | 278,699.81                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CHF EX.RATE 1.0100112 WITH NORTHERN      | -276,944.000   | 2 Aug 18  |                   |                   |              | 0.00              | -279,716.55  | -287,868.61                       | -8,152.06     |
| FX DEAL TRANSACTED ON 02 FEB 2018 CHF / USD EX.RATE 0.931169 WITH NORTHERN TRUST | 269,137.480    | 2 Feb 18  |                   |                   |              | 0.00              | 289,031.83   | 289,031.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CHF / USD EX.RATE 0.994751 WITH NORTHERN TRUST | 167,614.680    | 2 Jul 18  |                   |                   |              | 0.00              | 168,499.13   | 168,465.43                        | -33.70        |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CHF EX.RATE 1.0050251 WITH NORTHERN      | -284,619.430   | 2 Jul 18  |                   |                   |              | 0.00              | -286,049.68  | -286,049.68                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 CHF / USD EX.RATE 1.003685 WITH NORTHERN TRUST | 334,165.470    | 2 Nov 18  |                   |                   |              | 0.00              | 332,938.59   | 332,938.59                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.993528 WITH NORTHERN TRUST | 2,201,745.150  | 3 Aug 18  |                   |                   |              | 0.00              | 2,216,087.67 | 2,216,087.67                      | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CHF EX.RATE 1.0009008 WITH NORTHERN      | -527,500.350 | 3 Dec 18 |                   |                   |              | 0.00              | -527,975.53 | -527,975.53                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 CHF / USD EX.RATE 0.989435 WITH NORTHERN TRUST | 103,997.440  | 3 Oct 18 |                   |                   |              | 0.00              | 105,107.91  | 105,107.91                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 CHF / USD EX.RATE 0.99808 WITH NORTHERN TRUST  | 97,174.920   | 4 Dec 18 |                   |                   |              | 0.00              | 97,361.85   | 97,361.85                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 CHF / USD EX.RATE 0.987871 WITH NORTHERN TRUST | 140,466.230  | 4 Jun 18 |                   |                   |              | 0.00              | 142,190.86  | 142,190.86                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 CHF / USD EX.RATE 0.99211 WITH NORTHERN TRUST  | 147,358.220  | 4 Oct 18 |                   |                   |              | 0.00              | 148,530.12  | 148,530.12                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 CHF / USD EX.RATE 0.976038 WITH NORTHERN TRUST | 22,829.040   | 4 Sep 18 |                   |                   |              | 0.00              | 23,389.50   | 23,389.50                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 CHF / USD EX.RATE 0.999372 WITH NORTHERN TRUST | 300,922.160  | 5 Dec 18 |                   |                   |              | 0.00              | 301,111.26  | 301,111.26                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 CHF / USD EX.RATE 0.934566 WITH NORTHERN TRUST | 183,932.260  | 5 Feb 18 |                   |                   |              | 0.00              | 196,810.35  | 196,810.35                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 0.9354 WITH NORTHERN TRUST   | -7.460       | 5 Feb 18 |                   |                   |              | 0.00              | -7.98       | -7.98                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 0.9354 WITH NORTHERN TRUST   | -4.000       | 5 Feb 18 |                   |                   |              | 0.00              | -4.28       | -4.28                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 1.0690614 WITH NORTHERN      | -21.070      | 5 Feb 18 |                   |                   |              | 0.00              | -22.53      | -22.53                            | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 1.0690614 WITH NORTHERN      | -13.070      | 5 Feb 18 |                   |                   |              | 0.00              | -13.97      | -13.97                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CHF EX.RATE 1.0240142 WITH NORTHERN      | -44,499.280  | 5 Jan 18 |                   |                   |              | 0.00              | -45,567.89  | -45,567.89                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CHF EX.RATE 1.0252204 WITH NORTHERN      | -469,503.000 | 5 Jan 18 |                   |                   |              | 0.00              | -481,344.06 | -481,344.06                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CHF EX.RATE 1.0115601 WITH NORTHERN      | -207,639.470 | 5 Jun 18 |                   |                   |              | 0.00              | -210,039.80 | -210,039.80                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 CHF / USD EX.RATE 0.939952 WITH NORTHERN TRUST | 58,757.850   | 5 Mar 18 |                   |                   |              | 0.00              | 62,511.54   | 62,511.54                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 CHF / USD EX.RATE 1.003874 WITH NORTHERN TRUST | 505,521.760  | 5 Nov 18 |                   |                   |              | 0.00              | 503,570.93  | 503,570.93                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CHF EX.RATE 0.9956193 WITH NORTHERN      | -238,615.800 | 5 Nov 18 |                   |                   |              | 0.00              | -237,570.49 | -237,570.49                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CHF / USD EX.RATE 0.9915 WITH NORTHERN TRUST   | 142,026.190  | 5 Oct 18 |                   |                   |              | 0.00              | 143,243.76  | 143,243.76                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 CHF / USD EX.RATE 0.972398 WITH NORTHERN TRUST | 9,249.240    | 5 Sep 18 |                   |                   |              | 0.00              | 9,511.78    | 9,511.78                          | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / CHF EX.RATE 1.0430792 WITH NORTHERN      | -41.800      | 6 Apr 18 |                   |                   |              | 0.00              | -43.60      | -43.60                            | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 CHF / USD EX.RATE 0.992908 WITH NORTHERN TRUST | 200,240.130  | 6 Dec 18 |                   |                   |              | 0.00              | 201,670.38  | 201,670.38                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CHF EX.RATE 1.0684902 WITH NORTHERN      | -387,593.000 | 6 Feb 18 |                   |                   |              | 0.00              | -414,139.33 | -414,139.33                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CHF EX.RATE 1.015011 WITH NORTHERN TRUST | -108,188.620 | 6 Jun 18 |                   |                   |              | 0.00              | -109,812.64 | -109,812.64                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 CHF / USD EX.RATE 0.939679 WITH NORTHERN TRUST | 21,746.320   | 6 Mar 18 |                   |                   |              | 0.00              | 23,142.29   | 23,142.29                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 CHF / USD EX.RATE 1.003086 WITH NORTHERN TRUST | 348,627.550  | 6 Nov 18 |                   |                   |              | 0.00              | 347,555.00  | 347,555.00                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CHF EX.RATE 0.9959792 WITH NORTHERN      | -69,344.990  | 6 Nov 18 |                   |                   |              | 0.00              | -69,066.17  | -69,066.17                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 CHF / USD EX.RATE 0.96905 WITH NORTHERN TRUST  | 160,961.700  | 6 Sep 18 |                   |                   |              | 0.00              | 166,102.57  | 166,102.57                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 CHF / USD EX.RATE 0.989694 WITH NORTHERN TRUST | 494,642.410  | 7 Dec 18 |                   |                   |              | 0.00              | 499,793.28  | 499,793.28                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 CHF / USD EX.RATE 0.943735 WITH NORTHERN TRUST | 813,366.260  | 7 Feb 18 |                   |                   |              | 0.00              | 861,858.74  | 861,858.74                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CHF EX.RATE 1.0184357 WITH NORTHERN      | -103,906.750 | 7 Jun 18 |                   |                   |              | 0.00              | -105,822.35 | -105,822.35                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 CHF / USD EX.RATE 0.943761 WITH NORTHERN TRUST | 25,302.830   | 7 Mar 18 |                   |                   |              | 0.00              | 26,810.63   | 26,810.63                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CHF / USD EX.RATE 0.998085 WITH NORTHERN TRUST | 300,488.990  | 7 Nov 18 |                   |                   |              | 0.00              | 301,065.53  | 301,065.53                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 CHF / USD EX.RATE 0.966125 WITH NORTHERN TRUST | 308,019.000  | 7 Sep 18 |                   |                   |              | 0.00              | 318,818.99  | 318,818.99                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CHF / USD EX.RATE 0.949972 WITH NORTHERN TRUST | 67,392.910   | 8 Mar 18 |                   |                   |              | 0.00              | 70,942.00   | 70,942.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / CHF EX.RATE 0.9935913 WITH NORTHERN      | -334,157.340 | 8 Nov 18 |                   |                   |              | 0.00              | -332,015.84 | -332,015.84                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / CHF EX.RATE 0.9964437 WITH NORTHERN      | -149,110.890 | 8 Nov 18 |                   |                   |              | 0.00              | -148,580.61 | -148,580.61                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 CHF / USD EX.RATE 0.993498 WITH NORTHERN TRUST | 130,791.450  | 8 Oct 18 |                   |                   |              | 0.00              | 131,647.42  | 131,647.42                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CHF / USD EX.RATE 0.939556 WITH NORTHERN TRUST | 398,588.780  | 9 Feb 18 |                   |                   |              | 0.00              | 424,231.00  | 424,231.00                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CHF EX.RATE 1.0081712 WITH NORTHERN      | -2,267.090   | 9 Jul 18  |                   |                   |              | 0.00              | -2,285.61   | -2,285.61                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CHF / USD EX.RATE 0.949872 WITH NORTHERN TRUST | 23,793.690   | 9 Mar 18  |                   |                   |              | 0.00              | 25,049.36   | 25,049.36                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CHF EX.RATE 1.0531859 WITH NORTHERN      | -127,654.800 | 9 Mar 18  |                   |                   |              | 0.00              | -134,444.23 | -134,444.23                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9943323 WITH NORTHERN      | -64,302.500  | 9 May 18  |                   |                   |              | 0.00              | -63,938.05  | -63,938.05                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9943323 WITH NORTHERN      | -7,750.000   | 9 May 18  |                   |                   |              | 0.00              | -7,706.08   | -7,706.08                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 CHF / USD EX.RATE 0.992309 WITH NORTHERN TRUST | 317,048.220  | 9 Oct 18  |                   |                   |              | 0.00              | 319,505.54  | 319,505.54                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.994702 WITH NORTHERN TRUST | 11,049.510   | 10 Aug 18 |                   |                   |              | 0.00              | 11,108.36   | 11,108.36                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 CHF / USD EX.RATE 0.987685 WITH NORTHERN TRUST | 141,455.830  | 10 Dec 18 |                   |                   |              | 0.00              | 143,219.58  | 143,219.58                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CHF EX.RATE 1.0074531 WITH NORTHERN      | -555,782.760 | 10 Jul 18 |                   |                   |              | 0.00              | -559,925.09 | -559,925.09                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX.RATE 0.9961152 WITH NORTHERN      | -30,550.000  | 10 May 18 |                   |                   |              | 0.00              | -30,431.32  | -30,431.32                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX.RATE 0.9961152 WITH NORTHERN      | -107.250     | 10 May 18 |                   |                   |              | 0.00              | -106.83     | -106.83                           | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CHF / USD EX.RATE 0.990708 WITH NORTHERN TRUST | 355,202.380  | 10 Oct 18 |                   |                   |              | 0.00              | 358,533.88  | 358,533.88                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 CHF / USD EX.RATE 0.973505 WITH NORTHERN TRUST | 237,249.270  | 10 Sep 18 |                   |                   |              | 0.00              | 243,706.27  | 243,706.27                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / CHF EX.RATE 1.0421009 WITH NORTHERN      | -2,520.000     | 11 Apr 18 |                   |                   |              | 0.00              | -2,626.09     | -2,626.09                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CHF / USD EX.RATE 0.9905 WITH NORTHERN TRUST   | 4,196,688.600  | 11 Dec 18 |                   |                   |              | 0.00              | 4,236,939.53  | 4,226,911.01                      | -10,028.52    |
| FX DEAL TRANSACTED ON 11 DEC 2018 CHF / USD EX.RATE 0.993451 WITH NORTHERN TRUST | 563,377.380    | 11 Dec 18 |                   |                   |              | 0.00              | 567,091.26    | 567,091.26                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CHF EX.RATE 1.0189577 WITH NORTHERN      | -4,196,688.600 | 11 Dec 18 |                   |                   |              | 0.00              | -4,276,248.20 | -4,288,171.60                     | -11,923.40    |
| FX DEAL TRANSACTED ON 11 JAN 2018 CHF / USD EX.RATE 0.976473 WITH NORTHERN TRUST | 237,441.090    | 11 Jan 18 |                   |                   |              | 0.00              | 243,161.96    | 243,541.81                        | 379.85        |
| FX DEAL TRANSACTED ON 11 OCT 2018 CHF / USD EX.RATE 0.991618 WITH NORTHERN TRUST | 801,877.120    | 11 Oct 18 |                   |                   |              | 0.00              | 808,655.27    | 808,655.27                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 CHF / USD EX.RATE 0.9738 WITH NORTHERN TRUST   | 5,291,089.240  | 11 Sep 18 |                   |                   |              | 0.00              | 5,433,445.51  | 5,499,806.91                      | 66,361.40     |
| FX DEAL TRANSACTED ON 11 SEP 2018 CHF / USD EX.RATE 0.974257 WITH NORTHERN TRUST | 186,633.720    | 11 Sep 18 |                   |                   |              | 0.00              | 191,565.18    | 191,565.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CHF EX.RATE 1.0351002 WITH NORTHERN      | -5,291,089.240 | 11 Sep 18 |                   |                   |              | 0.00              | -5,476,807.79 | -5,329,192.97                     | 147,614.82    |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / CHF EX.RATE 1.0074521 WITH NORTHERN      | -10,172.050    | 12 Dec 18 |                   |                   |              | 0.00              | -10,247.85    | -10,247.85                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CHF / USD EX.RATE 0.939184 WITH NORTHERN TRUST | 217,163.780    | 12 Feb 18 |                   |                   |              | 0.00              | 231,226.02    | 231,226.02                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CHF / USD EX.RATE 0.96817 WITH NORTHERN TRUST  | 357,374.890    | 12 Jan 18 |                   |                   |              | 0.00              | 369,124.11    | 369,124.11                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CHF / USD EX.RATE 0.9838 WITH NORTHERN TRUST   | 5,845,437.750  | 12 Jun 18 |                   |                   |              | 0.00              | 5,941,693.18  | 5,871,861.13                      | -69,832.05    |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CHF EX.RATE 1.0244852 WITH NORTHERN      | -5,845,437.750 | 12 Jun 18 |                   |                   |              | 0.00              | -5,988,564.44 | -6,076,022.82                     | -87,458.38    |
| FX DEAL TRANSACTED ON 12 MAR 2018 CHF / USD EX.RATE 0.947803 WITH NORTHERN TRUST | 19,902.340     | 12 Mar 18 |                   |                   |              | 0.00              | 20,998.39     | 20,998.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 CHF / USD EX.RATE 0.9485 WITH NORTHERN TRUST   | 2,786,671.750  | 12 Mar 18 |                   |                   |              | 0.00              | 2,937,977.60  | 2,918,439.28                      | -19,538.32    |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CHF EX.RATE 1.0626597 WITH NORTHERN      | -2,786,671.750 | 12 Mar 18 |                   |                   |              | 0.00              | -2,961,283.85 | -2,799,268.46                     | 162,015.39    |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / CHF EX.RATE 0.9908858 WITH NORTHERN      | -1,690,759.460 | 12 Nov 18 |                   |                   |              | 0.00              | -1,675,349.59 | -1,675,349.59                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 CHF / USD EX.RATE 0.991016 WITH NORTHERN TRUST | 757,966.890    | 12 Oct 18 |                   |                   |              | 0.00              | 764,838.20    | 764,838.20                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 CHF / USD EX.RATE 0.970687 WITH NORTHERN TRUST | 249,409.230    | 12 Sep 18 |                   |                   |              | 0.00              | 256,940.94    | 256,940.94                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 CHF / USD EX.RATE 0.993459 WITH NORTHERN TRUST | 68,277.680     | 13 Aug 18 |                   |                   |              | 0.00              | 68,727.22     | 68,727.22                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / CHF EX.RATE 1.0061496 WITH NORTHERN      | -355,389.230   | 13 Dec 18 |                   |                   |              | 0.00              | -357,574.73   | -357,574.73                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 CHF / USD EX.RATE 0.943304 WITH NORTHERN TRUST | 8,228.150      | 13 Mar 18 |                   |                   |              | 0.00              | 8,722.69      | 8,722.69                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CHF / USD EX.RATE 1.009266 WITH NORTHERN TRUST | 21,181.160     | 13 Nov 18 |                   |                   |              | 0.00              | 20,986.70     | 20,986.70                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 CHF / USD EX.RATE 0.967969 WITH NORTHERN TRUST | 270,772.600    | 13 Sep 18 |                   |                   |              | 0.00              | 279,732.72    | 279,732.72                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 CHF / USD EX.RATE 0.994278 WITH NORTHERN TRUST | 53,990.550     | 14 Aug 18 |                   |                   |              | 0.00              | 54,301.26     | 54,301.26                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CHF EX.RATE 1.0032777 WITH NORTHERN      | -182,521.570 | 14 Jun 18 |                   |                   |              | 0.00              | -183,119.82 | -183,119.82                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.945592 WITH NORTHERN TRUST | 122,474.610  | 14 Mar 18 |                   |                   |              | 0.00              | 129,521.62  | 129,521.62                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / CHF EX.RATE 0.9999 WITH NORTHERN TRUST   | -126.500     | 14 May 18 |                   |                   |              | 0.00              | -126.49     | -126.49                           | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CHF / USD EX.RATE 1.006415 WITH NORTHERN TRUST | 317,430.620  | 14 Nov 18 |                   |                   |              | 0.00              | 315,407.28  | 315,407.28                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 CHF / USD EX.RATE 0.966295 WITH NORTHERN TRUST | 74,145.260   | 14 Sep 18 |                   |                   |              | 0.00              | 76,731.50   | 76,731.50                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 CHF / USD EX.RATE 0.993749 WITH NORTHERN TRUST | 35,496.420   | 15 Aug 18 |                   |                   |              | 0.00              | 35,719.70   | 35,719.70                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.921733 WITH NORTHERN TRUST | 155,504.850  | 15 Feb 18 |                   |                   |              | 0.00              | 168,709.21  | 168,709.21                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92365 WITH NORTHERN TRUST  | 182,503.120  | 15 Feb 18 |                   |                   |              | 0.00              | 197,589.04  | 197,567.65                        | -21.39        |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92365 WITH NORTHERN TRUST  | 88,471.710   | 15 Feb 18 |                   |                   |              | 0.00              | 95,784.89   | 95,784.89                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92407 WITH NORTHERN TRUST  | 672,059.380  | 15 Feb 18 |                   |                   |              | 0.00              | 727,281.89  | 727,281.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.0049645 WITH NORTHERN      | -173,145.900 | 15 Jun 18 |                   |                   |              | 0.00              | -174,005.49 | -174,005.49                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.949788 WITH NORTHERN TRUST | 86,734.760   | 15 Mar 18 |                   |                   |              | 0.00              | 91,320.13   | 91,320.13                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.0046 WITH NORTHERN TRUST   | 307,949.000  | 15 Nov 18 |                   |                   |              | 0.00              | 306,538.92  | 306,538.92                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.0046 WITH NORTHERN TRUST   | 1,180,731.000 | 15 Nov 18 |                   |                   |              | 0.00              | 1,175,324.51 | 1,175,324.51                      | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.004925 WITH NORTHERN TRUST | 99,521.840    | 15 Nov 18 |                   |                   |              | 0.00              | 99,034.10    | 99,034.10                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.006 WITH NORTHERN TRUST    | 104.270       | 15 Nov 18 |                   |                   |              | 0.00              | 103.65       | 103.65                            | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CHF / USD EX.RATE 0.9875 WITH NORTHERN TRUST   | 412,732.680   | 15 Oct 18 |                   |                   |              | 0.00              | 417,957.14   | 417,957.14                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 CHF / USD EX.RATE 0.996456 WITH NORTHERN TRUST | 187,485.740   | 16 Aug 18 |                   |                   |              | 0.00              | 188,152.55   | 188,152.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 CHF / USD EX.RATE 0.959547 WITH NORTHERN TRUST | 479,068.210   | 16 Jan 18 |                   |                   |              | 0.00              | 499,264.98   | 499,264.98                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.952561 WITH NORTHERN TRUST | 10,158.360    | 16 Mar 18 |                   |                   |              | 0.00              | 10,664.26    | 10,664.26                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 CHF / USD EX.RATE 0.999704 WITH NORTHERN TRUST | 506,958.450   | 16 Nov 18 |                   |                   |              | 0.00              | 507,108.55   | 507,108.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 CHF / USD EX.RATE 0.990904 WITH NORTHERN TRUST | 24,711.510    | 16 Oct 18 |                   |                   |              | 0.00              | 24,938.35    | 24,938.35                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 CHF / USD EX.RATE 0.994609 WITH NORTHERN TRUST | 27,652.700    | 17 Aug 18 |                   |                   |              | 0.00              | 27,802.58    | 27,802.58                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CHF / USD EX.RATE 0.9924 WITH NORTHERN TRUST   | 128,343.000   | 17 Dec 18 |                   |                   |              | 0.00              | 129,325.88   | 129,325.88                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CHF / USD EX.RATE 0.992681 WITH NORTHERN TRUST | 930,363.250   | 17 Dec 18 |                   |                   |              | 0.00              | 937,222.78   | 937,222.78                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CHF / USD EX.RATE 0.959777 WITH NORTHERN TRUST | 237,810.040   | 17 Jan 18 |                   |                   |              | 0.00              | 247,776.35   | 247,776.35                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CHF EX.RATE 0.998004 WITH NORTHERN TRUST | -184.000       | 17 May 18 |                   |                   |              | 0.00              | -183.63       | -183.63                           | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CHF EX.RATE 0.9984026 WITH NORTHERN      | -163,950.000   | 17 May 18 |                   |                   |              | 0.00              | -163,688.10   | -163,688.10                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 CHF / USD EX.RATE 0.98896 WITH NORTHERN TRUST  | 1,209,960.000  | 17 Oct 18 |                   |                   |              | 0.00              | 1,223,467.08  | 1,218,673.52                      | -4,793.56     |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CHF EX.RATE 1.0057327 WITH NORTHERN      | -1,209,960.000 | 17 Oct 18 |                   |                   |              | 0.00              | -1,216,896.31 | -1,216,896.31                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CHF / USD EX.RATE 0.9681 WITH NORTHERN TRUST   | 3,058,766.000  | 18 Apr 18 |                   |                   |              | 0.00              | 3,159,555.83  | 3,159,555.83                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0330579 WITH NORTHERN      | -29,400.000    | 18 Apr 18 |                   |                   |              | 0.00              | -30,371.90    | -30,371.90                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0379958 WITH NORTHERN      | -3,058,766.000 | 18 Apr 18 |                   |                   |              | 0.00              | -3,174,986.38 | -3,072,592.67                     | 102,393.71    |
| FX DEAL TRANSACTED ON 18 DEC 2018 CHF / USD EX.RATE 0.9927 WITH NORTHERN TRUST   | 169,257.000    | 18 Dec 18 |                   |                   |              | 0.00              | 170,501.66    | 170,501.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CHF / USD EX.RATE 0.959586 WITH NORTHERN TRUST | 298,080.980    | 18 Jan 18 |                   |                   |              | 0.00              | 310,634.98    | 310,634.98                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CHF EX.RATE 1.0046213 WITH NORTHERN      | -103,816.570   | 18 Jun 18 |                   |                   |              | 0.00              | -104,296.33   | -104,296.33                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 CHF / USD EX.RATE 0.9953 WITH NORTHERN TRUST   | 201.510        | 18 Oct 18 |                   |                   |              | 0.00              | 202.46        | 202.46                            | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CHF EX.RATE 1.0283834 WITH NORTHERN      | -66,690.650    | 19 Apr 18 |                   |                   |              | 0.00              | -68,583.56    | -68,583.56                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CHF EX.RATE 1.0397064 WITH NORTHERN      | -89,838.210    | 19 Jan 18 |                   |                   |              | 0.00              | -93,405.36    | -93,405.36                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 MAR 2018 CHF / USD EX.RATE 0.950271 WITH NORTHERN TRUST | 70,954.380     | 19 Mar 18 |                   |                   |              | 0.00              | 74,667.52     | 74,667.52                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CHF EX.RATE 1.0065364 WITH NORTHERN      | -1,023,348.790 | 19 Nov 18 |                   |                   |              | 0.00              | -1,030,037.86 | -1,030,037.86                     | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 CHF / USD EX.RATE 0.997635 WITH NORTHERN TRUST | 1,127,387.850  | 19 Oct 18 |                   |                   |              | 0.00              | 1,130,060.44  | 1,130,060.44                      | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 CHF / USD EX.RATE 0.99348 WITH NORTHERN TRUST  | 339,922.220    | 20 Aug 18 |                   |                   |              | 0.00              | 342,153.06    | 342,153.06                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.991363 WITH NORTHERN TRUST | 338,310.380    | 20 Dec 18 |                   |                   |              | 0.00              | 341,257.82    | 341,257.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.9916 WITH NORTHERN TRUST   | 5,784,360.570  | 20 Dec 18 |                   |                   |              | 0.00              | 5,833,360.80  | 5,833,360.80                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 CHF / USD EX.RATE 0.9945 WITH NORTHERN TRUST   | 412,177.940    | 20 Jun 18 |                   |                   |              | 0.00              | 414,457.46    | 414,457.46                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 CHF / USD EX.RATE 0.95422 WITH NORTHERN TRUST  | 152,091.680    | 20 Mar 18 |                   |                   |              | 0.00              | 159,388.48    | 159,388.48                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0046515 WITH NORTHERN      | -286,039.010   | 20 Nov 18 |                   |                   |              | 0.00              | -287,369.53   | -287,369.53                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0053485 WITH NORTHERN      | -292,878.870   | 20 Nov 18 |                   |                   |              | 0.00              | -294,445.32   | -294,445.32                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / CHF EX.RATE 1.0407993 WITH NORTHERN      | -511,678.000   | 20 Sep 18 |                   |                   |              | 0.00              | -532,554.12   | -532,554.12                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 CHF / USD EX.RATE 0.985278 WITH NORTHERN TRUST | 40,690.510     | 21 Aug 18 |                   |                   |              | 0.00              | 41,298.51     | 41,298.51                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 CHF / USD EX.RATE 0.994081 WITH NORTHERN TRUST | 215,576.070    | 21 Dec 18 |                   |                   |              | 0.00              | 216,859.66    | 216,859.66                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CHF EX.RATE 1.0047222 WITH NORTHERN      | -7,062,194.480 | 21 Dec 18 |                   |                   |              | 0.00              | -7,095,543.53 | -7,095,543.53                     | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 CHF / USD EX.RATE 0.99153 WITH NORTHERN TRUST  | 515,125.860    | 21 Jun 18 |                   |                   |              | 0.00              | 519,526.25    | 519,526.25                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 CHF / USD EX.RATE 0.953003 WITH NORTHERN TRUST | 39,672.130     | 21 Mar 18 |                   |                   |              | 0.00              | 41,628.55     | 41,628.55                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CHF EX.RATE 1.0056922 WITH NORTHERN      | -168,433.340   | 21 Nov 18 |                   |                   |              | 0.00              | -169,392.10   | -169,392.10                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 CHF / USD EX.RATE 0.951462 WITH NORTHERN TRUST | 729,088.640    | 21 Sep 18 |                   |                   |              | 0.00              | 766,282.46    | 734,339.17                        | -31,943.29    |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX.RATE 1.0430792 WITH NORTHERN      | -514,075.000   | 21 Sep 18 |                   |                   |              | 0.00              | -536,220.92   | -536,220.92                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 CHF / USD EX.RATE 0.983877 WITH NORTHERN TRUST | 41,434.640     | 22 Aug 18 |                   |                   |              | 0.00              | 42,113.64     | 42,113.64                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / CHF EX.RATE 1.0396415 WITH NORTHERN      | -7,688.190     | 22 Jan 18 |                   |                   |              | 0.00              | -7,992.96     | -7,992.96                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 CHF / USD EX.RATE 0.989877 WITH NORTHERN TRUST | 91,384.850     | 22 Jun 18 |                   |                   |              | 0.00              | 92,319.40     | 92,319.40                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CHF / USD EX.RATE 0.9478 WITH NORTHERN TRUST   | 137,332.370    | 22 Mar 18 |                   |                   |              | 0.00              | 144,895.94    | 144,895.94                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 CHF / USD EX.RATE 0.995986 WITH NORTHERN TRUST | 515,596.600    | 22 Oct 18 |                   |                   |              | 0.00              | 517,674.55    | 517,674.55                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.9778 WITH NORTHERN TRUST   | 118,160.000    | 23 Apr 18 |                   |                   |              | 0.00              | 120,842.71    | 120,842.71                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 CHF / USD EX.RATE 0.984628 WITH NORTHERN TRUST | 94,878.860     | 23 Aug 18 |                   |                   |              | 0.00              | 96,360.11     | 96,360.11                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / CHF EX.RATE 1.0430465 WITH NORTHERN      | -91,608.460   | 23 Jan 18 |                   |                   |              | 0.00              | -95,551.89   | -95,551.89                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / CHF EX.RATE 1.0024208 WITH NORTHERN      | -261,981.680  | 23 Nov 18 |                   |                   |              | 0.00              | -262,615.90  | -262,615.90                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 CHF / USD EX.RATE 0.982277 WITH NORTHERN TRUST | 637.760       | 24 Aug 18 |                   |                   |              | 0.00              | 649.27       | 649.27                            | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.944732 WITH NORTHERN TRUST | 1,185,292.570 | 24 Jan 18 |                   |                   |              | 0.00              | 1,254,633.66 | 1,254,633.66                      | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN      | -380,779.470  | 24 May 18 |                   |                   |              | 0.00              | -383,888.97  | -383,888.97                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CHF EX.RATE 1.0083695 WITH NORTHERN      | -6,418.750    | 24 May 18 |                   |                   |              | 0.00              | -6,472.47    | -6,472.47                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 CHF / USD EX.RATE 0.997765 WITH NORTHERN TRUST | 621,432.720   | 24 Oct 18 |                   |                   |              | 0.00              | 622,824.73   | 622,824.73                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / CHF EX.RATE 1.039177 WITH NORTHERN TRUST | -72,395.700   | 24 Sep 18 |                   |                   |              | 0.00              | -75,231.94   | -75,231.94                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / CHF EX.RATE 1.0698769 WITH NORTHERN      | -43,975.840   | 25 Jan 18 |                   |                   |              | 0.00              | -47,048.73   | -47,048.73                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 CHF / USD EX.RATE 0.987875 WITH NORTHERN TRUST | 28,717.600    | 25 Jun 18 |                   |                   |              | 0.00              | 29,070.07    | 29,070.07                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 CHF / USD EX.RATE 1.001434 WITH NORTHERN TRUST | 780,052.260   | 25 Oct 18 |                   |                   |              | 0.00              | 778,935.27   | 778,935.27                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 CHF / USD EX.RATE 0.964577 WITH NORTHERN TRUST | 12,834.870    | 25 Sep 18 |                   |                   |              | 0.00              | 13,306.22    | 13,306.22                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 CHF / USD EX.RATE 0.932865 WITH NORTHERN TRUST | 522,444.290   | 26 Jan 18 |                   |                   |              | 0.00              | 560,042.76   | 560,042.76                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 CHF / USD EX.RATE 0.991104 WITH NORTHERN TRUST | 318,827.040  | 26 Jun 18 |                   |                   |              | 0.00              | 321,688.78  | 321,688.78                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN      | -600,517.920 | 26 Jun 18 |                   |                   |              | 0.00              | -605,421.84 | -605,421.84                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CHF / USD EX.RATE 0.944055 WITH NORTHERN TRUST | 220,117.660  | 26 Mar 18 |                   |                   |              | 0.00              | 233,161.90  | 233,161.90                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 CHF / USD EX.RATE 0.998383 WITH NORTHERN TRUST | 113,905.240  | 26 Nov 18 |                   |                   |              | 0.00              | 114,089.72  | 114,089.72                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / CHF EX.RATE 1.0007005 WITH NORTHERN      | -581,549.480 | 26 Nov 18 |                   |                   |              | 0.00              | -581,956.85 | -581,956.85                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 CHF / USD EX.RATE 0.982078 WITH NORTHERN TRUST | 637.760      | 27 Aug 18 |                   |                   |              | 0.00              | 649.40      | 649.40                            | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CHF / USD EX.RATE 0.994546 WITH NORTHERN TRUST | 65,856.790   | 27 Jun 18 |                   |                   |              | 0.00              | 66,217.94   | 66,217.94                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CHF / USD EX.RATE 0.947244 WITH NORTHERN TRUST | 151,461.910  | 27 Mar 18 |                   |                   |              | 0.00              | 159,897.46  | 159,897.46                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / CHF EX.RATE 1.0555204 WITH NORTHERN      | -157.500     | 27 Mar 18 |                   |                   |              | 0.00              | -166.24     | -166.24                           | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 CHF / USD EX.RATE 0.999434 WITH NORTHERN TRUST | 165,772.140  | 27 Nov 18 |                   |                   |              | 0.00              | 165,866.02  | 165,866.02                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CHF EX.RATE 1.0003001 WITH NORTHERN      | -235,270.000 | 27 Nov 18 |                   |                   |              | 0.00              | -235,340.60 | -235,340.60                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 CHF / USD EX.RATE 0.977465 WITH NORTHERN TRUST | 162,989.640  | 27 Sep 18 |                   |                   |              | 0.00              | 166,747.29  | 166,747.29                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 CHF / USD EX.RATE 0.976078 WITH NORTHERN TRUST | 87,141.020   | 28 Aug 18 |                   |                   |              | 0.00              | 89,276.70   | 89,276.70                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CHF EX.RATE 1.0236462 WITH NORTHERN      | -1,129,414.650 | 28 Aug 18 |                   |                   |              | 0.00              | -1,156,121.05 | -1,156,890.81                     | -769.76       |
| FX DEAL TRANSACTED ON 28 JUN 2018 CHF / USD EX.RATE 0.998402 WITH NORTHERN TRUST | 41,017.740     | 28 Jun 18 |                   |                   |              | 0.00              | 41,083.39     | 41,083.39                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CHF EX.RATE 1.0028199 WITH NORTHERN      | -114,540.000   | 28 Jun 18 |                   |                   |              | 0.00              | -114,862.99   | -114,862.99                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / CHF EX.RATE 1.0472191 WITH NORTHERN      | -321,691.000   | 28 Mar 18 |                   |                   |              | 0.00              | -336,880.96   | -336,880.96                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 CHF / USD EX.RATE 0.994793 WITH NORTHERN TRUST | 155,959.120    | 28 Nov 18 |                   |                   |              | 0.00              | 156,775.45    | 156,775.45                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.976891 WITH NORTHERN TRUST | 272,503.310    | 28 Sep 18 |                   |                   |              | 0.00              | 278,949.56    | 278,949.56                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.9777 WITH NORTHERN TRUST   | 844,648.000    | 28 Sep 18 |                   |                   |              | 0.00              | 863,913.27    | 863,913.27                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST    | 655,702.750    | 28 Sep 18 |                   |                   |              | 0.00              | 669,767.88    | 669,767.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST    | 702,526.920    | 28 Sep 18 |                   |                   |              | 0.00              | 717,596.45    | 717,596.45                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST    | 641,026.490    | 28 Sep 18 |                   |                   |              | 0.00              | 654,776.80    | 654,776.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST    | 848,913.680    | 28 Sep 18 |                   |                   |              | 0.00              | 867,123.27    | 867,123.27                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST    | 496,806.170    | 28 Sep 18 |                   |                   |              | 0.00              | 507,462.89    | 507,462.89                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CHF EX.RATE 1.0303967 WITH NORTHERN      | -844,648.000   | 28 Sep 18 |                   |                   |              | 0.00              | -870,322.51   | -850,730.73                       | 19,591.78     |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 CHF / USD EX.RATE 0.972077 WITH NORTHERN TRUST | 82,843.010   | 29 Aug 18 |                   |                   |              | 0.00              | 85,222.68   | 85,222.68                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / CHF EX.RATE 1.0691094 WITH NORTHERN      | -82,653.620  | 29 Jan 18 |                   |                   |              | 0.00              | -88,365.76  | -88,365.76                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.985984 WITH NORTHERN TRUST | 831,292.510  | 29 Jun 18 |                   |                   |              | 0.00              | 843,109.53  | 864,084.52                        | 20,974.99     |
| FX DEAL TRANSACTED ON 29 OCT 2018 CHF / USD EX.RATE 1.000367 WITH NORTHERN TRUST | 658,624.280  | 29 Oct 18 |                   |                   |              | 0.00              | 658,382.65  | 658,382.65                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 CHF / USD EX.RATE 0.970347 WITH NORTHERN TRUST | 347,914.140  | 30 Aug 18 |                   |                   |              | 0.00              | 358,546.11  | 358,546.11                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 CHF / USD EX.RATE 0.970558 WITH NORTHERN TRUST | 63,733.260   | 30 Aug 18 |                   |                   |              | 0.00              | 65,666.62   | 65,666.62                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / CHF EX.RATE 1.0690271 WITH NORTHERN      | -134,157.460 | 30 Jan 18 |                   |                   |              | 0.00              | -143,417.96 | -143,417.96                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 CHF / USD EX.RATE 0.9877 WITH NORTHERN TRUST   | 222,308.980  | 30 Jul 18 |                   |                   |              | 0.00              | 225,077.43  | 225,077.43                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CHF / USD EX.RATE 0.989552 WITH NORTHERN TRUST | 386,270.590  | 30 May 18 |                   |                   |              | 0.00              | 390,348.96  | 390,348.96                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 CHF / USD EX.RATE 1.004217 WITH NORTHERN TRUST | 44,364.920   | 30 Oct 18 |                   |                   |              | 0.00              | 44,178.62   | 44,178.62                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 CHF / USD EX.RATE 0.96914 WITH NORTHERN TRUST  | 232,173.740  | 31 Aug 18 |                   |                   |              | 0.00              | 239,566.77  | 239,566.77                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | 622,359.920  | 31 Jan 18 |                   |                   |              | 0.00              | 668,772.75  | 668,772.75                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | 265,334.650  | 31 Jan 18 |                   |                   |              | 0.00              | 285,122.13  | 285,122.13                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Swiss franc - CHF</b>                                                         |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | 481,166.410    | 31 Jan 18 |                   |                   |              | 0.00              | 517,049.66    | 517,049.66                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | 606,776.300    | 31 Jan 18 |                   |                   |              | 0.00              | 652,026.97    | 652,026.97                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | 181,461.700    | 31 Jan 18 |                   |                   |              | 0.00              | 194,994.30    | 194,994.30                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.932431 WITH NORTHERN TRUST | 127,784.240    | 31 Jan 18 |                   |                   |              | 0.00              | 137,044.18    | 137,044.18                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / CHF EX.RATE 1.0741139 WITH NORTHERN      | -138,377.980   | 31 Jan 18 |                   |                   |              | 0.00              | -148,633.71   | -148,633.71                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.009795 WITH NORTHERN TRUST | -234,961.310   | 31 Jul 18 |                   |                   |              | 0.00              | -237,262.76   | -237,262.76                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.0103051 WITH NORTHERN      | -298,959.480   | 31 Jul 18 |                   |                   |              | 0.00              | -302,040.29   | -302,040.29                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CHF EX.RATE 1.0139931 WITH NORTHERN      | -69,371.250    | 31 May 18 |                   |                   |              | 0.00              | -70,341.97    | -70,341.97                        | 0.00          |
| <b>Turkish lira - TRY</b>                                                        |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / TRY EX.RATE 0.2472134 WITH NORTHERN      | -3,220,070.810 | 5 Apr 18  |                   |                   |              | 0.00              | -796,044.69   | -796,044.69                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TRY EX.RATE 0.2433651 WITH NORTHERN      | -4,180,624.630 | 10 Apr 18 |                   |                   |              | 0.00              | -1,017,418.28 | -1,017,418.28                     | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / TRY EX.RATE 0.2412545 WITH NORTHERN      | -2,615,604.000 | 11 Apr 18 |                   |                   |              | 0.00              | -631,026.30   | -631,026.30                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 TRY / USD EX.RATE 3.7515 WITH NORTHERN TRUST   | 500,487.780    | 12 Jan 18 |                   |                   |              | 0.00              | 133,410.04    | 133,410.04                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Turkish lira - TRY</b>                                                       |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 13 FEB 2018 TRY / USD EX.RATE 3.8033 WITH NORTHERN TRUST   | 464,127.280  | 13 Feb 18 |                   |                   |              | 0.00              | 122,032.78  | 122,032.78                        | 0.00          |
| FX DEAL TRANACTED ON 29 MAR 2018 TRY / USD EX.RATE 3.9546 WITH NORTHERN TRUST   | 175,211.440  | 29 Mar 18 |                   |                   |              | 0.00              | 44,305.73   | 44,305.73                         | 0.00          |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 01 AUG 2018 BRL / USD EX.RATE 3.7375 WITH NORTHERN TRUST   | -632,355.950 | 1 Aug 18  |                   |                   |              | 0.00              | -632,355.95 | -632,355.95                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 BRL / USD EX.RATE 3.7382 WITH NORTHERN TRUST   | -82,990.240  | 1 Aug 18  |                   |                   |              | 0.00              | -82,990.24  | -82,990.24                        | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8575594 WITH NORTHERN      | -359,727.860 | 1 Aug 18  |                   |                   |              | 0.00              | -359,727.86 | -359,727.86                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | -528,732.000 | 1 Aug 18  |                   |                   |              | 0.00              | -528,732.00 | -528,732.00                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 JPY / USD EX.RATE 111.618 WITH NORTHERN TRUST  | -197,409.450 | 1 Aug 18  |                   |                   |              | 0.00              | -197,409.45 | -197,409.45                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 MXN / USD EX.RATE 18.61177 WITH NORTHERN TRUST | -131,809.280 | 1 Aug 18  |                   |                   |              | 0.00              | -131,809.28 | -131,809.28                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 NOK / USD EX.RATE 8.157267 WITH NORTHERN TRUST | -673,015.120 | 1 Aug 18  |                   |                   |              | 0.00              | -673,015.12 | -673,015.12                       | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 188,232.340  | 1 Aug 18  |                   |                   |              | 0.00              | 188,232.34  | 188,232.34                        | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 163,546.450  | 1 Aug 18  |                   |                   |              | 0.00              | 163,546.45  | 163,546.45                        | 0.00          |
| FX DEAL TRANACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 174,947.060  | 1 Aug 18  |                   |                   |              | 0.00              | 174,947.06  | 174,947.06                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 303,613.950  | 1 Aug 18 |                   |                   |              | 0.00              | 303,613.95  | 303,613.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 164,331.200  | 1 Aug 18 |                   |                   |              | 0.00              | 164,331.20  | 164,331.20                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / BRL EX.RATE 0.2659362 WITH NORTHERN      | 117,322.820  | 1 Aug 18 |                   |                   |              | 0.00              | 117,322.82  | 117,322.82                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / CAD EX.RATE 0.7686986 WITH NORTHERN      | 6,475.450    | 1 Aug 18 |                   |                   |              | 0.00              | 6,475.45    | 6,475.45                          | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.16609 WITH NORTHERN TRUST  | 31,639.470   | 1 Aug 18 |                   |                   |              | 0.00              | 31,639.47   | 31,639.47                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.312386 WITH NORTHERN TRUST | 75,882.420   | 1 Aug 18 |                   |                   |              | 0.00              | 75,882.42   | 75,882.42                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / HKD EX.RATE 0.1274012 WITH NORTHERN      | 47,240.610   | 1 Aug 18 |                   |                   |              | 0.00              | 47,240.61   | 47,240.61                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / HKD EX.RATE 0.1274161 WITH NORTHERN      | 7,353.750    | 1 Aug 18 |                   |                   |              | 0.00              | 7,353.75    | 7,353.75                          | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / NOK EX.RATE 0.1223541 WITH NORTHERN      | 671,719.560  | 1 Aug 18 |                   |                   |              | 0.00              | 671,719.56  | 671,719.56                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 BRL / USD EX.RATE 3.1643 WITH NORTHERN TRUST   | -849.310     | 1 Feb 18 |                   |                   |              | 0.00              | -849.31     | -849.31                           | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST    | -308,960.840 | 1 Feb 18 |                   |                   |              | 0.00              | -308,960.84 | -308,960.84                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | -42,644.290  | 1 Feb 18 |                   |                   |              | 0.00              | -42,644.29  | -42,644.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | -260,780.500 | 1 Feb 18 |                   |                   |              | 0.00              | -260,780.50 | -260,780.50                       | 0.00          |

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Northern Trust

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Account ID LOCKH

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | -219,675.350 | 1 Feb 18 |                   |                   |              | 0.00              | -219,675.35 | -219,675.35                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2278 WITH NORTHERN TRUST   | -92,386.940  | 1 Feb 18 |                   |                   |              | 0.00              | -92,386.94  | -92,386.94                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / BRL EX.RATE 0.3160257 WITH NORTHERN      | 3,673.240    | 1 Feb 18 |                   |                   |              | 0.00              | 3,673.24    | 3,673.24                          | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.8144649 WITH NORTHERN      | 5,802.090    | 1 Feb 18 |                   |                   |              | 0.00              | 5,802.09    | 5,802.09                          | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / CHF EX.RATE 1.0765224 WITH NORTHERN      | 93,108.910   | 1 Feb 18 |                   |                   |              | 0.00              | 93,108.91   | 93,108.91                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / DKK EX.RATE 0.1671738 WITH NORTHERN      | 87,168.980   | 1 Feb 18 |                   |                   |              | 0.00              | 87,168.98   | 87,168.98                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.2443 WITH NORTHERN TRUST   | 67,802.590   | 1 Feb 18 |                   |                   |              | 0.00              | 67,802.59   | 67,802.59                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.246906 WITH NORTHERN TRUST | 463,400.540  | 1 Feb 18 |                   |                   |              | 0.00              | 463,400.54  | 463,400.54                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / EUR EX.RATE 1.251 WITH NORTHERN TRUST    | 38,231.250   | 1 Feb 18 |                   |                   |              | 0.00              | 38,231.25   | 38,231.25                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.422895 WITH NORTHERN TRUST | 179,287.960  | 1 Feb 18 |                   |                   |              | 0.00              | 179,287.96  | 179,287.96                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / HKD EX.RATE 0.1278674 WITH NORTHERN      | 170,380.830  | 1 Feb 18 |                   |                   |              | 0.00              | 170,380.83  | 170,380.83                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / ILS EX.RATE 0.2913244 WITH NORTHERN      | 66,854.770   | 1 Feb 18 |                   |                   |              | 0.00              | 66,854.77   | 66,854.77                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091291 WITH NORTHERN      | 77,467.040   | 1 Feb 18 |                   |                   |              | 0.00              | 77,467.04   | 77,467.04                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091455 WITH NORTHERN      | 81,505.470   | 1 Feb 18 |                   |                   |              | 0.00              | 81,505.47   | 81,505.47                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / NZD EX.RATE 0.7361 WITH NORTHERN TRUST   | 42,546.350   | 1 Feb 18 |                   |                   |              | 0.00              | 42,546.35   | 42,546.35                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / ZAR EX.RATE 0.0839675 WITH NORTHERN      | 157,792.270  | 1 Feb 18 |                   |                   |              | 0.00              | 157,792.27  | 157,792.27                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 ZAR / USD EX.RATE 11.858072 WITH NORTHERN      | -746,249.540 | 1 Feb 18 |                   |                   |              | 0.00              | -746,249.54 | -746,249.54                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 BRL / USD EX.RATE 3.7245 WITH NORTHERN TRUST   | -83,188.950  | 1 Jun 18 |                   |                   |              | 0.00              | -83,188.95  | -83,188.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.295859 WITH NORTHERN TRUST | -4,505.360   | 1 Jun 18 |                   |                   |              | 0.00              | -4,505.36   | -4,505.36                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CAD / USD EX.RATE 1.295859 WITH NORTHERN TRUST | -1,576.820   | 1 Jun 18 |                   |                   |              | 0.00              | -1,576.82   | -1,576.82                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8569509 WITH NORTHERN      | -223,320.660 | 1 Jun 18 |                   |                   |              | 0.00              | -223,320.66 | -223,320.66                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8570449 WITH NORTHERN      | -188,563.050 | 1 Jun 18 |                   |                   |              | 0.00              | -188,563.05 | -188,563.05                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 1,962.740    | 1 Jun 18 |                   |                   |              | 0.00              | 1,962.74    | 1,962.74                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 3,039.870    | 1 Jun 18 |                   |                   |              | 0.00              | 3,039.87    | 3,039.87                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 6,842.510    | 1 Jun 18 |                   |                   |              | 0.00              | 6,842.51    | 6,842.51                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 7,358.720    | 1 Jun 18 |                   |                   |              | 0.00              | 7,358.72    | 7,358.72                          | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 6,776.080     | 1 Jun 18 |                   |                   |              | 0.00              | 6,776.08     | 6,776.08                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN      | 5,109.380     | 1 Jun 18 |                   |                   |              | 0.00              | 5,109.38     | 5,109.38                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN      | 1,039.890     | 1 Jun 18 |                   |                   |              | 0.00              | 1,039.89     | 1,039.89                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / BRL EX.RATE 0.2685934 WITH NORTHERN      | 867.560       | 1 Jun 18 |                   |                   |              | 0.00              | 867.56       | 867.56                            | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CAD EX.RATE 0.7716889 WITH NORTHERN      | 43,523.310    | 1 Jun 18 |                   |                   |              | 0.00              | 43,523.31    | 43,523.31                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091213 WITH NORTHERN      | 6,107,767.440 | 1 Jun 18 |                   |                   |              | 0.00              | 6,107,767.44 | 6,107,767.44                      | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / SGD EX.RATE 0.7468818 WITH NORTHERN      | 52,431.100    | 1 Jun 18 |                   |                   |              | 0.00              | 52,431.10    | 52,431.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 BRL / USD EX.RATE 3.2536 WITH NORTHERN TRUST   | -84,042.290   | 1 Mar 18 |                   |                   |              | 0.00              | -84,042.29   | -84,042.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / BRL EX.RATE 0.3062506 WITH NORTHERN      | 266,846.340   | 1 Mar 18 |                   |                   |              | 0.00              | 266,846.34   | 266,846.34                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / COP EX.RATE 0.000346 WITH NORTHERN TRUST | 205,399.100   | 1 Mar 18 |                   |                   |              | 0.00              | 205,399.10   | 205,399.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / GBP EX.RATE 1.37354 WITH NORTHERN TRUST  | 1,312.930     | 1 Mar 18 |                   |                   |              | 0.00              | 1,312.93     | 1,312.93                          | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0094118 WITH NORTHERN      | 33,341.180    | 1 Mar 18 |                   |                   |              | 0.00              | 33,341.18    | 33,341.18                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / SGD EX.RATE 0.7532389 WITH NORTHERN      | 13.320        | 1 Mar 18 |                   |                   |              | 0.00              | 13.32        | 13.32                             | 0.00          |

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Northern Trust

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / SGD EX.RATE 1.3276 WITH NORTHERN TRUST   | 3.650        | 1 Mar 18 |                   |                   |              | 0.00              | 3.65        | 3.65                              | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 CAD / USD EX.RATE 1.289642 WITH NORTHERN TRUST | -5,976.560   | 1 May 18 |                   |                   |              | 0.00              | -5,976.56   | -5,976.56                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7341066 WITH NORTHERN      | -32,955.910  | 1 May 18 |                   |                   |              | 0.00              | -32,955.91  | -32,955.91                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7345919 WITH NORTHERN      | -7,861.130   | 1 May 18 |                   |                   |              | 0.00              | -7,861.13   | -7,861.13                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 JPY / USD EX.RATE 109.89 WITH NORTHERN TRUST   | -546,090.450 | 1 May 18 |                   |                   |              | 0.00              | -546,090.45 | -546,090.45                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.7777259 WITH NORTHERN      | 6,551.490    | 1 May 18 |                   |                   |              | 0.00              | 6,551.49    | 6,551.49                          | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.199 WITH NORTHERN TRUST    | 231,093.870  | 1 May 18 |                   |                   |              | 0.00              | 231,093.87  | 231,093.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / EUR EX.RATE 1.19902 WITH NORTHERN TRUST  | 86,222.000   | 1 May 18 |                   |                   |              | 0.00              | 86,222.00   | 86,222.00                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / GBP EX.RATE 1.360616 WITH NORTHERN TRUST | 7,752.910    | 1 May 18 |                   |                   |              | 0.00              | 7,752.91    | 7,752.91                          | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / HKD EX.RATE 0.1273944 WITH NORTHERN      | 226,963.070  | 1 May 18 |                   |                   |              | 0.00              | 226,963.07  | 226,963.07                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | 463,109.010  | 1 May 18 |                   |                   |              | 0.00              | 463,109.01  | 463,109.01                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | 644,927.050  | 1 May 18 |                   |                   |              | 0.00              | 644,927.05  | 644,927.05                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / JPY EX.RATE 0.0091 WITH NORTHERN TRUST   | 545,749.440  | 1 May 18 |                   |                   |              | 0.00              | 545,749.44  | 545,749.44                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 MAY 2018 USD / NOK EX.RATE 0.1235636 WITH NORTHERN      | 20,366.070     | 1 May 18 |                   |                   |              | 0.00              | 20,366.07     | 20,366.07                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8765778 WITH NORTHERN      | -1,462,123.430 | 1 Nov 18 |                   |                   |              | 0.00              | -1,462,123.43 | -1,462,123.43                     | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7743522 WITH NORTHERN      | -205,808.740   | 1 Nov 18 |                   |                   |              | 0.00              | -205,808.74   | -205,808.74                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.6422 WITH NORTHERN TRUST | -75,933.930    | 1 Nov 18 |                   |                   |              | 0.00              | -75,933.93    | -75,933.93                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7627765 WITH NORTHERN      | 7,345.470      | 1 Nov 18 |                   |                   |              | 0.00              | 7,345.47      | 7,345.47                          | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.139028 WITH NORTHERN TRUST | 650,518.850    | 1 Nov 18 |                   |                   |              | 0.00              | 650,518.85    | 650,518.85                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.144631 WITH NORTHERN TRUST | 1,467,033.490  | 1 Nov 18 |                   |                   |              | 0.00              | 1,467,033.49  | 1,467,033.49                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / HKD EX.RATE 0.1275901 WITH NORTHERN      | 115,382.640    | 1 Nov 18 |                   |                   |              | 0.00              | 115,382.64    | 115,382.64                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST   | -309,508.750   | 1 Oct 18 |                   |                   |              | 0.00              | -309,508.75   | -309,508.75                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST   | -541,036.780   | 1 Oct 18 |                   |                   |              | 0.00              | -541,036.78   | -541,036.78                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST   | -401,904.660   | 1 Oct 18 |                   |                   |              | 0.00              | -401,904.66   | -401,904.66                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST   | -309,546.550   | 1 Oct 18 |                   |                   |              | 0.00              | -309,546.55   | -309,546.55                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST   | -749,125.070   | 1 Oct 18 |                   |                   |              | 0.00              | -749,125.07   | -749,125.07                       | 0.00          |

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

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | -246,724.000 | 1 Oct 18 |                   |                   |              | 0.00              | -246,724.00 | -246,724.00                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | -286,482.110 | 1 Oct 18 |                   |                   |              | 0.00              | -286,482.11 | -286,482.11                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0187 WITH NORTHERN TRUST | -96,169.700  | 1 Oct 18 |                   |                   |              | 0.00              | -96,169.70  | -96,169.70                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 BRL / USD EX.RATE 4.0537 WITH NORTHERN TRUST | -252,443.230 | 1 Oct 18 |                   |                   |              | 0.00              | -252,443.23 | -252,443.23                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST | -110,951.780 | 1 Oct 18 |                   |                   |              | 0.00              | -110,951.78 | -110,951.78                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST | -114,637.150 | 1 Oct 18 |                   |                   |              | 0.00              | -114,637.15 | -114,637.15                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST | -396,309.160 | 1 Oct 18 |                   |                   |              | 0.00              | -396,309.16 | -396,309.16                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 CAD / USD EX.RATE 1.2808 WITH NORTHERN TRUST | -277,323.790 | 1 Oct 18 |                   |                   |              | 0.00              | -277,323.79 | -277,323.79                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 EUR / USD EX.RATE 0.8629617 WITH NORTHERN    | -126,969.970 | 1 Oct 18 |                   |                   |              | 0.00              | -126,969.97 | -126,969.97                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 HKD / USD EX.RATE 7.8275 WITH NORTHERN TRUST | -499,824.690 | 1 Oct 18 |                   |                   |              | 0.00              | -499,824.69 | -499,824.69                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN    | 22,321.820   | 1 Oct 18 |                   |                   |              | 0.00              | 22,321.82   | 22,321.82                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN    | 69,652.890   | 1 Oct 18 |                   |                   |              | 0.00              | 69,652.89   | 69,652.89                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2466882 WITH NORTHERN    | 74,809.580   | 1 Oct 18 |                   |                   |              | 0.00              | 74,809.58   | 74,809.58                         | 0.00          |

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

| Security Description / Asset ID                                                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | 225,071.200 | 1 Oct 18 |                   |                   |              | 0.00              | 225,071.20 | 225,071.20                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | 172,949.250 | 1 Oct 18 |                   |                   |              | 0.00              | 172,949.25 | 172,949.25                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467308 WITH NORTHERN     | 47,703.850  | 1 Oct 18 |                   |                   |              | 0.00              | 47,703.85  | 47,703.85                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2467734 WITH NORTHERN     | 2,065.130   | 1 Oct 18 |                   |                   |              | 0.00              | 2,065.13   | 2,065.13                          | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2488367 WITH NORTHERN     | 148,239.890 | 1 Oct 18 |                   |                   |              | 0.00              | 148,239.89 | 148,239.89                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.24888 WITH NORTHERN TRUST | 732.470     | 1 Oct 18 |                   |                   |              | 0.00              | 732.47     | 732.47                            | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / BRL EX.RATE 0.2489234 WITH NORTHERN     | 66,970.300  | 1 Oct 18 |                   |                   |              | 0.00              | 66,970.30  | 66,970.30                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7800044 WITH NORTHERN     | 10,021.110  | 1 Oct 18 |                   |                   |              | 0.00              | 10,021.11  | 10,021.11                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7800044 WITH NORTHERN     | 13,713.210  | 1 Oct 18 |                   |                   |              | 0.00              | 13,713.21  | 13,713.21                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / CAD EX.RATE 0.7821666 WITH NORTHERN     | 10,840.830  | 1 Oct 18 |                   |                   |              | 0.00              | 10,840.83  | 10,840.83                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / HKD EX.RATE 0.1277678 WITH NORTHERN     | 13,013.100  | 1 Oct 18 |                   |                   |              | 0.00              | 13,013.10  | 13,013.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / HKD EX.RATE 0.1277743 WITH NORTHERN     | 13,006.150  | 1 Oct 18 |                   |                   |              | 0.00              | 13,006.15  | 13,006.15                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / JPY EX.RATE 0.0087735 WITH NORTHERN     | 39,721.050  | 1 Oct 18 |                   |                   |              | 0.00              | 39,721.05  | 39,721.05                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / JPY EX.RATE 0.0087749 WITH NORTHERN      | 236,060.080  | 1 Oct 18 |                   |                   |              | 0.00              | 236,060.08  | 236,060.08                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 ZAR / USD EX.RATE 14.2028 WITH NORTHERN TRUST  | -148,415.780 | 1 Oct 18 |                   |                   |              | 0.00              | -148,415.78 | -148,415.78                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST   | -28,582.970  | 2 Apr 18 |                   |                   |              | 0.00              | -28,582.97  | -28,582.97                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST   | -187,054.580 | 2 Apr 18 |                   |                   |              | 0.00              | -187,054.58 | -187,054.58                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST   | -158,798.960 | 2 Apr 18 |                   |                   |              | 0.00              | -158,798.96 | -158,798.96                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST   | -39,188.320  | 2 Apr 18 |                   |                   |              | 0.00              | -39,188.32  | -39,188.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3007 WITH NORTHERN TRUST   | -87,707.080  | 2 Apr 18 |                   |                   |              | 0.00              | -87,707.08  | -87,707.08                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 BRL / USD EX.RATE 3.3111 WITH NORTHERN TRUST   | -132,068.340 | 2 Apr 18 |                   |                   |              | 0.00              | -132,068.34 | -132,068.34                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 CAD / USD EX.RATE 1.290942 WITH NORTHERN TRUST | -816.070     | 2 Apr 18 |                   |                   |              | 0.00              | -816.07     | -816.07                           | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 EUR / USD EX.RATE 0.8129685 WITH NORTHERN      | -491,031.050 | 2 Apr 18 |                   |                   |              | 0.00              | -491,031.05 | -491,031.05                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 MXN / USD EX.RATE 18.3262 WITH NORTHERN TRUST  | -89,113.800  | 2 Apr 18 |                   |                   |              | 0.00              | -89,113.80  | -89,113.80                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN      | 73,416.050   | 2 Apr 18 |                   |                   |              | 0.00              | 73,416.05   | 73,416.05                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN      | 516,541.440  | 2 Apr 18 |                   |                   |              | 0.00              | 516,541.44  | 516,541.44                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3021239 WITH NORTHERN      | 375,319.350    | 2 Apr 18 |                   |                   |              | 0.00              | 375,319.35    | 375,319.35                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN      | 4,172.990      | 2 Apr 18 |                   |                   |              | 0.00              | 4,172.99      | 4,172.99                          | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN      | 2,201.800      | 2 Apr 18 |                   |                   |              | 0.00              | 2,201.80      | 2,201.80                          | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / BRL EX.RATE 0.3030762 WITH NORTHERN      | 852.510        | 2 Apr 18 |                   |                   |              | 0.00              | 852.51        | 852.51                            | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / GBP EX.RATE 1.40447 WITH NORTHERN TRUST  | 10,150.890     | 2 Apr 18 |                   |                   |              | 0.00              | 10,150.89     | 10,150.89                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / JPY EX.RATE 0.0094251 WITH NORTHERN      | 61,847.310     | 2 Apr 18 |                   |                   |              | 0.00              | 61,847.31     | 61,847.31                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 CAD / USD EX.RATE 1.30117 WITH NORTHERN TRUST  | -1,247,218.030 | 2 Aug 18 |                   |                   |              | 0.00              | -1,247,218.03 | -1,247,218.03                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 CHF / USD EX.RATE 0.9937 WITH NORTHERN TRUST   | -278,699.810   | 2 Aug 18 |                   |                   |              | 0.00              | -278,699.81   | -278,699.81                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 DKK / USD EX.RATE 6.427993 WITH NORTHERN TRUST | -113,652.510   | 2 Aug 18 |                   |                   |              | 0.00              | -113,652.51   | -113,652.51                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.862469 WITH NORTHERN TRUST | -565,474.750   | 2 Aug 18 |                   |                   |              | 0.00              | -565,474.75   | -565,474.75                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 EUR / USD EX.RATE 0.862469 WITH NORTHERN TRUST | -8,127,336.000 | 2 Aug 18 |                   |                   |              | 0.00              | -8,127,336.00 | -8,127,336.00                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 GBP / USD EX.RATE 0.7679595 WITH NORTHERN      | -4,115,775.640 | 2 Aug 18 |                   |                   |              | 0.00              | -4,115,775.64 | -4,115,775.64                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 HKD / USD EX.RATE 7.849609 WITH NORTHERN TRUST | -467,855.680   | 2 Aug 18 |                   |                   |              | 0.00              | -467,855.68   | -467,855.68                       | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 JPY / USD EX.RATE 111.607 WITH NORTHERN TRUST  | -4,166,995.180 | 2 Aug 18 |                   |                   |              | 0.00              | -4,166,995.18 | -4,166,995.18                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 MXN / USD EX.RATE 18.63502 WITH NORTHERN TRUST | -168,859.950   | 2 Aug 18 |                   |                   |              | 0.00              | -168,859.95   | -168,859.95                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649147 WITH NORTHERN      | 129.460        | 2 Aug 18 |                   |                   |              | 0.00              | 129.46        | 129.46                            | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 257,236.250    | 2 Aug 18 |                   |                   |              | 0.00              | 257,236.25    | 257,236.25                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 256,390.890    | 2 Aug 18 |                   |                   |              | 0.00              | 256,390.89    | 256,390.89                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 49,172.290     | 2 Aug 18 |                   |                   |              | 0.00              | 49,172.29     | 49,172.29                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 10,669.410     | 2 Aug 18 |                   |                   |              | 0.00              | 10,669.41     | 10,669.41                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CAD EX.RATE 0.7671653 WITH NORTHERN      | 4.890          | 2 Aug 18 |                   |                   |              | 0.00              | 4.89          | 4.89                              | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CAD EX.RATE 1.3035 WITH NORTHERN TRUST   | 0.510          | 2 Aug 18 |                   |                   |              | 0.00              | 0.51          | 0.51                              | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / CHF EX.RATE 1.0100112 WITH NORTHERN      | 279,716.550    | 2 Aug 18 |                   |                   |              | 0.00              | 279,716.55    | 279,716.55                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / EUR EX.RATE 1.1583 WITH NORTHERN TRUST   | 57,812.390     | 2 Aug 18 |                   |                   |              | 0.00              | 57,812.39     | 57,812.39                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | 36,008.070     | 2 Aug 18 |                   |                   |              | 0.00              | 36,008.07     | 36,008.07                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / HKD EX.RATE 0.1274031 WITH NORTHERN      | 32,563.650     | 2 Aug 18 |                   |                   |              | 0.00              | 32,563.65     | 32,563.65                         | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 CHF / USD EX.RATE 0.931169 WITH NORTHERN TRUST | -289,031.830 | 2 Feb 18 |                   |                   |              | 0.00              | -289,031.83 | -289,031.83                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 JPY / USD EX.RATE 110.3235 WITH NORTHERN TRUST | -180,960.850 | 2 Feb 18 |                   |                   |              | 0.00              | -180,960.85 | -180,960.85                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / BRL EX.RATE 0.3107713 WITH NORTHERN      | 138.070      | 2 Feb 18 |                   |                   |              | 0.00              | 138.07      | 138.07                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / CAD EX.RATE 0.8065817 WITH NORTHERN      | 12.650       | 2 Feb 18 |                   |                   |              | 0.00              | 12.65       | 12.65                             | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / CAD EX.RATE 1.2398 WITH NORTHERN TRUST   | 0.990        | 2 Feb 18 |                   |                   |              | 0.00              | 0.99        | 0.99                              | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2435 WITH NORTHERN TRUST   | 355.140      | 2 Feb 18 |                   |                   |              | 0.00              | 355.14      | 355.14                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2441 WITH NORTHERN TRUST   | 2,575.010    | 2 Feb 18 |                   |                   |              | 0.00              | 2,575.01    | 2,575.01                          | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2441 WITH NORTHERN TRUST   | 51,340.920   | 2 Feb 18 |                   |                   |              | 0.00              | 51,340.92   | 51,340.92                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2444 WITH NORTHERN TRUST   | 1.030        | 2 Feb 18 |                   |                   |              | 0.00              | 1.03        | 1.03                              | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.245 WITH NORTHERN TRUST    | 534.850      | 2 Feb 18 |                   |                   |              | 0.00              | 534.85      | 534.85                            | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.245 WITH NORTHERN TRUST    | 65.290       | 2 Feb 18 |                   |                   |              | 0.00              | 65.29       | 65.29                             | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.2452 WITH NORTHERN TRUST   | 41,052.700   | 2 Feb 18 |                   |                   |              | 0.00              | 41,052.70   | 41,052.70                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / EUR EX.RATE 1.24622 WITH NORTHERN TRUST  | 178,911.410  | 2 Feb 18 |                   |                   |              | 0.00              | 178,911.41  | 178,911.41                        | 0.00          |

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

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.413941 WITH NORTHERN TRUST | 661,535.560  | 2 Feb 18 |                   |                   |              | 0.00              | 661,535.56  | 661,535.56                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.413941 WITH NORTHERN TRUST | 908,931.710  | 2 Feb 18 |                   |                   |              | 0.00              | 908,931.71  | 908,931.71                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / JPY EX.RATE 0.0090563 WITH NORTHERN      | 54,129.800   | 2 Feb 18 |                   |                   |              | 0.00              | 54,129.80   | 54,129.80                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.2763942 WITH NORTHERN      | -529.870     | 2 Jan 18 |                   |                   |              | 0.00              | -529.87     | -529.87                           | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.2763942 WITH NORTHERN      | -3,814.600   | 2 Jan 18 |                   |                   |              | 0.00              | -3,814.60   | -3,814.60                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -469,222.050 | 2 Jan 18 |                   |                   |              | 0.00              | -469,222.05 | -469,222.05                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -391,460.330 | 2 Jan 18 |                   |                   |              | 0.00              | -391,460.33 | -391,460.33                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -470,114.050 | 2 Jan 18 |                   |                   |              | 0.00              | -470,114.05 | -470,114.05                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -565,818.260 | 2 Jan 18 |                   |                   |              | 0.00              | -565,818.26 | -565,818.26                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -391,292.330 | 2 Jan 18 |                   |                   |              | 0.00              | -391,292.33 | -391,292.33                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -136,456.140 | 2 Jan 18 |                   |                   |              | 0.00              | -136,456.14 | -136,456.14                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -394,713.550 | 2 Jan 18 |                   |                   |              | 0.00              | -394,713.55 | -394,713.55                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 BRL / USD EX.RATE 3.262 WITH NORTHERN TRUST    | -647,050.620 | 2 Jan 18 |                   |                   |              | 0.00              | -647,050.62 | -647,050.62                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25005 WITH NORTHERN TRUST  | -5,648.560     | 2 Jan 18 |                   |                   |              | 0.00              | -5,648.56     | -5,648.56                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25005 WITH NORTHERN TRUST  | -3,014.570     | 2 Jan 18 |                   |                   |              | 0.00              | -3,014.57     | -3,014.57                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 EUR / USD EX.RATE 0.8293937 WITH NORTHERN      | -193,382.780   | 2 Jan 18 |                   |                   |              | 0.00              | -193,382.78   | -193,382.78                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 GBP / USD EX.RATE 0.7360518 WITH NORTHERN      | -2,644,233.760 | 2 Jan 18 |                   |                   |              | 0.00              | -2,644,233.76 | -2,644,233.76                     | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | 8,995.360      | 2 Jan 18 |                   |                   |              | 0.00              | 8,995.36      | 8,995.36                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | 1,751.910      | 2 Jan 18 |                   |                   |              | 0.00              | 1,751.91      | 1,751.91                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.3060818 WITH NORTHERN      | 3,606.410      | 2 Jan 18 |                   |                   |              | 0.00              | 3,606.41      | 3,606.41                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 16,156.190     | 2 Jan 18 |                   |                   |              | 0.00              | 16,156.19     | 16,156.19                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 11,451.170     | 2 Jan 18 |                   |                   |              | 0.00              | 11,451.17     | 11,451.17                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 872.050        | 2 Jan 18 |                   |                   |              | 0.00              | 872.05        | 872.05                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 1,816.370      | 2 Jan 18 |                   |                   |              | 0.00              | 1,816.37      | 1,816.37                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 2,127.950      | 2 Jan 18 |                   |                   |              | 0.00              | 2,127.95      | 2,127.95                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 2,084.310      | 2 Jan 18 |                   |                   |              | 0.00              | 2,084.31      | 2,084.31                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / BRL EX.RATE 0.306692 WITH NORTHERN TRUST | 1,499.210    | 2 Jan 18 |                   |                   |              | 0.00              | 1,499.21    | 1,499.21                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 0.7993605 WITH NORTHERN      | 8,956.830    | 2 Jan 18 |                   |                   |              | 0.00              | 8,956.83    | 8,956.83                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 1.2542 WITH NORTHERN TRUST   | 0.420        | 2 Jan 18 |                   |                   |              | 0.00              | 0.42        | 0.42                              | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / CNH EX.RATE 0.1539622 WITH NORTHERN      | 54,836.600   | 2 Jan 18 |                   |                   |              | 0.00              | 54,836.60   | 54,836.60                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / EUR EX.RATE 1.203754 WITH NORTHERN TRUST | 88,616.950   | 2 Jan 18 |                   |                   |              | 0.00              | 88,616.95   | 88,616.95                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | 352,775.380  | 2 Jan 18 |                   |                   |              | 0.00              | 352,775.38  | 352,775.38                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | 424,565.520  | 2 Jan 18 |                   |                   |              | 0.00              | 424,565.52  | 424,565.52                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3594 WITH NORTHERN TRUST   | 450,482.550  | 2 Jan 18 |                   |                   |              | 0.00              | 450,482.55  | 450,482.55                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / GBP EX.RATE 1.3598 WITH NORTHERN TRUST   | 86,548.590   | 2 Jan 18 |                   |                   |              | 0.00              | 86,548.59   | 86,548.59                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / HKD EX.RATE 0.127964 WITH NORTHERN TRUST | 116,952.210  | 2 Jan 18 |                   |                   |              | 0.00              | 116,952.21  | 116,952.21                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 AUD / USD EX.RATE 1.364169 WITH NORTHERN TRUST | -54,536.530  | 2 Jul 18 |                   |                   |              | 0.00              | -54,536.53  | -54,536.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 BRL / USD EX.RATE 3.8817 WITH NORTHERN TRUST   | -276,476.400 | 2 Jul 18 |                   |                   |              | 0.00              | -276,476.40 | -276,476.40                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | -49,211.760  | 2 Jul 18 |                   |                   |              | 0.00              | -49,211.76  | -49,211.76                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | -33,136.330  | 2 Jul 18 |                   |                   |              | 0.00              | -33,136.33  | -33,136.33                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | -6,084.070   | 2 Jul 18 |                   |                   |              | 0.00              | -6,084.07   | -6,084.07                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | -16,085.070  | 2 Jul 18 |                   |                   |              | 0.00              | -16,085.07  | -16,085.07                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CAD / USD EX.RATE 1.319136 WITH NORTHERN TRUST | -176,729.980 | 2 Jul 18 |                   |                   |              | 0.00              | -176,729.98 | -176,729.98                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 CHF / USD EX.RATE 0.994751 WITH NORTHERN TRUST | -168,499.130 | 2 Jul 18 |                   |                   |              | 0.00              | -168,499.13 | -168,499.13                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8615921 WITH NORTHERN      | -94,187.600  | 2 Jul 18 |                   |                   |              | 0.00              | -94,187.60  | -94,187.60                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / AUD EX.RATE 0.733047 WITH NORTHERN TRUST | 43,333.600   | 2 Jul 18 |                   |                   |              | 0.00              | 43,333.60   | 43,333.60                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | 3,496.550    | 2 Jul 18 |                   |                   |              | 0.00              | 3,496.55    | 3,496.55                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | 680.490      | 2 Jul 18 |                   |                   |              | 0.00              | 680.49      | 680.49                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / BRL EX.RATE 0.2560426 WITH NORTHERN      | 10,854.440   | 2 Jul 18 |                   |                   |              | 0.00              | 10,854.44   | 10,854.44                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.7572889 WITH NORTHERN      | 9,446.420    | 2 Jul 18 |                   |                   |              | 0.00              | 9,446.42    | 9,446.42                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 2,539.000    | 2 Jul 18 |                   |                   |              | 0.00              | 2,539.00    | 2,539.00                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 27,019.090   | 2 Jul 18 |                   |                   |              | 0.00              | 27,019.09   | 27,019.09                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 26,319.150  | 2 Jul 18 |                   |                   |              | 0.00              | 26,319.15  | 26,319.15                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 4,304.540   | 2 Jul 18 |                   |                   |              | 0.00              | 4,304.54   | 4,304.54                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 17,183.650  | 2 Jul 18 |                   |                   |              | 0.00              | 17,183.65  | 17,183.65                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 48,329.120  | 2 Jul 18 |                   |                   |              | 0.00              | 48,329.12  | 48,329.12                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 7,139.980   | 2 Jul 18 |                   |                   |              | 0.00              | 7,139.98   | 7,139.98                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 29,136.230  | 2 Jul 18 |                   |                   |              | 0.00              | 29,136.23  | 29,136.23                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 19,695.100  | 2 Jul 18 |                   |                   |              | 0.00              | 19,695.10  | 19,695.10                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CAD EX.RATE 0.758072 WITH NORTHERN TRUST | 52,517.380  | 2 Jul 18 |                   |                   |              | 0.00              | 52,517.38  | 52,517.38                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / CHF EX.RATE 1.0050251 WITH NORTHERN      | 286,049.680 | 2 Jul 18 |                   |                   |              | 0.00              | 286,049.68 | 286,049.68                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.159891 WITH NORTHERN TRUST | 49,241.980  | 2 Jul 18 |                   |                   |              | 0.00              | 49,241.98  | 49,241.98                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.1615 WITH NORTHERN TRUST   | 7,877.760   | 2 Jul 18 |                   |                   |              | 0.00              | 7,877.76   | 7,877.76                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.16173 WITH NORTHERN TRUST  | 61,413.350  | 2 Jul 18 |                   |                   |              | 0.00              | 61,413.35  | 61,413.35                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3122 WITH NORTHERN TRUST   | 847.030     | 2 Jul 18 |                   |                   |              | 0.00              | 847.03     | 847.03                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3122 WITH NORTHERN TRUST   | 33,215.060  | 2 Jul 18 |                   |                   |              | 0.00              | 33,215.06  | 33,215.06                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.312272 WITH NORTHERN TRUST | 178,108.830 | 2 Jul 18 |                   |                   |              | 0.00              | 178,108.83 | 178,108.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | 325,084.870 | 2 Jul 18 |                   |                   |              | 0.00              | 325,084.87 | 325,084.87                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | 257,267.180 | 2 Jul 18 |                   |                   |              | 0.00              | 257,267.18 | 257,267.18                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | 152,124.210 | 2 Jul 18 |                   |                   |              | 0.00              | 152,124.21 | 152,124.21                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3125 WITH NORTHERN TRUST   | 387,451.130 | 2 Jul 18 |                   |                   |              | 0.00              | 387,451.13 | 387,451.13                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / HKD EX.RATE 0.1274551 WITH NORTHERN      | 60,883.380  | 2 Jul 18 |                   |                   |              | 0.00              | 60,883.38  | 60,883.38                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / HKD EX.RATE 0.1274567 WITH NORTHERN      | 22,151.980  | 2 Jul 18 |                   |                   |              | 0.00              | 22,151.98  | 22,151.98                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 11,768.420  | 2 Jul 18 |                   |                   |              | 0.00              | 11,768.42  | 11,768.42                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 2,488.950   | 2 Jul 18 |                   |                   |              | 0.00              | 2,488.95   | 2,488.95                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 16,928.490  | 2 Jul 18 |                   |                   |              | 0.00              | 16,928.49  | 16,928.49                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 7,169.270   | 2 Jul 18 |                   |                   |              | 0.00              | 7,169.27   | 7,169.27                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 9,941.380   | 2 Jul 18 |                   |                   |              | 0.00              | 9,941.38   | 9,941.38                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 1,695.370    | 2 Jul 18 |                   |                   |              | 0.00              | 1,695.37    | 1,695.37                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN      | 9,685.270    | 2 Jul 18 |                   |                   |              | 0.00              | 9,685.27    | 9,685.27                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 BRL / USD EX.RATE 3.2545 WITH NORTHERN TRUST   | -79,101.540  | 2 Mar 18 |                   |                   |              | 0.00              | -79,101.54  | -79,101.54                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 GBP / USD EX.RATE 0.7251632 WITH NORTHERN      | -64,393.430  | 2 Mar 18 |                   |                   |              | 0.00              | -64,393.43  | -64,393.43                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 JPY / USD EX.RATE 105.3342 WITH NORTHERN TRUST | -957,901.130 | 2 Mar 18 |                   |                   |              | 0.00              | -957,901.13 | -957,901.13                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | 66.780       | 2 Mar 18 |                   |                   |              | 0.00              | 66.78       | 66.78                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | 2.380        | 2 Mar 18 |                   |                   |              | 0.00              | 2.38        | 2.38                              | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | 66.470       | 2 Mar 18 |                   |                   |              | 0.00              | 66.47       | 66.47                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / AUD EX.RATE 0.7743 WITH NORTHERN TRUST   | 4.190        | 2 Mar 18 |                   |                   |              | 0.00              | 4.19        | 4.19                              | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / BRL EX.RATE 0.3072669 WITH NORTHERN      | 136.510      | 2 Mar 18 |                   |                   |              | 0.00              | 136.51      | 136.51                            | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 0.7743654 WITH NORTHERN      | 58,581.360   | 2 Mar 18 |                   |                   |              | 0.00              | 58,581.36   | 58,581.36                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 0.7745333 WITH NORTHERN      | 4.900        | 2 Mar 18 |                   |                   |              | 0.00              | 4.90        | 4.90                              | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / CAD EX.RATE 1.2911 WITH NORTHERN TRUST   | 0.350        | 2 Mar 18 |                   |                   |              | 0.00              | 0.35        | 0.35                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / COP EX.RATE 0.0003461 WITH NORTHERN      | 191,213.790   | 2 Mar 18 |                   |                   |              | 0.00              | 191,213.79   | 191,213.79                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / EUR EX.RATE 1.232281 WITH NORTHERN TRUST | 1,207,998.150 | 2 Mar 18 |                   |                   |              | 0.00              | 1,207,998.15 | 1,207,998.15                      | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / NOK EX.RATE 0.1281361 WITH NORTHERN      | 11,347.860    | 2 Mar 18 |                   |                   |              | 0.00              | 11,347.86    | 11,347.86                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / NOK EX.RATE 0.1281361 WITH NORTHERN      | 597.330       | 2 Mar 18 |                   |                   |              | 0.00              | 597.33       | 597.33                            | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / SGD EX.RATE 0.7572316 WITH NORTHERN      | 55.340        | 2 Mar 18 |                   |                   |              | 0.00              | 55.34        | 55.34                             | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 BRL / USD EX.RATE 3.5254 WITH NORTHERN TRUST   | -221,584.510  | 2 May 18 |                   |                   |              | 0.00              | -221,584.51  | -221,584.51                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 BRL / USD EX.RATE 3.5254 WITH NORTHERN TRUST   | -220,343.290  | 2 May 18 |                   |                   |              | 0.00              | -220,343.29  | -220,343.29                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7349699 WITH NORTHERN      | -17,885.100   | 2 May 18 |                   |                   |              | 0.00              | -17,885.10   | -17,885.10                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7354147 WITH NORTHERN      | -11,668.140   | 2 May 18 |                   |                   |              | 0.00              | -11,668.14   | -11,668.14                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 HKD / USD EX.RATE 7.8496 WITH NORTHERN TRUST   | -286,679.220  | 2 May 18 |                   |                   |              | 0.00              | -286,679.22  | -286,679.22                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 MXN / USD EX.RATE 19.0911 WITH NORTHERN TRUST  | -103,041.550  | 2 May 18 |                   |                   |              | 0.00              | -103,041.55  | -103,041.55                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN      | 3,225.700     | 2 May 18 |                   |                   |              | 0.00              | 3,225.70     | 3,225.70                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN      | 3,344.000     | 2 May 18 |                   |                   |              | 0.00              | 3,344.00     | 3,344.00                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 2,845.060    | 2 May 18 |                   |                   |              | 0.00              | 2,845.06    | 2,845.06                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 6,604.200    | 2 May 18 |                   |                   |              | 0.00              | 6,604.20    | 6,604.20                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 2,586.150    | 2 May 18 |                   |                   |              | 0.00              | 2,586.15    | 2,586.15                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 3,124.380    | 2 May 18 |                   |                   |              | 0.00              | 3,124.38    | 3,124.38                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 3,263.540    | 2 May 18 |                   |                   |              | 0.00              | 3,263.54    | 3,263.54                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2816425 WITH NORTHERN     | 1,053.000    | 2 May 18 |                   |                   |              | 0.00              | 1,053.00    | 1,053.00                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2820079 WITH NORTHERN     | 428.300      | 2 May 18 |                   |                   |              | 0.00              | 428.30      | 428.30                            | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / BRL EX.RATE 0.2820079 WITH NORTHERN     | 209.970      | 2 May 18 |                   |                   |              | 0.00              | 209.97      | 209.97                            | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / CAD EX.RATE 1.288 WITH NORTHERN TRUST   | 4.770        | 2 May 18 |                   |                   |              | 0.00              | 4.77        | 4.77                              | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / CAD EX.RATE 1.288 WITH NORTHERN TRUST   | 0.450        | 2 May 18 |                   |                   |              | 0.00              | 0.45        | 0.45                              | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0090982 WITH NORTHERN     | 36,120.730   | 2 May 18 |                   |                   |              | 0.00              | 36,120.73   | 36,120.73                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 ZAR / USD EX.RATE 12.6822 WITH NORTHERN TRUST | -144,646.570 | 2 May 18 |                   |                   |              | 0.00              | -144,646.57 | -144,646.57                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 AUD / USD EX.RATE 1.3884184 WITH NORTHERN     | -17,081.540  | 2 Nov 18 |                   |                   |              | 0.00              | -17,081.54  | -17,081.54                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2018 CHF / USD EX.RATE 1.003685 WITH NORTHERN TRUST | -332,938.590 | 2 Nov 18 |                   |                   |              | 0.00              | -332,938.59 | -332,938.59                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | -507,980.010 | 2 Nov 18 |                   |                   |              | 0.00              | -507,980.01 | -507,980.01                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 GBP / USD EX.RATE 0.7716931 WITH NORTHERN      | -377,559.890 | 2 Nov 18 |                   |                   |              | 0.00              | -377,559.89 | -377,559.89                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 JPY / USD EX.RATE 112.9623 WITH NORTHERN TRUST | -211,495.220 | 2 Nov 18 |                   |                   |              | 0.00              | -211,495.22 | -211,495.22                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | 7,416.050    | 2 Nov 18 |                   |                   |              | 0.00              | 7,416.05    | 7,416.05                          | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN      | 6,158.800    | 2 Nov 18 |                   |                   |              | 0.00              | 6,158.80    | 6,158.80                          | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CAD EX.RATE 0.7632423 WITH NORTHERN      | 6.270        | 2 Nov 18 |                   |                   |              | 0.00              | 6.27        | 6.27                              | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.138415 WITH NORTHERN TRUST | 81,815.130   | 2 Nov 18 |                   |                   |              | 0.00              | 81,815.13   | 81,815.13                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / HKD EX.RATE 0.1277482 WITH NORTHERN      | 53,964.050   | 2 Nov 18 |                   |                   |              | 0.00              | 53,964.05   | 53,964.05                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / JPY EX.RATE 0.0088331 WITH NORTHERN      | 159,097.850  | 2 Nov 18 |                   |                   |              | 0.00              | 159,097.85  | 159,097.85                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / JPY EX.RATE 0.0088832 WITH NORTHERN      | 642,876.020  | 2 Nov 18 |                   |                   |              | 0.00              | 642,876.02  | 642,876.02                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST   | -216,255.150 | 2 Oct 18 |                   |                   |              | 0.00              | -216,255.15 | -216,255.15                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST   | -65,028.610  | 2 Oct 18 |                   |                   |              | 0.00              | -65,028.61  | -65,028.61                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | -1,631,963.190 | 2 Oct 18 |                   |                   |              | 0.00              | -1,631,963.19 | -1,631,963.19                     | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | -276,351.060   | 2 Oct 18 |                   |                   |              | 0.00              | -276,351.06   | -276,351.06                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.9543 WITH NORTHERN TRUST | -302,663.950   | 2 Oct 18 |                   |                   |              | 0.00              | -302,663.95   | -302,663.95                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | -344,994.340   | 2 Oct 18 |                   |                   |              | 0.00              | -344,994.34   | -344,994.34                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | -179,732.040   | 2 Oct 18 |                   |                   |              | 0.00              | -179,732.04   | -179,732.04                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.955 WITH NORTHERN TRUST  | -93,991.410    | 2 Oct 18 |                   |                   |              | 0.00              | -93,991.41    | -93,991.41                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 BRL / USD EX.RATE 3.974 WITH NORTHERN TRUST  | -280,905.910   | 2 Oct 18 |                   |                   |              | 0.00              | -280,905.91   | -280,905.91                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 EUR / USD EX.RATE 0.8653191 WITH NORTHERN    | -512,057.420   | 2 Oct 18 |                   |                   |              | 0.00              | -512,057.42   | -512,057.42                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 GBP / USD EX.RATE 0.7704433 WITH NORTHERN    | -59,563.850    | 2 Oct 18 |                   |                   |              | 0.00              | -59,563.85    | -59,563.85                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 HKD / USD EX.RATE 7.8345 WITH NORTHERN TRUST | -1,020,000.000 | 2 Oct 18 |                   |                   |              | 0.00              | -1,020,000.00 | -1,020,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2516356 WITH NORTHERN    | 49,151.880     | 2 Oct 18 |                   |                   |              | 0.00              | 49,151.88     | 49,151.88                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2516356 WITH NORTHERN    | 30,483.650     | 2 Oct 18 |                   |                   |              | 0.00              | 30,483.65     | 30,483.65                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2517243 WITH NORTHERN    | 1,913.370      | 2 Oct 18 |                   |                   |              | 0.00              | 1,913.37      | 1,913.37                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2528893 WITH NORTHERN     | 907.050      | 2 Oct 18 |                   |                   |              | 0.00              | 907.05      | 907.05                            | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2528893 WITH NORTHERN     | 123.590      | 2 Oct 18 |                   |                   |              | 0.00              | 123.59      | 123.59                            | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7796931 WITH NORTHERN     | 19,919.440   | 2 Oct 18 |                   |                   |              | 0.00              | 19,919.44   | 19,919.44                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7796931 WITH NORTHERN     | 14,556.990   | 2 Oct 18 |                   |                   |              | 0.00              | 14,556.99   | 14,556.99                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / CAD EX.RATE 0.7800312 WITH NORTHERN     | 6.400        | 2 Oct 18 |                   |                   |              | 0.00              | 6.40        | 6.40                              | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / HKD EX.RATE 0.1276275 WITH NORTHERN     | 36,944.840   | 2 Oct 18 |                   |                   |              | 0.00              | 36,944.84   | 36,944.84                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / ILS EX.RATE 0.2737476 WITH NORTHERN     | 200,646.470  | 2 Oct 18 |                   |                   |              | 0.00              | 200,646.47  | 200,646.47                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0087943 WITH NORTHERN     | 34,423.510   | 2 Oct 18 |                   |                   |              | 0.00              | 34,423.51   | 34,423.51                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / JPY EX.RATE 0.0088027 WITH NORTHERN     | 239,972.810  | 2 Oct 18 |                   |                   |              | 0.00              | 239,972.81  | 239,972.81                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 ZAR / USD EX.RATE 14.3651 WITH NORTHERN TRUST | -163,411.990 | 2 Oct 18 |                   |                   |              | 0.00              | -163,411.99 | -163,411.99                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN     | -616,931.850 | 3 Apr 18 |                   |                   |              | 0.00              | -616,931.85 | -616,931.85                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN     | -183,448.300 | 3 Apr 18 |                   |                   |              | 0.00              | -183,448.30 | -183,448.30                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN     | -83,677.700  | 3 Apr 18 |                   |                   |              | 0.00              | -83,677.70  | -83,677.70                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | -77,974.870  | 3 Apr 18 |                   |                   |              | 0.00              | -77,974.87  | -77,974.87                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | -247,430.390 | 3 Apr 18 |                   |                   |              | 0.00              | -247,430.39 | -247,430.39                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 AUD / USD EX.RATE 1.3023309 WITH NORTHERN      | -137,908.080 | 3 Apr 18 |                   |                   |              | 0.00              | -137,908.08 | -137,908.08                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST    | -19,750.270  | 3 Apr 18 |                   |                   |              | 0.00              | -19,750.27  | -19,750.27                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.308 WITH NORTHERN TRUST    | -59,155.130  | 3 Apr 18 |                   |                   |              | 0.00              | -59,155.13  | -59,155.13                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 BRL / USD EX.RATE 3.3192 WITH NORTHERN TRUST   | -184,582.570 | 3 Apr 18 |                   |                   |              | 0.00              | -184,582.57 | -184,582.57                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -43,473.890  | 3 Apr 18 |                   |                   |              | 0.00              | -43,473.89  | -43,473.89                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -20,577.360  | 3 Apr 18 |                   |                   |              | 0.00              | -20,577.36  | -20,577.36                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -178,725.960 | 3 Apr 18 |                   |                   |              | 0.00              | -178,725.96 | -178,725.96                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -82,657.990  | 3 Apr 18 |                   |                   |              | 0.00              | -82,657.99  | -82,657.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -171.920     | 3 Apr 18 |                   |                   |              | 0.00              | -171.92     | -171.92                           | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -10,123.480  | 3 Apr 18 |                   |                   |              | 0.00              | -10,123.48  | -10,123.48                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -7,747.870   | 3 Apr 18 |                   |                   |              | 0.00              | -7,747.87   | -7,747.87                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |          |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -14,976.200     | 3 Apr 18 |                   |                   |              | 0.00              | -14,976.20     | -14,976.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.279644 WITH NORTHERN TRUST | -64,005.800     | 3 Apr 18 |                   |                   |              | 0.00              | -64,005.80     | -64,005.80                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.280244 WITH NORTHERN TRUST | -54,505.550     | 3 Apr 18 |                   |                   |              | 0.00              | -54,505.55     | -54,505.55                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013319 WITH NORTHERN      | 133.870         | 3 Apr 18 |                   |                   |              | 0.00              | 133.87         | 133.87                            | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013319 WITH NORTHERN      | 963.800         | 3 Apr 18 |                   |                   |              | 0.00              | 963.80         | 963.80                            | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / BRL EX.RATE 0.3013864 WITH NORTHERN      | 228,490.910     | 3 Apr 18 |                   |                   |              | 0.00              | 228,490.91     | 228,490.91                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4051 WITH NORTHERN TRUST   | 14,432.680      | 3 Apr 18 |                   |                   |              | 0.00              | 14,432.68      | 14,432.68                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 BRL / USD EX.RATE 3.7143 WITH NORTHERN TRUST   | -1,493,139.470  | 3 Aug 18 |                   |                   |              | 0.00              | -1,493,139.47  | -1,493,139.47                     | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.993528 WITH NORTHERN TRUST | -2,216,087.670  | 3 Aug 18 |                   |                   |              | 0.00              | -2,216,087.67  | -2,216,087.67                     | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 HKD / USD EX.RATE 7.8487 WITH NORTHERN TRUST   | -109,407.350    | 3 Aug 18 |                   |                   |              | 0.00              | -109,407.35    | -109,407.35                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 JPY / USD EX.RATE 111.11 WITH NORTHERN TRUST   | -10,000,000.000 | 3 Aug 18 |                   |                   |              | 0.00              | -10,000,000.00 | -10,000,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 JPY / USD EX.RATE 111.216 WITH NORTHERN TRUST  | -1,175,978.020  | 3 Aug 18 |                   |                   |              | 0.00              | -1,175,978.02  | -1,175,978.02                     | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN      | 835,350.070     | 3 Aug 18 |                   |                   |              | 0.00              | 835,350.07     | 835,350.07                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN      | 594.800       | 3 Aug 18 |                   |                   |              | 0.00              | 594.80       | 594.80                            | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / BRL EX.RATE 0.2673511 WITH NORTHERN      | 27,522.960    | 3 Aug 18 |                   |                   |              | 0.00              | 27,522.96    | 27,522.96                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / CAD EX.RATE 0.7701609 WITH NORTHERN      | 1,920,648.460 | 3 Aug 18 |                   |                   |              | 0.00              | 1,920,648.46 | 1,920,648.46                      | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / EUR EX.RATE 1.15767 WITH NORTHERN TRUST  | 11,914.820    | 3 Aug 18 |                   |                   |              | 0.00              | 11,914.82    | 11,914.82                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / GBP EX.RATE 1.299891 WITH NORTHERN TRUST | 25,199.410    | 3 Aug 18 |                   |                   |              | 0.00              | 25,199.41    | 25,199.41                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.3586089 WITH NORTHERN      | -969.620      | 3 Dec 18 |                   |                   |              | 0.00              | -969.62      | -969.62                           | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.3586089 WITH NORTHERN      | -639.020      | 3 Dec 18 |                   |                   |              | 0.00              | -639.02      | -639.02                           | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST   | -63,927.620   | 3 Dec 18 |                   |                   |              | 0.00              | -63,927.62   | -63,927.62                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST   | -574,266.000  | 3 Dec 18 |                   |                   |              | 0.00              | -574,266.00  | -574,266.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8195 WITH NORTHERN TRUST   | -468,637.150  | 3 Dec 18 |                   |                   |              | 0.00              | -468,637.15  | -468,637.15                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 BRL / USD EX.RATE 3.8295 WITH NORTHERN TRUST   | -149,258.210  | 3 Dec 18 |                   |                   |              | 0.00              | -149,258.21  | -149,258.21                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8815233 WITH NORTHERN      | -27,031.410   | 3 Dec 18 |                   |                   |              | 0.00              | -27,031.41   | -27,031.41                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7857311 WITH NORTHERN      | -28,558.360   | 3 Dec 18 |                   |                   |              | 0.00              | -28,558.36   | -28,558.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN      | 49,649.580  | 3 Dec 18 |                   |                   |              | 0.00              | 49,649.58  | 49,649.58                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN      | 130,057.000 | 3 Dec 18 |                   |                   |              | 0.00              | 130,057.00 | 130,057.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN      | 110,560.650 | 3 Dec 18 |                   |                   |              | 0.00              | 110,560.65 | 110,560.65                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN      | 4,303.340   | 3 Dec 18 |                   |                   |              | 0.00              | 4,303.34   | 4,303.34                          | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611307 WITH NORTHERN      | 16,130.130  | 3 Dec 18 |                   |                   |              | 0.00              | 16,130.13  | 16,130.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / BRL EX.RATE 0.2611784 WITH NORTHERN      | 17,149.720  | 3 Dec 18 |                   |                   |              | 0.00              | 17,149.72  | 17,149.72                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CAD EX.RATE 0.7581501 WITH NORTHERN      | 41.620      | 3 Dec 18 |                   |                   |              | 0.00              | 41.62      | 41.62                             | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / CHF EX.RATE 1.0009008 WITH NORTHERN      | 527,975.530 | 3 Dec 18 |                   |                   |              | 0.00              | 527,975.53 | 527,975.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / EUR EX.RATE 1.135606 WITH NORTHERN TRUST | 770,207.140 | 3 Dec 18 |                   |                   |              | 0.00              | 770,207.14 | 770,207.14                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2727 WITH NORTHERN TRUST   | 62,605.110  | 3 Dec 18 |                   |                   |              | 0.00              | 62,605.11  | 62,605.11                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.273706 WITH NORTHERN TRUST | 582,989.970 | 3 Dec 18 |                   |                   |              | 0.00              | 582,989.97 | 582,989.97                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / HKD EX.RATE 0.127928 WITH NORTHERN TRUST | 110,043.950 | 3 Dec 18 |                   |                   |              | 0.00              | 110,043.95 | 110,043.95                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0087951 WITH NORTHERN      | 26,124.340  | 3 Dec 18 |                   |                   |              | 0.00              | 26,124.34  | 26,124.34                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN    | 18,887.030   | 3 Dec 18 |                   |                   |              | 0.00              | 18,887.03   | 18,887.03                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN    | 18,939.860   | 3 Dec 18 |                   |                   |              | 0.00              | 18,939.86   | 18,939.86                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088072 WITH NORTHERN    | 266,930.220  | 3 Dec 18 |                   |                   |              | 0.00              | 266,930.22  | 266,930.22                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088082 WITH NORTHERN    | 7,531.050    | 3 Dec 18 |                   |                   |              | 0.00              | 7,531.05    | 7,531.05                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2496 WITH NORTHERN TRUST | -82,673.560  | 3 Jan 18 |                   |                   |              | 0.00              | -82,673.56  | -82,673.56                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2496 WITH NORTHERN TRUST | -446,314.920 | 3 Jan 18 |                   |                   |              | 0.00              | -446,314.92 | -446,314.92                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -149,716.820 | 3 Jan 18 |                   |                   |              | 0.00              | -149,716.82 | -149,716.82                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -274,200.210 | 3 Jan 18 |                   |                   |              | 0.00              | -274,200.21 | -274,200.21                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -370,627.810 | 3 Jan 18 |                   |                   |              | 0.00              | -370,627.81 | -370,627.81                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -315,674.000 | 3 Jan 18 |                   |                   |              | 0.00              | -315,674.00 | -315,674.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -212,735.210 | 3 Jan 18 |                   |                   |              | 0.00              | -212,735.21 | -212,735.21                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -254,817.620 | 3 Jan 18 |                   |                   |              | 0.00              | -254,817.62 | -254,817.62                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST | -178,174.300 | 3 Jan 18 |                   |                   |              | 0.00              | -178,174.30 | -178,174.30                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8312552 WITH NORTHERN      | -69,429.200  | 3 Jan 18 |                   |                   |              | 0.00              | -69,429.20  | -69,429.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.832016 WITH NORTHERN TRUST | -256,587.250 | 3 Jan 18 |                   |                   |              | 0.00              | -256,587.25 | -256,587.25                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 NOK / USD EX.RATE 8.1119 WITH NORTHERN TRUST   | -14,513.190  | 3 Jan 18 |                   |                   |              | 0.00              | -14,513.19  | -14,513.19                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3068614 WITH NORTHERN      | 136.330      | 3 Jan 18 |                   |                   |              | 0.00              | 136.33      | 136.33                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3068614 WITH NORTHERN      | 812.100      | 3 Jan 18 |                   |                   |              | 0.00              | 812.10      | 812.10                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN      | 182,524.020  | 3 Jan 18 |                   |                   |              | 0.00              | 182,524.02  | 182,524.02                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7971303 WITH NORTHERN      | 13.330       | 3 Jan 18 |                   |                   |              | 0.00              | 13.33       | 13.33                             | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7971303 WITH NORTHERN      | 1.100        | 3 Jan 18 |                   |                   |              | 0.00              | 1.10        | 1.10                              | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | 36,776.650   | 3 Jan 18 |                   |                   |              | 0.00              | 36,776.65   | 36,776.65                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | 3,900.330    | 3 Jan 18 |                   |                   |              | 0.00              | 3,900.33    | 3,900.33                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | 9,027.940    | 3 Jan 18 |                   |                   |              | 0.00              | 9,027.94    | 9,027.94                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | 1,560.130    | 3 Jan 18 |                   |                   |              | 0.00              | 1,560.13    | 1,560.13                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / CAD EX.RATE 0.7974157 WITH NORTHERN      | 9,058.160    | 3 Jan 18 |                   |                   |              | 0.00              | 9,058.16    | 9,058.16                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.202323 WITH NORTHERN TRUST | 123,583.530   | 3 Jan 18 |                   |                   |              | 0.00              | 123,583.53   | 123,583.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3508 WITH NORTHERN TRUST   | 405,207.260   | 3 Jan 18 |                   |                   |              | 0.00              | 405,207.26   | 405,207.26                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3508 WITH NORTHERN TRUST   | 797,720.800   | 3 Jan 18 |                   |                   |              | 0.00              | 797,720.80   | 797,720.80                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / GBP EX.RATE 1.3515 WITH NORTHERN TRUST   | 254,750.480   | 3 Jan 18 |                   |                   |              | 0.00              | 254,750.48   | 254,750.48                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / HKD EX.RATE 0.1279214 WITH NORTHERN      | 56,918.560    | 3 Jan 18 |                   |                   |              | 0.00              | 56,918.56    | 56,918.56                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 USD / HKD EX.RATE 0.127923 WITH NORTHERN TRUST | 19,690.130    | 3 Jan 18 |                   |                   |              | 0.00              | 19,690.13    | 19,690.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 JPY / USD EX.RATE 110.538 WITH NORTHERN TRUST  | -32,992.900   | 3 Jul 18 |                   |                   |              | 0.00              | -32,992.90   | -32,992.90                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / AUD EX.RATE 0.7376 WITH NORTHERN TRUST   | 59,639.390    | 3 Jul 18 |                   |                   |              | 0.00              | 59,639.39    | 59,639.39                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2563905 WITH NORTHERN      | 125.300       | 3 Jul 18 |                   |                   |              | 0.00              | 125.30       | 125.30                            | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2564826 WITH NORTHERN      | 3,690.260     | 3 Jul 18 |                   |                   |              | 0.00              | 3,690.26     | 3,690.26                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / BRL EX.RATE 0.2564826 WITH NORTHERN      | 1,760.540     | 3 Jul 18 |                   |                   |              | 0.00              | 1,760.54     | 1,760.54                          | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / CAD EX.RATE 0.7609406 WITH NORTHERN      | 1,129,910.450 | 3 Jul 18 |                   |                   |              | 0.00              | 1,129,910.45 | 1,129,910.45                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / CAD EX.RATE 0.7609406 WITH NORTHERN      | 166,923.380   | 3 Jul 18 |                   |                   |              | 0.00              | 166,923.38   | 166,923.38                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / EUR EX.RATE 1.16582 WITH NORTHERN TRUST  | 26,949.880   | 3 Jul 18 |                   |                   |              | 0.00              | 26,949.88   | 26,949.88                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / GBP EX.RATE 1.31861 WITH NORTHERN TRUST  | 251,170.600  | 3 Jul 18 |                   |                   |              | 0.00              | 251,170.60  | 251,170.60                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / JPY EX.RATE 0.0090416 WITH NORTHERN      | 56,301.280   | 3 Jul 18 |                   |                   |              | 0.00              | 56,301.28   | 56,301.28                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / ZAR EX.RATE 0.0728597 WITH NORTHERN      | 20,342.870   | 3 Jul 18 |                   |                   |              | 0.00              | 20,342.87   | 20,342.87                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST   | -80,220.190  | 3 May 18 |                   |                   |              | 0.00              | -80,220.19  | -80,220.19                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST   | -269,181.800 | 3 May 18 |                   |                   |              | 0.00              | -269,181.80 | -269,181.80                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 BRL / USD EX.RATE 3.5405 WITH NORTHERN TRUST   | -34,217.840  | 3 May 18 |                   |                   |              | 0.00              | -34,217.84  | -34,217.84                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 EUR / USD EX.RATE 0.834432 WITH NORTHERN TRUST | -365,928.200 | 3 May 18 |                   |                   |              | 0.00              | -365,928.20 | -365,928.20                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 EUR / USD EX.RATE 0.8356767 WITH NORTHERN      | -564,129.040 | 3 May 18 |                   |                   |              | 0.00              | -564,129.04 | -564,129.04                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 GBP / USD EX.RATE 0.7369197 WITH NORTHERN      | -48,254.740  | 3 May 18 |                   |                   |              | 0.00              | -48,254.74  | -48,254.74                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 HKD / USD EX.RATE 7.8495 WITH NORTHERN TRUST   | -969,049.550 | 3 May 18 |                   |                   |              | 0.00              | -969,049.55 | -969,049.55                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 MXN / USD EX.RATE 19.0331 WITH NORTHERN TRUST  | -69,352.960  | 3 May 18 |                   |                   |              | 0.00              | -69,352.96  | -69,352.96                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / BRL EX.RATE 0.2804813 WITH NORTHERN      | 43,444.180   | 3 May 18 |                   |                   |              | 0.00              | 43,444.18   | 43,444.18                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / BRL EX.RATE 0.2825417 WITH NORTHERN      | 236,108.670  | 3 May 18 |                   |                   |              | 0.00              | 236,108.67  | 236,108.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1955 WITH NORTHERN TRUST   | 54,909.120   | 3 May 18 |                   |                   |              | 0.00              | 54,909.12   | 54,909.12                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1955 WITH NORTHERN TRUST   | 2,754.000    | 3 May 18 |                   |                   |              | 0.00              | 2,754.00    | 2,754.00                          | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST   | 35.390       | 3 May 18 |                   |                   |              | 0.00              | 35.39       | 35.39                             | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / EUR EX.RATE 1.1968 WITH NORTHERN TRUST   | 18.800       | 3 May 18 |                   |                   |              | 0.00              | 18.80       | 18.80                             | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / GBP EX.RATE 1.356359 WITH NORTHERN TRUST | 79,408.610   | 3 May 18 |                   |                   |              | 0.00              | 79,408.61   | 79,408.61                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / HKD EX.RATE 0.1273758 WITH NORTHERN      | 192,428.020  | 3 May 18 |                   |                   |              | 0.00              | 192,428.02  | 192,428.02                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / JPY EX.RATE 0.0091659 WITH NORTHERN      | 53,951.370   | 3 May 18 |                   |                   |              | 0.00              | 53,951.37   | 53,951.37                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / NOK EX.RATE 0.1241218 WITH NORTHERN      | 18,255.230   | 3 May 18 |                   |                   |              | 0.00              | 18,255.23   | 18,255.23                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 BRL / USD EX.RATE 3.8318 WITH NORTHERN TRUST   | -66,672.180  | 3 Oct 18 |                   |                   |              | 0.00              | -66,672.18  | -66,672.18                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 BRL / USD EX.RATE 3.8325 WITH NORTHERN TRUST   | -44,487.530  | 3 Oct 18 |                   |                   |              | 0.00              | -44,487.53  | -44,487.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 CHF / USD EX.RATE 0.989435 WITH NORTHERN TRUST | -105,107.910 | 3 Oct 18 |                   |                   |              | 0.00              | -105,107.91 | -105,107.91                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 EUR / USD EX.RATE 0.8678499 WITH NORTHERN      | -357,977.590 | 3 Oct 18 |                   |                   |              | 0.00              | -357,977.59 | -357,977.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 GBP / USD EX.RATE 0.7696955 WITH NORTHERN    | -432,505.200 | 3 Oct 18 |                   |                   |              | 0.00              | -432,505.20 | -432,505.20                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / AUD EX.RATE 0.712 WITH NORTHERN TRUST  | 7.050        | 3 Oct 18 |                   |                   |              | 0.00              | 7.05        | 7.05                              | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2592958 WITH NORTHERN    | 19,587.670   | 3 Oct 18 |                   |                   |              | 0.00              | 19,587.67   | 19,587.67                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2593899 WITH NORTHERN    | 158.680      | 3 Oct 18 |                   |                   |              | 0.00              | 158.68      | 158.68                            | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2593899 WITH NORTHERN    | 577.090      | 3 Oct 18 |                   |                   |              | 0.00              | 577.09      | 577.09                            | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / BRL EX.RATE 0.2609263 WITH NORTHERN    | 10,836.380   | 3 Oct 18 |                   |                   |              | 0.00              | 10,836.38   | 10,836.38                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / CAD EX.RATE 0.7795709 WITH NORTHERN    | 25,944.860   | 3 Oct 18 |                   |                   |              | 0.00              | 25,944.86   | 25,944.86                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / CAD EX.RATE 0.7795709 WITH NORTHERN    | 35,501.780   | 3 Oct 18 |                   |                   |              | 0.00              | 35,501.78   | 35,501.78                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / GBP EX.RATE 1.2969 WITH NORTHERN TRUST | 32,003.470   | 3 Oct 18 |                   |                   |              | 0.00              | 32,003.47   | 32,003.47                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / HKD EX.RATE 0.1275868 WITH NORTHERN    | 42,184.720   | 3 Oct 18 |                   |                   |              | 0.00              | 42,184.72   | 42,184.72                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / HKD EX.RATE 0.1276015 WITH NORTHERN    | 150,489.340  | 3 Oct 18 |                   |                   |              | 0.00              | 150,489.34  | 150,489.34                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / ILS EX.RATE 0.2756537 WITH NORTHERN    | 573,642.150  | 3 Oct 18 |                   |                   |              | 0.00              | 573,642.15  | 573,642.15                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087489 WITH NORTHERN    | 264,145.720  | 3 Oct 18 |                   |                   |              | 0.00              | 264,145.72  | 264,145.72                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087489 WITH NORTHERN      | 31,150.500  | 3 Oct 18 |                   |                   |              | 0.00              | 31,150.50  | 31,150.50                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087489 WITH NORTHERN      | 120,113.910 | 3 Oct 18 |                   |                   |              | 0.00              | 120,113.91 | 120,113.91                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087559 WITH NORTHERN      | 398,068.870 | 3 Oct 18 |                   |                   |              | 0.00              | 398,068.87 | 398,068.87                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 CAD / USD EX.RATE 1.306939 WITH NORTHERN TRUST | -15,156.530 | 3 Sep 18 |                   |                   |              | 0.00              | -15,156.53 | -15,156.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 CAD / USD EX.RATE 1.306939 WITH NORTHERN TRUST | -7,848.630  | 3 Sep 18 |                   |                   |              | 0.00              | -7,848.63  | -7,848.63                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST   | 6.030       | 3 Sep 18 |                   |                   |              | 0.00              | 6.03       | 6.03                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST   | 1.200       | 3 Sep 18 |                   |                   |              | 0.00              | 1.20       | 1.20                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / AUD EX.RATE 0.7214 WITH NORTHERN TRUST   | 18.720      | 3 Sep 18 |                   |                   |              | 0.00              | 18.72      | 18.72                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / CAD EX.RATE 1.3085 WITH NORTHERN TRUST   | 0.330       | 3 Sep 18 |                   |                   |              | 0.00              | 0.33       | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / MXN EX.RATE 0.0520129 WITH NORTHERN      | 7,304.510   | 3 Sep 18 |                   |                   |              | 0.00              | 7,304.51   | 7,304.51                          | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / MXN EX.RATE 0.0520129 WITH NORTHERN      | 13,878.570  | 3 Sep 18 |                   |                   |              | 0.00              | 13,878.57  | 13,878.57                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SEK EX.RATE 0.1097526 WITH NORTHERN      | 9.290       | 3 Sep 18 |                   |                   |              | 0.00              | 9.29       | 9.29                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SGD EX.RATE 0.7289692 WITH NORTHERN      | 8,376.480   | 3 Sep 18 |                   |                   |              | 0.00              | 8,376.48   | 8,376.48                          | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / SGD EX.RATE 0.7289692 WITH NORTHERN      | 9,317.060    | 3 Sep 18 |                   |                   |              | 0.00              | 9,317.06    | 9,317.06                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 AUD / USD EX.RATE 1.2981045 WITH NORTHERN      | -95,309.340  | 4 Apr 18 |                   |                   |              | 0.00              | -95,309.34  | -95,309.34                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 AUD / USD EX.RATE 1.2981045 WITH NORTHERN      | -6,538.360   | 4 Apr 18 |                   |                   |              | 0.00              | -6,538.36   | -6,538.36                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3518 WITH NORTHERN TRUST   | -1,998.930   | 4 Apr 18 |                   |                   |              | 0.00              | -1,998.93   | -1,998.93                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3524 WITH NORTHERN TRUST   | -45,037.280  | 4 Apr 18 |                   |                   |              | 0.00              | -45,037.28  | -45,037.28                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3524 WITH NORTHERN TRUST   | -18,212.480  | 4 Apr 18 |                   |                   |              | 0.00              | -18,212.48  | -18,212.48                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3597 WITH NORTHERN TRUST   | -9,625.500   | 4 Apr 18 |                   |                   |              | 0.00              | -9,625.50   | -9,625.50                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 BRL / USD EX.RATE 3.3603 WITH NORTHERN TRUST   | -177,777.060 | 4 Apr 18 |                   |                   |              | 0.00              | -177,777.06 | -177,777.06                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.276745 WITH NORTHERN TRUST | -79,070.100  | 4 Apr 18 |                   |                   |              | 0.00              | -79,070.10  | -79,070.10                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -16,574.250  | 4 Apr 18 |                   |                   |              | 0.00              | -16,574.25  | -16,574.25                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -33,404.490  | 4 Apr 18 |                   |                   |              | 0.00              | -33,404.49  | -33,404.49                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -25,653.890  | 4 Apr 18 |                   |                   |              | 0.00              | -25,653.89  | -25,653.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -8,084.300   | 4 Apr 18 |                   |                   |              | 0.00              | -8,084.30   | -8,084.30                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -15,098.020  | 4 Apr 18 |                   |                   |              | 0.00              | -15,098.02  | -15,098.02                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 CAD / USD EX.RATE 1.281744 WITH NORTHERN TRUST | -45,591.790  | 4 Apr 18 |                   |                   |              | 0.00              | -45,591.79  | -45,591.79                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7101264 WITH NORTHERN      | -647,675.000 | 4 Apr 18 |                   |                   |              | 0.00              | -647,675.00 | -647,675.00                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 GBP / USD EX.RATE 0.7101995 WITH NORTHERN      | -753,982.810 | 4 Apr 18 |                   |                   |              | 0.00              | -753,982.81 | -753,982.81                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 SGD / USD EX.RATE 1.31365 WITH NORTHERN TRUST  | -42,837.890  | 4 Apr 18 |                   |                   |              | 0.00              | -42,837.89  | -42,837.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2976988 WITH NORTHERN      | 22,676.800   | 4 Apr 18 |                   |                   |              | 0.00              | 22,676.80   | 22,676.80                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2976988 WITH NORTHERN      | 252,838.140  | 4 Apr 18 |                   |                   |              | 0.00              | 252,838.14  | 252,838.14                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2984006 WITH NORTHERN      | 603.520      | 4 Apr 18 |                   |                   |              | 0.00              | 603.52      | 603.52                            | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / BRL EX.RATE 0.2984006 WITH NORTHERN      | 162.030      | 4 Apr 18 |                   |                   |              | 0.00              | 162.03      | 162.03                            | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / CAD EX.RATE 0.7788162 WITH NORTHERN      | 5.180        | 4 Apr 18 |                   |                   |              | 0.00              | 5.18        | 5.18                              | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.227722 WITH NORTHERN TRUST | 443,145.810  | 4 Apr 18 |                   |                   |              | 0.00              | 443,145.81  | 443,145.81                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | 4,332.030    | 4 Apr 18 |                   |                   |              | 0.00              | 4,332.03    | 4,332.03                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST   | 3,403.740    | 4 Apr 18 |                   |                   |              | 0.00              | 3,403.74    | 3,403.74                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST  | 15.860       | 4 Apr 18 |                   |                   |              | 0.00              | 15.86       | 15.86                             | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2279 WITH NORTHERN TRUST  | 2.440        | 4 Apr 18 |                   |                   |              | 0.00              | 2.44        | 2.44                              | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2285 WITH NORTHERN TRUST  | 5,716.870    | 4 Apr 18 |                   |                   |              | 0.00              | 5,716.87    | 5,716.87                          | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / EUR EX.RATE 1.2285 WITH NORTHERN TRUST  | 37,534.500   | 4 Apr 18 |                   |                   |              | 0.00              | 37,534.50   | 37,534.50                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3589782 WITH NORTHERN     | -19,189.770  | 4 Dec 18 |                   |                   |              | 0.00              | -19,189.77  | -19,189.77                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3589782 WITH NORTHERN     | -29,112.340  | 4 Dec 18 |                   |                   |              | 0.00              | -29,112.34  | -29,112.34                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 BRL / USD EX.RATE 3.8247 WITH NORTHERN TRUST  | -634,902.820 | 4 Dec 18 |                   |                   |              | 0.00              | -634,902.82 | -634,902.82                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 BRL / USD EX.RATE 3.8247 WITH NORTHERN TRUST  | -181,062.240 | 4 Dec 18 |                   |                   |              | 0.00              | -181,062.24 | -181,062.24                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 CHF / USD EX.RATE 0.99808 WITH NORTHERN TRUST | -97,361.850  | 4 Dec 18 |                   |                   |              | 0.00              | -97,361.85  | -97,361.85                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8763474 WITH NORTHERN     | -460,749.070 | 4 Dec 18 |                   |                   |              | 0.00              | -460,749.07 | -460,749.07                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8815233 WITH NORTHERN     | -242,810.990 | 4 Dec 18 |                   |                   |              | 0.00              | -242,810.99 | -242,810.99                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 EUR / USD EX.RATE 0.8816888 WITH NORTHERN     | -385,491.810 | 4 Dec 18 |                   |                   |              | 0.00              | -385,491.81 | -385,491.81                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 GBP / USD EX.RATE 0.7865964 WITH NORTHERN     | -56,338.510  | 4 Dec 18 |                   |                   |              | 0.00              | -56,338.51  | -56,338.51                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 HKD / USD EX.RATE 7.8011 WITH NORTHERN TRUST | -1,000,000.000 | 4 Dec 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | 74,939.430     | 4 Dec 18 |                   |                   |              | 0.00              | 74,939.43     | 74,939.43                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | 25,650.120     | 4 Dec 18 |                   |                   |              | 0.00              | 25,650.12     | 25,650.12                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2603963 WITH NORTHERN    | 127,288.550    | 4 Dec 18 |                   |                   |              | 0.00              | 127,288.55    | 127,288.55                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | 502.010        | 4 Dec 18 |                   |                   |              | 0.00              | 502.01        | 502.01                            | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | 4,593.580      | 4 Dec 18 |                   |                   |              | 0.00              | 4,593.58      | 4,593.58                          | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604438 WITH NORTHERN    | 127.280        | 4 Dec 18 |                   |                   |              | 0.00              | 127.28        | 127.28                            | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / BRL EX.RATE 0.2604913 WITH NORTHERN    | 9,655.370      | 4 Dec 18 |                   |                   |              | 0.00              | 9,655.37      | 9,655.37                          | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / GBP EX.RATE 1.2713 WITH NORTHERN TRUST | 61,372.080     | 4 Dec 18 |                   |                   |              | 0.00              | 61,372.08     | 61,372.08                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / HKD EX.RATE 0.1280656 WITH NORTHERN    | 69,000.040     | 4 Dec 18 |                   |                   |              | 0.00              | 69,000.04     | 69,000.04                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088511 WITH NORTHERN    | 28,038.330     | 4 Dec 18 |                   |                   |              | 0.00              | 28,038.33     | 28,038.33                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088566 WITH NORTHERN    | 10,048.710     | 4 Dec 18 |                   |                   |              | 0.00              | 10,048.71     | 10,048.71                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088566 WITH NORTHERN    | 5,455.670      | 4 Dec 18 |                   |                   |              | 0.00              | 5,455.67      | 5,455.67                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN      | 10,582.290   | 4 Dec 18 |                   |                   |              | 0.00              | 10,582.29   | 10,582.29                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.0088678 WITH NORTHERN      | 61,563.000   | 4 Dec 18 |                   |                   |              | 0.00              | 61,563.00   | 61,563.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / PLN EX.RATE 0.2657242 WITH NORTHERN      | 3,161.190    | 4 Dec 18 |                   |                   |              | 0.00              | 3,161.19    | 3,161.19                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | -58,148.430  | 4 Jan 18 |                   |                   |              | 0.00              | -58,148.43  | -58,148.43                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | -8,075.290   | 4 Jan 18 |                   |                   |              | 0.00              | -8,075.29   | -8,075.29                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 AUD / USD EX.RATE 1.2725188 WITH NORTHERN      | -92,233.830  | 4 Jan 18 |                   |                   |              | 0.00              | -92,233.83  | -92,233.83                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 BRL / USD EX.RATE 3.229 WITH NORTHERN TRUST    | -80,175.920  | 4 Jan 18 |                   |                   |              | 0.00              | -80,175.92  | -80,175.92                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | -42,489.460  | 4 Jan 18 |                   |                   |              | 0.00              | -42,489.46  | -42,489.46                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | -4,518.880   | 4 Jan 18 |                   |                   |              | 0.00              | -4,518.88   | -4,518.88                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | -27,421.870  | 4 Jan 18 |                   |                   |              | 0.00              | -27,421.87  | -27,421.87                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | -34,586.860  | 4 Jan 18 |                   |                   |              | 0.00              | -34,586.86  | -34,586.86                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.253151 WITH NORTHERN TRUST | -8,467.940   | 4 Jan 18 |                   |                   |              | 0.00              | -8,467.94   | -8,467.94                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 EUR / USD EX.RATE 0.8286398 WITH NORTHERN      | -165,964.090 | 4 Jan 18 |                   |                   |              | 0.00              | -165,964.09 | -165,964.09                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 GBP / USD EX.RATE 0.7375333 WITH NORTHERN      | -95,215.890    | 4 Jan 18 |                   |                   |              | 0.00              | -95,215.89    | -95,215.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 GBP / USD EX.RATE 0.7377841 WITH NORTHERN      | -479,350.040   | 4 Jan 18 |                   |                   |              | 0.00              | -479,350.04   | -479,350.04                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 JPY / USD EX.RATE 112.78 WITH NORTHERN TRUST   | -1,511,275.700 | 4 Jan 18 |                   |                   |              | 0.00              | -1,511,275.70 | -1,511,275.70                     | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 NOK / USD EX.RATE 8.5819 WITH NORTHERN TRUST   | -14,743.290    | 4 Jan 18 |                   |                   |              | 0.00              | -14,743.29    | -14,743.29                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | 2,820.700      | 4 Jan 18 |                   |                   |              | 0.00              | 2,820.70      | 2,820.70                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | 144,429.450    | 4 Jan 18 |                   |                   |              | 0.00              | 144,429.45    | 144,429.45                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / AUD EX.RATE 0.785843 WITH NORTHERN TRUST | 180,872.960    | 4 Jan 18 |                   |                   |              | 0.00              | 180,872.96    | 180,872.96                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / BRL EX.RATE 0.3098277 WITH NORTHERN      | 626.630        | 4 Jan 18 |                   |                   |              | 0.00              | 626.63        | 626.63                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 3,069.840      | 4 Jan 18 |                   |                   |              | 0.00              | 3,069.84      | 3,069.84                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 50,121.130     | 4 Jan 18 |                   |                   |              | 0.00              | 50,121.13     | 50,121.13                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 2,499.490      | 4 Jan 18 |                   |                   |              | 0.00              | 2,499.49      | 2,499.49                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 17,352.800     | 4 Jan 18 |                   |                   |              | 0.00              | 17,352.80     | 17,352.80                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 4,623.020      | 4 Jan 18 |                   |                   |              | 0.00              | 4,623.02      | 4,623.02                          | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 2,587.590   | 4 Jan 18 |                   |                   |              | 0.00              | 2,587.59   | 2,587.59                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 41,657.680  | 4 Jan 18 |                   |                   |              | 0.00              | 41,657.68  | 41,657.68                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 1,387.940   | 4 Jan 18 |                   |                   |              | 0.00              | 1,387.94   | 1,387.94                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7979884 WITH NORTHERN      | 6,469.120   | 4 Jan 18 |                   |                   |              | 0.00              | 6,469.12   | 6,469.12                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7987157 WITH NORTHERN      | 262,689.000 | 4 Jan 18 |                   |                   |              | 0.00              | 262,689.00 | 262,689.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / EUR EX.RATE 1.207827 WITH NORTHERN TRUST | 208,864.740 | 4 Jan 18 |                   |                   |              | 0.00              | 208,864.74 | 208,864.74                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | 151,078.820 | 4 Jan 18 |                   |                   |              | 0.00              | 151,078.82 | 151,078.82                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | 954,962.710 | 4 Jan 18 |                   |                   |              | 0.00              | 954,962.71 | 954,962.71                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / HKD EX.RATE 0.1279067 WITH NORTHERN      | 15,608.810  | 4 Jan 18 |                   |                   |              | 0.00              | 15,608.81  | 15,608.81                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / HKD EX.RATE 0.12791 WITH NORTHERN TRUST  | 70,811.510  | 4 Jan 18 |                   |                   |              | 0.00              | 70,811.51  | 70,811.51                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / JPY EX.RATE 0.0088975 WITH NORTHERN      | 874,981.320 | 4 Jan 18 |                   |                   |              | 0.00              | 874,981.32 | 874,981.32                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / SEK EX.RATE 0.1228049 WITH NORTHERN      | 10,164.610  | 4 Jan 18 |                   |                   |              | 0.00              | 10,164.61  | 10,164.61                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 USD / SEK EX.RATE 0.1228049 WITH NORTHERN      | 563.670     | 4 Jan 18 |                   |                   |              | 0.00              | 563.67     | 563.67                            | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -28,376.300  | 4 Jul 18 |                   |                   |              | 0.00              | -28,376.30  | -28,376.30                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -151,332.380 | 4 Jul 18 |                   |                   |              | 0.00              | -151,332.38 | -151,332.38                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -1,500.630   | 4 Jul 18 |                   |                   |              | 0.00              | -1,500.63   | -1,500.63                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -3,967.790   | 4 Jul 18 |                   |                   |              | 0.00              | -3,967.79   | -3,967.79                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -99,038.390  | 4 Jul 18 |                   |                   |              | 0.00              | -99,038.39  | -99,038.39                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 52,210.780   | 4 Jul 18 |                   |                   |              | 0.00              | 52,210.78   | 52,210.78                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 51,149.220   | 4 Jul 18 |                   |                   |              | 0.00              | 51,149.22   | 51,149.22                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 0.7606877 WITH NORTHERN      | 7.880        | 4 Jul 18 |                   |                   |              | 0.00              | 7.88        | 7.88                              | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / CAD EX.RATE 1.3146 WITH NORTHERN TRUST   | 0.690        | 4 Jul 18 |                   |                   |              | 0.00              | 0.69        | 0.69                              | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 CHF / USD EX.RATE 0.987871 WITH NORTHERN TRUST | -142,190.860 | 4 Jun 18 |                   |                   |              | 0.00              | -142,190.86 | -142,190.86                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 EUR / USD EX.RATE 0.855432 WITH NORTHERN TRUST | -908,413.530 | 4 Jun 18 |                   |                   |              | 0.00              | -908,413.53 | -908,413.53                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / BRL EX.RATE 0.2667449 WITH NORTHERN      | 130.360      | 4 Jun 18 |                   |                   |              | 0.00              | 130.36      | 130.36                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / BRL EX.RATE 0.2667947 WITH NORTHERN      | 75,499.990   | 4 Jun 18 |                   |                   |              | 0.00              | 75,499.99   | 75,499.99                         | 0.00          |

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Northern Trust

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 242.670       | 4 Jun 18 |                   |                   |              | 0.00              | 242.67       | 242.67                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 535.150       | 4 Jun 18 |                   |                   |              | 0.00              | 535.15       | 535.15                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7732403 WITH NORTHERN      | 6,275.020     | 4 Jun 18 |                   |                   |              | 0.00              | 6,275.02     | 6,275.02                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | 4.420         | 4 Jun 18 |                   |                   |              | 0.00              | 4.42         | 4.42                              | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | 18.230        | 4 Jun 18 |                   |                   |              | 0.00              | 18.23        | 18.23                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.170026 WITH NORTHERN TRUST | 4,134.930     | 4 Jun 18 |                   |                   |              | 0.00              | 4,134.93     | 4,134.93                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / EUR EX.RATE 1.170095 WITH NORTHERN TRUST | 1,428,947.350 | 4 Jun 18 |                   |                   |              | 0.00              | 1,428,947.35 | 1,428,947.35                      | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / GBP EX.RATE 1.331851 WITH NORTHERN TRUST | 244,369.910   | 4 Jun 18 |                   |                   |              | 0.00              | 244,369.91   | 244,369.91                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274532 WITH NORTHERN      | 723,525.770   | 4 Jun 18 |                   |                   |              | 0.00              | 723,525.77   | 723,525.77                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN      | 1,458.200     | 4 Jun 18 |                   |                   |              | 0.00              | 1,458.20     | 1,458.20                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN      | 41,267.000    | 4 Jun 18 |                   |                   |              | 0.00              | 41,267.00    | 41,267.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091042 WITH NORTHERN      | 19,583.030    | 4 Jun 18 |                   |                   |              | 0.00              | 19,583.03    | 19,583.03                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 AUD / USD EX.RATE 1.3266981 WITH NORTHERN      | -283,410.380  | 4 May 18 |                   |                   |              | 0.00              | -283,410.38  | -283,410.38                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 MAY 2018 BRL / USD EX.RATE 3.5259 WITH NORTHERN TRUST   | -160,751.460 | 4 May 18 |                   |                   |              | 0.00              | -160,751.46 | -160,751.46                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 BRL / USD EX.RATE 3.5295 WITH NORTHERN TRUST   | -53,149.000  | 4 May 18 |                   |                   |              | 0.00              | -53,149.00  | -53,149.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 CAD / USD EX.RATE 1.286143 WITH NORTHERN TRUST | -3,946.820   | 4 May 18 |                   |                   |              | 0.00              | -3,946.82   | -3,946.82                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 EUR / USD EX.RATE 0.837855 WITH NORTHERN TRUST | -648,113.530 | 4 May 18 |                   |                   |              | 0.00              | -648,113.53 | -648,113.53                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 GBP / USD EX.RATE 0.7380618 WITH NORTHERN      | -11,660.930  | 4 May 18 |                   |                   |              | 0.00              | -11,660.93  | -11,660.93                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 MXN / USD EX.RATE 19.2481 WITH NORTHERN TRUST  | -128,001.160 | 4 May 18 |                   |                   |              | 0.00              | -128,001.16 | -128,001.16                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN      | 35,419.740   | 4 May 18 |                   |                   |              | 0.00              | 35,419.74   | 35,419.74                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN      | 145,818.110  | 4 May 18 |                   |                   |              | 0.00              | 145,818.11  | 145,818.11                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2830616 WITH NORTHERN      | 86,663.130   | 4 May 18 |                   |                   |              | 0.00              | 86,663.13   | 86,663.13                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2834226 WITH NORTHERN      | 138.510      | 4 May 18 |                   |                   |              | 0.00              | 138.51      | 138.51                            | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / BRL EX.RATE 0.2834226 WITH NORTHERN      | 630.550      | 4 May 18 |                   |                   |              | 0.00              | 630.55      | 630.55                            | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST   | 823,044.730  | 4 May 18 |                   |                   |              | 0.00              | 823,044.73  | 823,044.73                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.1953 WITH NORTHERN TRUST   | 46,419.890   | 4 May 18 |                   |                   |              | 0.00              | 46,419.89   | 46,419.89                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.352195 WITH NORTHERN TRUST | 49,484.910   | 4 May 18 |                   |                   |              | 0.00              | 49,484.91   | 49,484.91                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / GBP EX.RATE 1.3534 WITH NORTHERN TRUST   | 6.350        | 4 May 18 |                   |                   |              | 0.00              | 6.35        | 6.35                              | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 BRL / USD EX.RATE 3.8836 WITH NORTHERN TRUST   | -89,148.190  | 4 Oct 18 |                   |                   |              | 0.00              | -89,148.19  | -89,148.19                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 BRL / USD EX.RATE 3.8836 WITH NORTHERN TRUST   | -165,634.680 | 4 Oct 18 |                   |                   |              | 0.00              | -165,634.68 | -165,634.68                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 CHF / USD EX.RATE 0.99211 WITH NORTHERN TRUST  | -148,530.120 | 4 Oct 18 |                   |                   |              | 0.00              | -148,530.12 | -148,530.12                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 EUR / USD EX.RATE 0.8682063 WITH NORTHERN      | -392,390.210 | 4 Oct 18 |                   |                   |              | 0.00              | -392,390.21 | -392,390.21                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 EUR / USD EX.RATE 0.8693687 WITH NORTHERN      | -756,967.220 | 4 Oct 18 |                   |                   |              | 0.00              | -756,967.22 | -756,967.22                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 GBP / USD EX.RATE 0.7684357 WITH NORTHERN      | -72,378.510  | 4 Oct 18 |                   |                   |              | 0.00              | -72,378.51  | -72,378.51                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 ILS / USD EX.RATE 3.635766 WITH NORTHERN TRUST | -334,063.310 | 4 Oct 18 |                   |                   |              | 0.00              | -334,063.31 | -334,063.31                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 MXN / USD EX.RATE 19.1032 WITH NORTHERN TRUST  | -82,949.980  | 4 Oct 18 |                   |                   |              | 0.00              | -82,949.98  | -82,949.98                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN      | 31,670.060   | 4 Oct 18 |                   |                   |              | 0.00              | 31,670.06   | 31,670.06                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN      | 145,375.680  | 4 Oct 18 |                   |                   |              | 0.00              | 145,375.68  | 145,375.68                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN      | 72,934.280   | 4 Oct 18 |                   |                   |              | 0.00              | 72,934.28   | 72,934.28                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |            |          |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States dollar - USD</b>                                           |            |          |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN | 46,791.060 | 4 Oct 18 |                   |                   |              | 0.00              | 46,791.06 | 46,791.06                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN | 51,230.670 | 4 Oct 18 |                   |                   |              | 0.00              | 51,230.67 | 51,230.67                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN | 94,510.440 | 4 Oct 18 |                   |                   |              | 0.00              | 94,510.44 | 94,510.44                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / BRL EX.RATE 0.2553757 WITH NORTHERN | 6,885.600  | 4 Oct 18 |                   |                   |              | 0.00              | 6,885.60  | 6,885.60                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN | 86,646.630 | 4 Oct 18 |                   |                   |              | 0.00              | 86,646.63 | 86,646.63                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN | 23,971.060 | 4 Oct 18 |                   |                   |              | 0.00              | 23,971.06 | 23,971.06                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN | 35,816.620 | 4 Oct 18 |                   |                   |              | 0.00              | 35,816.62 | 35,816.62                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN | 6,619.340  | 4 Oct 18 |                   |                   |              | 0.00              | 6,619.34  | 6,619.34                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7733599 WITH NORTHERN | 53,325.020 | 4 Oct 18 |                   |                   |              | 0.00              | 53,325.02 | 53,325.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN | 17,592.250 | 4 Oct 18 |                   |                   |              | 0.00              | 17,592.25 | 17,592.25                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN | 36,456.070 | 4 Oct 18 |                   |                   |              | 0.00              | 36,456.07 | 36,456.07                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN | 24,073.920 | 4 Oct 18 |                   |                   |              | 0.00              | 24,073.92 | 24,073.92                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7763626 WITH NORTHERN | 26,642.780 | 4 Oct 18 |                   |                   |              | 0.00              | 26,642.78 | 26,642.78                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.7766387 WITH NORTHERN      | 335,638.100 | 4 Oct 18 |                   |                   |              | 0.00              | 335,638.10 | 335,638.10                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / COP EX.RATE 0.00033 WITH NORTHERN TRUST  | 32,922.040  | 4 Oct 18 |                   |                   |              | 0.00              | 32,922.04  | 32,922.04                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.1501 WITH NORTHERN TRUST   | 141,079.860 | 4 Oct 18 |                   |                   |              | 0.00              | 141,079.86 | 141,079.86                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.151219 WITH NORTHERN TRUST | 141,687.870 | 4 Oct 18 |                   |                   |              | 0.00              | 141,687.87 | 141,687.87                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH NORTHERN      | 41,876.970  | 4 Oct 18 |                   |                   |              | 0.00              | 41,876.97  | 41,876.97                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / HKD EX.RATE 0.1276455 WITH NORTHERN      | 164,093.760 | 4 Oct 18 |                   |                   |              | 0.00              | 164,093.76 | 164,093.76                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / ILS EX.RATE 0.2747857 WITH NORTHERN      | 484,405.890 | 4 Oct 18 |                   |                   |              | 0.00              | 484,405.89 | 484,405.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / JPY EX.RATE 0.0087699 WITH NORTHERN      | 771,188.110 | 4 Oct 18 |                   |                   |              | 0.00              | 771,188.11 | 771,188.11                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / JPY EX.RATE 0.0087873 WITH NORTHERN      | 45,079.450  | 4 Oct 18 |                   |                   |              | 0.00              | 45,079.45  | 45,079.45                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN      | 2,378.130   | 4 Oct 18 |                   |                   |              | 0.00              | 2,378.13   | 2,378.13                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN      | 5,456.490   | 4 Oct 18 |                   |                   |              | 0.00              | 5,456.49   | 5,456.49                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / PLN EX.RATE 0.2670298 WITH NORTHERN      | 39,720.690  | 4 Oct 18 |                   |                   |              | 0.00              | 39,720.69  | 39,720.69                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 CHF / USD EX.RATE 0.976038 WITH NORTHERN TRUST | -23,389.500 | 4 Sep 18 |                   |                   |              | 0.00              | -23,389.50 | -23,389.50                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 SEP 2018 EUR / USD EX.RATE 0.8664475 WITH NORTHERN      | -28,155.380 | 4 Sep 18 |                   |                   |              | 0.00              | -28,155.38 | -28,155.38                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 79.540      | 4 Sep 18 |                   |                   |              | 0.00              | 79.54      | 79.54                             | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 5,667.320   | 4 Sep 18 |                   |                   |              | 0.00              | 5,667.32   | 5,667.32                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 1,941.680   | 4 Sep 18 |                   |                   |              | 0.00              | 1,941.68   | 1,941.68                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 7,218.670   | 4 Sep 18 |                   |                   |              | 0.00              | 7,218.67   | 7,218.67                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 63.130      | 4 Sep 18 |                   |                   |              | 0.00              | 63.13      | 63.13                             | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 24.440      | 4 Sep 18 |                   |                   |              | 0.00              | 24.44      | 24.44                             | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / BRL EX.RATE 0.2390114 WITH NORTHERN      | 2,194.330   | 4 Sep 18 |                   |                   |              | 0.00              | 2,194.33   | 2,194.33                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / GBP EX.RATE 1.282091 WITH NORTHERN TRUST | 48,813.560  | 4 Sep 18 |                   |                   |              | 0.00              | 48,813.56  | 48,813.56                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.008967 WITH NORTHERN TRUST | 11,190.820  | 4 Sep 18 |                   |                   |              | 0.00              | 11,190.82  | 11,190.82                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089686 WITH NORTHERN      | 18,371.300  | 4 Sep 18 |                   |                   |              | 0.00              | 18,371.30  | 18,371.30                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089741 WITH NORTHERN      | 2,795.710   | 4 Sep 18 |                   |                   |              | 0.00              | 2,795.71   | 2,795.71                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / PLN EX.RATE 0.26868 WITH NORTHERN TRUST  | 1,253.900   | 4 Sep 18 |                   |                   |              | 0.00              | 1,253.90   | 1,253.90                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / PLN EX.RATE 0.26868 WITH NORTHERN TRUST  | 124.420        | 4 Sep 18 |                   |                   |              | 0.00              | 124.42        | 124.42                            | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / ZAR EX.RATE 0.0653433 WITH NORTHERN      | 108,186.440    | 4 Sep 18 |                   |                   |              | 0.00              | 108,186.44    | 108,186.44                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / ZAR EX.RATE 0.0657073 WITH NORTHERN      | 122,647.880    | 4 Sep 18 |                   |                   |              | 0.00              | 122,647.88    | 122,647.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 AUD / USD EX.RATE 1.3006371 WITH NORTHERN      | -4,703.220     | 5 Apr 18 |                   |                   |              | 0.00              | -4,703.22     | -4,703.22                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 AUD / USD EX.RATE 1.3006371 WITH NORTHERN      | -28,953.960    | 5 Apr 18 |                   |                   |              | 0.00              | -28,953.96    | -28,953.96                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.309 WITH NORTHERN TRUST    | -41,666.550    | 5 Apr 18 |                   |                   |              | 0.00              | -41,666.55    | -41,666.55                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.309 WITH NORTHERN TRUST    | -104,943.280   | 5 Apr 18 |                   |                   |              | 0.00              | -104,943.28   | -104,943.28                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 BRL / USD EX.RATE 3.3242 WITH NORTHERN TRUST   | -147,756.180   | 5 Apr 18 |                   |                   |              | 0.00              | -147,756.18   | -147,756.18                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 CAD / USD EX.RATE 1.278844 WITH NORTHERN TRUST | -20,042.820    | 5 Apr 18 |                   |                   |              | 0.00              | -20,042.82    | -20,042.82                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 CAD / USD EX.RATE 1.278844 WITH NORTHERN TRUST | -15,217.040    | 5 Apr 18 |                   |                   |              | 0.00              | -15,217.04    | -15,217.04                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 EUR / USD EX.RATE 0.8175258 WITH NORTHERN      | -214,999.790   | 5 Apr 18 |                   |                   |              | 0.00              | -214,999.79   | -214,999.79                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7127584 WITH NORTHERN      | -4,382,201.750 | 5 Apr 18 |                   |                   |              | 0.00              | -4,382,201.75 | -4,382,201.75                     | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 GBP / USD EX.RATE 0.7145287 WITH NORTHERN      | -330,968.600   | 5 Apr 18 |                   |                   |              | 0.00              | -330,968.60   | -330,968.60                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3009329 WITH NORTHERN      | 202,676.730  | 5 Apr 18 |                   |                   |              | 0.00              | 202,676.73  | 202,676.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3023157 WITH NORTHERN      | 1,508.040    | 5 Apr 18 |                   |                   |              | 0.00              | 1,508.04    | 1,508.04                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / BRL EX.RATE 0.3023157 WITH NORTHERN      | 75.000       | 5 Apr 18 |                   |                   |              | 0.00              | 75.00       | 75.00                             | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / CAD EX.RATE 0.7825338 WITH NORTHERN      | 1,525.940    | 5 Apr 18 |                   |                   |              | 0.00              | 1,525.94    | 1,525.94                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / COP EX.RATE 0.0003584 WITH NORTHERN      | 41,656.720   | 5 Apr 18 |                   |                   |              | 0.00              | 41,656.72   | 41,656.72                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / GBP EX.RATE 1.3971 WITH NORTHERN TRUST   | 14,297.130   | 5 Apr 18 |                   |                   |              | 0.00              | 14,297.13   | 14,297.13                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / GBP EX.RATE 1.3997 WITH NORTHERN TRUST   | 9,026.040    | 5 Apr 18 |                   |                   |              | 0.00              | 9,026.04    | 9,026.04                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / HKD EX.RATE 0.127396 WITH NORTHERN TRUST | 100,747.970  | 5 Apr 18 |                   |                   |              | 0.00              | 100,747.97  | 100,747.97                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / TRY EX.RATE 0.2472134 WITH NORTHERN      | 796,044.690  | 5 Apr 18 |                   |                   |              | 0.00              | 796,044.69  | 796,044.69                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 ZAR / USD EX.RATE 11.9567 WITH NORTHERN TRUST  | -59.630      | 5 Apr 18 |                   |                   |              | 0.00              | -59.63      | -59.63                            | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 BRL / USD EX.RATE 3.8652 WITH NORTHERN TRUST   | -251,405.880 | 5 Dec 18 |                   |                   |              | 0.00              | -251,405.88 | -251,405.88                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 BRL / USD EX.RATE 3.8652 WITH NORTHERN TRUST   | -139,802.000 | 5 Dec 18 |                   |                   |              | 0.00              | -139,802.00 | -139,802.00                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 CAD / USD EX.RATE 1.33741 WITH NORTHERN TRUST  | -312,928.860 | 5 Dec 18 |                   |                   |              | 0.00              | -312,928.86 | -312,928.86                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 DEC 2018 CHF / USD EX.RATE 0.999372 WITH NORTHERN TRUST | -301,111.260  | 5 Dec 18 |                   |                   |              | 0.00              | -301,111.26  | -301,111.26                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 EUR / USD EX.RATE 0.8813679 WITH NORTHERN      | -344,511.540  | 5 Dec 18 |                   |                   |              | 0.00              | -344,511.54  | -344,511.54                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 GBP / USD EX.RATE 0.7850526 WITH NORTHERN      | -33,851.780   | 5 Dec 18 |                   |                   |              | 0.00              | -33,851.78   | -33,851.78                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2576324 WITH NORTHERN      | 7,979.390     | 5 Dec 18 |                   |                   |              | 0.00              | 7,979.39     | 7,979.39                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2576324 WITH NORTHERN      | 121,726.120   | 5 Dec 18 |                   |                   |              | 0.00              | 121,726.12   | 121,726.12                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | 6,100.130     | 5 Dec 18 |                   |                   |              | 0.00              | 6,100.13     | 6,100.13                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | 51,427.130    | 5 Dec 18 |                   |                   |              | 0.00              | 51,427.13    | 51,427.13                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | 6,560.830     | 5 Dec 18 |                   |                   |              | 0.00              | 6,560.83     | 6,560.83                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / BRL EX.RATE 0.2588126 WITH NORTHERN      | 1,671.930     | 5 Dec 18 |                   |                   |              | 0.00              | 1,671.93     | 1,671.93                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / EUR EX.RATE 1.133257 WITH NORTHERN TRUST | 1,722,871.710 | 5 Dec 18 |                   |                   |              | 0.00              | 1,722,871.71 | 1,722,871.71                      | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.272597 WITH NORTHERN TRUST | 774,398.230   | 5 Dec 18 |                   |                   |              | 0.00              | 774,398.23   | 774,398.23                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.2738 WITH NORTHERN TRUST   | 57,695.280    | 5 Dec 18 |                   |                   |              | 0.00              | 57,695.28    | 57,695.28                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / HKD EX.RATE 0.128 WITH NORTHERN TRUST    | 30,220.100    | 5 Dec 18 |                   |                   |              | 0.00              | 30,220.10    | 30,220.10                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | 2,842.380    | 5 Dec 18 |                   |                   |              | 0.00              | 2,842.38    | 2,842.38                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | 24,861.440   | 5 Dec 18 |                   |                   |              | 0.00              | 24,861.44   | 24,861.44                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | 22,085.730   | 5 Dec 18 |                   |                   |              | 0.00              | 22,085.73   | 22,085.73                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / SGD EX.RATE 0.7312614 WITH NORTHERN      | 4,797.070    | 5 Dec 18 |                   |                   |              | 0.00              | 4,797.07    | 4,797.07                          | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 CAD / USD EX.RATE 1.24815 WITH NORTHERN TRUST  | -749,206.280 | 5 Feb 18 |                   |                   |              | 0.00              | -749,206.28 | -749,206.28                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 CHF / USD EX.RATE 0.934566 WITH NORTHERN TRUST | -196,810.350 | 5 Feb 18 |                   |                   |              | 0.00              | -196,810.35 | -196,810.35                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 EUR / USD EX.RATE 0.8057206 WITH NORTHERN      | -327,051.280 | 5 Feb 18 |                   |                   |              | 0.00              | -327,051.28 | -327,051.28                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 GBP / USD EX.RATE 0.7144133 WITH NORTHERN      | -737,736.990 | 5 Feb 18 |                   |                   |              | 0.00              | -737,736.99 | -737,736.99                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 JPY / USD EX.RATE 109.8536 WITH NORTHERN TRUST | -100,876.000 | 5 Feb 18 |                   |                   |              | 0.00              | -100,876.00 | -100,876.00                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 JPY / USD EX.RATE 110.0037 WITH NORTHERN TRUST | -58,287.010  | 5 Feb 18 |                   |                   |              | 0.00              | -58,287.01  | -58,287.01                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 NOK / USD EX.RATE 7.8173 WITH NORTHERN TRUST   | -19,365.800  | 5 Feb 18 |                   |                   |              | 0.00              | -19,365.80  | -19,365.80                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / BRL EX.RATE 0.3082804 WITH NORTHERN      | 623.500      | 5 Feb 18 |                   |                   |              | 0.00              | 623.50      | 623.50                            | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 0.9354 WITH NORTHERN TRUST   | 4.280        | 5 Feb 18 |                   |                   |              | 0.00              | 4.28        | 4.28                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 0.9354 WITH NORTHERN TRUST   | 7.980         | 5 Feb 18 |                   |                   |              | 0.00              | 7.98         | 7.98                              | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 1.0690614 WITH NORTHERN      | 22.530        | 5 Feb 18 |                   |                   |              | 0.00              | 22.53        | 22.53                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / CHF EX.RATE 1.0690614 WITH NORTHERN      | 13.970        | 5 Feb 18 |                   |                   |              | 0.00              | 13.97        | 13.97                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.239 WITH NORTHERN TRUST    | 40,721.790    | 5 Feb 18 |                   |                   |              | 0.00              | 40,721.79    | 40,721.79                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | 0.920         | 5 Feb 18 |                   |                   |              | 0.00              | 0.92         | 0.92                              | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | 0.880         | 5 Feb 18 |                   |                   |              | 0.00              | 0.88         | 0.88                              | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | 3.420         | 5 Feb 18 |                   |                   |              | 0.00              | 3.42         | 3.42                              | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | 59.530        | 5 Feb 18 |                   |                   |              | 0.00              | 59.53        | 59.53                             | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.2402 WITH NORTHERN TRUST   | 1.890         | 5 Feb 18 |                   |                   |              | 0.00              | 1.89         | 1.89                              | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / GBP EX.RATE 1.396421 WITH NORTHERN TRUST | 73,515.240    | 5 Feb 18 |                   |                   |              | 0.00              | 73,515.24    | 73,515.24                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / GBP EX.RATE 1.402615 WITH NORTHERN TRUST | 7,585,541.720 | 5 Feb 18 |                   |                   |              | 0.00              | 7,585,541.72 | 7,585,541.72                      | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.0090992 WITH NORTHERN      | 963,725.990   | 5 Feb 18 |                   |                   |              | 0.00              | 963,725.99   | 963,725.99                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.0091466 WITH NORTHERN      | 59,283.000    | 5 Feb 18 |                   |                   |              | 0.00              | 59,283.00    | 59,283.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 ZAR / USD EX.RATE 12.035493 WITH NORTHERN      | -9,599.450   | 5 Feb 18 |                   |                   |              | 0.00              | -9,599.45   | -9,599.45                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2720106 WITH NORTHERN      | -16,272.830  | 5 Jan 18 |                   |                   |              | 0.00              | -16,272.83  | -16,272.83                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2720106 WITH NORTHERN      | -117,177.490 | 5 Jan 18 |                   |                   |              | 0.00              | -117,177.49 | -117,177.49                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 AUD / USD EX.RATE 1.2729124 WITH NORTHERN      | -710,780.240 | 5 Jan 18 |                   |                   |              | 0.00              | -710,780.24 | -710,780.24                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -35,325.230  | 5 Jan 18 |                   |                   |              | 0.00              | -35,325.23  | -35,325.23                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -52,590.110  | 5 Jan 18 |                   |                   |              | 0.00              | -52,590.11  | -52,590.11                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -1,759.780   | 5 Jan 18 |                   |                   |              | 0.00              | -1,759.78   | -1,759.78                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -15,359.490  | 5 Jan 18 |                   |                   |              | 0.00              | -15,359.49  | -15,359.49                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -53,503.200  | 5 Jan 18 |                   |                   |              | 0.00              | -53,503.20  | -53,503.20                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.239152 WITH NORTHERN TRUST | -939.440     | 5 Jan 18 |                   |                   |              | 0.00              | -939.44     | -939.44                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 CAD / USD EX.RATE 1.241648 WITH NORTHERN TRUST | -4,888.330   | 5 Jan 18 |                   |                   |              | 0.00              | -4,888.33   | -4,888.33                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 DKK / USD EX.RATE 6.1838 WITH NORTHERN TRUST   | -165,478.330 | 5 Jan 18 |                   |                   |              | 0.00              | -165,478.33 | -165,478.33                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 DKK / USD EX.RATE 6.1843 WITH NORTHERN TRUST   | -176,595.120 | 5 Jan 18 |                   |                   |              | 0.00              | -176,595.12 | -176,595.12                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8266376 WITH NORTHERN      | -927,551.130  | 5 Jan 18 |                   |                   |              | 0.00              | -927,551.13  | -927,551.13                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8304268 WITH NORTHERN      | -190,597.040  | 5 Jan 18 |                   |                   |              | 0.00              | -190,597.04  | -190,597.04                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 EUR / USD EX.RATE 0.8308408 WITH NORTHERN      | -404,487.040  | 5 Jan 18 |                   |                   |              | 0.00              | -404,487.04  | -404,487.04                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 GBP / USD EX.RATE 0.736974 WITH NORTHERN TRUST | -506,452.070  | 5 Jan 18 |                   |                   |              | 0.00              | -506,452.07  | -506,452.07                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 GBP / USD EX.RATE 0.7371793 WITH NORTHERN      | -85,784.060   | 5 Jan 18 |                   |                   |              | 0.00              | -85,784.06   | -85,784.06                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 NOK / USD EX.RATE 8.0369 WITH NORTHERN TRUST   | -291,673.900  | 5 Jan 18 |                   |                   |              | 0.00              | -291,673.90  | -291,673.90                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 NOK / USD EX.RATE 8.0383 WITH NORTHERN TRUST   | -15,573.510   | 5 Jan 18 |                   |                   |              | 0.00              | -15,573.51   | -15,573.51                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.785389 WITH NORTHERN TRUST | 1,033,788.640 | 5 Jan 18 |                   |                   |              | 0.00              | 1,033,788.64 | 1,033,788.64                      | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.786157 WITH NORTHERN TRUST | 2,266.070     | 5 Jan 18 |                   |                   |              | 0.00              | 2,266.07     | 2,266.07                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / AUD EX.RATE 0.786157 WITH NORTHERN TRUST | 37,384.560    | 5 Jan 18 |                   |                   |              | 0.00              | 37,384.56    | 37,384.56                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8053812 WITH NORTHERN      | 55,746.450    | 5 Jan 18 |                   |                   |              | 0.00              | 55,746.45    | 55,746.45                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8059317 WITH NORTHERN      | 1,390.230     | 5 Jan 18 |                   |                   |              | 0.00              | 1,390.23     | 1,390.23                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8069136 WITH NORTHERN      | 226,972.920   | 5 Jan 18 |                   |                   |              | 0.00              | 226,972.92   | 226,972.92                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 702.210     | 5 Jan 18 |                   |                   |              | 0.00              | 702.21     | 702.21                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 898.320     | 5 Jan 18 |                   |                   |              | 0.00              | 898.32     | 898.32                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 1,755.220   | 5 Jan 18 |                   |                   |              | 0.00              | 1,755.22   | 1,755.22                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 2,058.230   | 5 Jan 18 |                   |                   |              | 0.00              | 2,058.23   | 2,058.23                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 16,409.080  | 5 Jan 18 |                   |                   |              | 0.00              | 16,409.08  | 16,409.08                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 51,135.650  | 5 Jan 18 |                   |                   |              | 0.00              | 51,135.65  | 51,135.65                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 359.450     | 5 Jan 18 |                   |                   |              | 0.00              | 359.45     | 359.45                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 930.820     | 5 Jan 18 |                   |                   |              | 0.00              | 930.82     | 930.82                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 16,271.370  | 5 Jan 18 |                   |                   |              | 0.00              | 16,271.37  | 16,271.37                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 24,263.000  | 5 Jan 18 |                   |                   |              | 0.00              | 24,263.00  | 24,263.00                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CAD EX.RATE 0.8070035 WITH NORTHERN | 41,809.430  | 5 Jan 18 |                   |                   |              | 0.00              | 41,809.43  | 41,809.43                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CHF EX.RATE 1.0240142 WITH NORTHERN | 45,567.890  | 5 Jan 18 |                   |                   |              | 0.00              | 45,567.89  | 45,567.89                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / CHF EX.RATE 1.0252204 WITH NORTHERN | 481,344.060 | 5 Jan 18 |                   |                   |              | 0.00              | 481,344.06 | 481,344.06                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2036 WITH NORTHERN TRUST   | 2,110,478.410 | 5 Jan 18 |                   |                   |              | 0.00              | 2,110,478.41 | 2,110,478.41                      | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2037 WITH NORTHERN TRUST   | 809,616.120   | 5 Jan 18 |                   |                   |              | 0.00              | 809,616.12   | 809,616.12                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.203811 WITH NORTHERN TRUST | 222,632.640   | 5 Jan 18 |                   |                   |              | 0.00              | 222,632.64   | 222,632.64                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / EUR EX.RATE 1.2047 WITH NORTHERN TRUST   | 371,990.880   | 5 Jan 18 |                   |                   |              | 0.00              | 371,990.88   | 371,990.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | 161,247.990   | 5 Jan 18 |                   |                   |              | 0.00              | 161,247.99   | 161,247.99                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | 126,445.560   | 5 Jan 18 |                   |                   |              | 0.00              | 126,445.56   | 126,445.56                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3564 WITH NORTHERN TRUST   | 2,841.980     | 5 Jan 18 |                   |                   |              | 0.00              | 2,841.98     | 2,841.98                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / GBP EX.RATE 1.3565 WITH NORTHERN TRUST   | 921,222.940   | 5 Jan 18 |                   |                   |              | 0.00              | 921,222.94   | 921,222.94                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / HKD EX.RATE 0.1278609 WITH NORTHERN      | 60,436.900    | 5 Jan 18 |                   |                   |              | 0.00              | 60,436.90    | 60,436.90                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / HKD EX.RATE 0.1278952 WITH NORTHERN      | 17,327.580    | 5 Jan 18 |                   |                   |              | 0.00              | 17,327.58    | 17,327.58                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE 1.312937 WITH NORTHERN TRUST | -23,109.650   | 5 Jul 18 |                   |                   |              | 0.00              | -23,109.65   | -23,109.65                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE 1.312937 WITH NORTHERN TRUST | -123,254.500  | 5 Jul 18 |                   |                   |              | 0.00              | -123,254.50  | -123,254.50                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 CAD / USD EX.RATE 1.312937 WITH NORTHERN TRUST | -3,127.490    | 5 Jul 18 |                   |                   |              | 0.00              | -3,127.49    | -3,127.49                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST   | -1,716.080  | 5 Jul 18 |                   |                   |              | 0.00              | -1,716.08  | -1,716.08                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST   | -961.540    | 5 Jul 18 |                   |                   |              | 0.00              | -961.54    | -961.54                           | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / BRL EX.RATE 0.2543753 WITH NORTHERN      | 912.380     | 5 Jul 18 |                   |                   |              | 0.00              | 912.38     | 912.38                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / BRL EX.RATE 0.2544206 WITH NORTHERN      | 566.030     | 5 Jul 18 |                   |                   |              | 0.00              | 566.03     | 566.03                            | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / CAD EX.RATE 0.7616512 WITH NORTHERN      | 5,966.470   | 5 Jul 18 |                   |                   |              | 0.00              | 5,966.47   | 5,966.47                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / EUR EX.RATE 1.169549 WITH NORTHERN TRUST | 251,586.110 | 5 Jul 18 |                   |                   |              | 0.00              | 251,586.11 | 251,586.11                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / GBP EX.RATE 1.3213 WITH NORTHERN TRUST   | 23.820      | 5 Jul 18 |                   |                   |              | 0.00              | 23.82      | 23.82                             | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / GBP EX.RATE 1.32157 WITH NORTHERN TRUST  | 95,177.280  | 5 Jul 18 |                   |                   |              | 0.00              | 95,177.28  | 95,177.28                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / BRL EX.RATE 0.2640892 WITH NORTHERN      | 3,611.370   | 5 Jun 18 |                   |                   |              | 0.00              | 3,611.37   | 3,611.37                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / BRL EX.RATE 0.2640892 WITH NORTHERN      | 33,535.200  | 5 Jun 18 |                   |                   |              | 0.00              | 33,535.20  | 33,535.20                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.768545 WITH NORTHERN TRUST | 12,622.140  | 5 Jun 18 |                   |                   |              | 0.00              | 12,622.14  | 12,622.14                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.768545 WITH NORTHERN TRUST | 8,738.310   | 5 Jun 18 |                   |                   |              | 0.00              | 8,738.31   | 8,738.31                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / CHF EX.RATE 1.0115601 WITH NORTHERN      | 210,039.800 | 5 Jun 18 |                   |                   |              | 0.00              | 210,039.80 | 210,039.80                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.165625 WITH NORTHERN TRUST | 117,824.010   | 5 Jun 18 |                   |                   |              | 0.00              | 117,824.01   | 117,824.01                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.1713 WITH NORTHERN TRUST   | 89,188.920    | 5 Jun 18 |                   |                   |              | 0.00              | 89,188.92    | 89,188.92                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.33385 WITH NORTHERN TRUST  | 92,630.530    | 5 Jun 18 |                   |                   |              | 0.00              | 92,630.53    | 92,630.53                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.3355 WITH NORTHERN TRUST   | 34,756.630    | 5 Jun 18 |                   |                   |              | 0.00              | 34,756.63    | 34,756.63                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / GBP EX.RATE 1.3355 WITH NORTHERN TRUST   | 1,829.580     | 5 Jun 18 |                   |                   |              | 0.00              | 1,829.58     | 1,829.58                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / HUF EX.RATE 0.0036595 WITH NORTHERN      | 33,646.030    | 5 Jun 18 |                   |                   |              | 0.00              | 33,646.03    | 33,646.03                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091149 WITH NORTHERN      | 113,412.460   | 5 Jun 18 |                   |                   |              | 0.00              | 113,412.46   | 113,412.46                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091149 WITH NORTHERN      | 15,750.620    | 5 Jun 18 |                   |                   |              | 0.00              | 15,750.62    | 15,750.62                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091234 WITH NORTHERN      | 1,004,188.360 | 5 Jun 18 |                   |                   |              | 0.00              | 1,004,188.36 | 1,004,188.36                      | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 BRL / USD EX.RATE 3.2572 WITH NORTHERN TRUST   | -35,231.810   | 5 Mar 18 |                   |                   |              | 0.00              | -35,231.81   | -35,231.81                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 CHF / USD EX.RATE 0.939952 WITH NORTHERN TRUST | -62,511.540   | 5 Mar 18 |                   |                   |              | 0.00              | -62,511.54   | -62,511.54                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 EUR / USD EX.RATE 0.8105698 WITH NORTHERN      | -191,114.480  | 5 Mar 18 |                   |                   |              | 0.00              | -191,114.48  | -191,114.48                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 EUR / USD EX.RATE 0.8111011 WITH NORTHERN      | -192,986.200  | 5 Mar 18 |                   |                   |              | 0.00              | -192,986.20  | -192,986.20                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 GBP / USD EX.RATE 0.7222824 WITH NORTHERN      | -65,005.610  | 5 Mar 18 |                   |                   |              | 0.00              | -65,005.61  | -65,005.61                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / BRL EX.RATE 0.3070782 WITH NORTHERN      | 621.070      | 5 Mar 18 |                   |                   |              | 0.00              | 621.07      | 621.07                            | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / CAD EX.RATE 0.7703923 WITH NORTHERN      | 286,652.060  | 5 Mar 18 |                   |                   |              | 0.00              | 286,652.06  | 286,652.06                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / GBP EX.RATE 1.383403 WITH NORTHERN TRUST | 42,489.400   | 5 Mar 18 |                   |                   |              | 0.00              | 42,489.40   | 42,489.40                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 AUD / USD EX.RATE 1.3859169 WITH NORTHERN      | -15,839.670  | 5 Nov 18 |                   |                   |              | 0.00              | -15,839.67  | -15,839.67                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 AUD / USD EX.RATE 1.3859169 WITH NORTHERN      | -10,441.080  | 5 Nov 18 |                   |                   |              | 0.00              | -10,441.08  | -10,441.08                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST    | -365,886.780 | 5 Nov 18 |                   |                   |              | 0.00              | -365,886.78 | -365,886.78                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 CAD / USD EX.RATE 1.30793 WITH NORTHERN TRUST  | -71,451.190  | 5 Nov 18 |                   |                   |              | 0.00              | -71,451.19  | -71,451.19                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 CHF / USD EX.RATE 1.003874 WITH NORTHERN TRUST | -503,570.930 | 5 Nov 18 |                   |                   |              | 0.00              | -503,570.93 | -503,570.93                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 EUR / USD EX.RATE 0.8767884 WITH NORTHERN      | -767,926.840 | 5 Nov 18 |                   |                   |              | 0.00              | -767,926.84 | -767,926.84                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 GBP / USD EX.RATE 0.7674797 WITH NORTHERN      | -663,595.020 | 5 Nov 18 |                   |                   |              | 0.00              | -663,595.02 | -663,595.02                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | 916.310      | 5 Nov 18 |                   |                   |              | 0.00              | 916.31      | 916.31                            | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | 131.800      | 5 Nov 18 |                   |                   |              | 0.00              | 131.80      | 131.80                            | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.2697017 WITH NORTHERN      | 321.850       | 5 Nov 18 |                   |                   |              | 0.00              | 321.85       | 321.85                            | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / BRL EX.RATE 0.270636 WITH NORTHERN TRUST | 111,499.930   | 5 Nov 18 |                   |                   |              | 0.00              | 111,499.93   | 111,499.93                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7637891 WITH NORTHERN      | 14,638.400    | 5 Nov 18 |                   |                   |              | 0.00              | 14,638.40    | 14,638.40                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7637891 WITH NORTHERN      | 12,156.730    | 5 Nov 18 |                   |                   |              | 0.00              | 12,156.73    | 12,156.73                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CHF EX.RATE 0.9956193 WITH NORTHERN      | 237,570.490   | 5 Nov 18 |                   |                   |              | 0.00              | 237,570.49   | 237,570.49                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / CLP EX.RATE 0.0014627 WITH NORTHERN      | 211,703.730   | 5 Nov 18 |                   |                   |              | 0.00              | 211,703.73   | 211,703.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3012 WITH NORTHERN TRUST   | 25,786.660    | 5 Nov 18 |                   |                   |              | 0.00              | 25,786.66    | 25,786.66                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | 6,724.860     | 5 Nov 18 |                   |                   |              | 0.00              | 6,724.86     | 6,724.86                          | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | 11,656.420    | 5 Nov 18 |                   |                   |              | 0.00              | 11,656.42    | 11,656.42                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.3042 WITH NORTHERN TRUST   | 833.840       | 5 Nov 18 |                   |                   |              | 0.00              | 833.84       | 833.84                            | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / HKD EX.RATE 0.1277009 WITH NORTHERN      | 1,452,211.140 | 5 Nov 18 |                   |                   |              | 0.00              | 1,452,211.14 | 1,452,211.14                      | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088308 WITH NORTHERN      | 15,111.920    | 5 Nov 18 |                   |                   |              | 0.00              | 15,111.92    | 15,111.92                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / JPY EX.RATE 0.0088402 WITH NORTHERN      | 138,780.930   | 5 Nov 18 |                   |                   |              | 0.00              | 138,780.93   | 138,780.93                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | -207,491.520 | 5 Oct 18 |                   |                   |              | 0.00              | -207,491.52 | -207,491.52                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | -8,861.120   | 5 Oct 18 |                   |                   |              | 0.00              | -8,861.12   | -8,861.12                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 BRL / USD EX.RATE 3.8498 WITH NORTHERN TRUST   | -42,735.660  | 5 Oct 18 |                   |                   |              | 0.00              | -42,735.66  | -42,735.66                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | -94,183.680  | 5 Oct 18 |                   |                   |              | 0.00              | -94,183.68  | -94,183.68                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | -7,459.880   | 5 Oct 18 |                   |                   |              | 0.00              | -7,459.88   | -7,459.88                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | -137,991.390 | 5 Oct 18 |                   |                   |              | 0.00              | -137,991.39 | -137,991.39                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | -61,071.820  | 5 Oct 18 |                   |                   |              | 0.00              | -61,071.82  | -61,071.82                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.293559 WITH NORTHERN TRUST | -121,830.550 | 5 Oct 18 |                   |                   |              | 0.00              | -121,830.55 | -121,830.55                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CAD / USD EX.RATE 1.29405 WITH NORTHERN TRUST  | -58,390.500  | 5 Oct 18 |                   |                   |              | 0.00              | -58,390.50  | -58,390.50                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CHF / USD EX.RATE 0.9915 WITH NORTHERN TRUST   | -143,243.760 | 5 Oct 18 |                   |                   |              | 0.00              | -143,243.76 | -143,243.76                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 CNH / USD EX.RATE 6.9031 WITH NORTHERN TRUST   | -115,889.960 | 5 Oct 18 |                   |                   |              | 0.00              | -115,889.96 | -115,889.96                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / USD EX.RATE 0.8678597 WITH NORTHERN      | -411,786.430 | 5 Oct 18 |                   |                   |              | 0.00              | -411,786.43 | -411,786.43                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 EUR / USD EX.RATE 0.8687343 WITH NORTHERN      | -45,952.800  | 5 Oct 18 |                   |                   |              | 0.00              | -45,952.80  | -45,952.80                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7629511 WITH NORTHERN      | -5,458.380     | 5 Oct 18 |                   |                   |              | 0.00              | -5,458.38     | -5,458.38                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7636502 WITH NORTHERN      | -85,817.020    | 5 Oct 18 |                   |                   |              | 0.00              | -85,817.02    | -85,817.02                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7636502 WITH NORTHERN      | -68,437.210    | 5 Oct 18 |                   |                   |              | 0.00              | -68,437.21    | -68,437.21                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 GBP / USD EX.RATE 0.7648061 WITH NORTHERN      | -496,925.590   | 5 Oct 18 |                   |                   |              | 0.00              | -496,925.59   | -496,925.59                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 HKD / USD EX.RATE 7.8351 WITH NORTHERN TRUST   | -3,349,511.510 | 5 Oct 18 |                   |                   |              | 0.00              | -3,349,511.51 | -3,349,511.51                     | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 HUF / USD EX.RATE 281.64 WITH NORTHERN TRUST   | -39,413.130    | 5 Oct 18 |                   |                   |              | 0.00              | -39,413.13    | -39,413.13                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.8418 WITH NORTHERN TRUST | -663,050.230   | 5 Oct 18 |                   |                   |              | 0.00              | -663,050.23   | -663,050.23                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / AUD EX.RATE 0.705959 WITH NORTHERN TRUST | 6,701.250      | 5 Oct 18 |                   |                   |              | 0.00              | 6,701.25      | 6,701.25                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / AUD EX.RATE 0.705959 WITH NORTHERN TRUST | 5,877.190      | 5 Oct 18 |                   |                   |              | 0.00              | 5,877.19      | 5,877.19                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / BRL EX.RATE 0.257732 WITH NORTHERN TRUST | 531,220.750    | 5 Oct 18 |                   |                   |              | 0.00              | 531,220.75    | 531,220.75                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / BRL EX.RATE 0.2597538 WITH NORTHERN      | 41,310.690     | 5 Oct 18 |                   |                   |              | 0.00              | 41,310.69     | 41,310.69                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.7721656 WITH NORTHERN      | 4,392.080      | 5 Oct 18 |                   |                   |              | 0.00              | 4,392.08      | 4,392.08                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.7721656 WITH NORTHERN      | 7,767.250      | 5 Oct 18 |                   |                   |              | 0.00              | 7,767.25      | 7,767.25                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |            |          |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States dollar - USD</b>                                                |            |          |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 6,891.450  | 5 Oct 18 |                   |                   |              | 0.00              | 6,891.45  | 6,891.45                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 58,486.780 | 5 Oct 18 |                   |                   |              | 0.00              | 58,486.78 | 58,486.78                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 1,659.610  | 5 Oct 18 |                   |                   |              | 0.00              | 1,659.61  | 1,659.61                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 57,246.500 | 5 Oct 18 |                   |                   |              | 0.00              | 57,246.50 | 57,246.50                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 12,038.880 | 5 Oct 18 |                   |                   |              | 0.00              | 12,038.88 | 12,038.88                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 52,314.580 | 5 Oct 18 |                   |                   |              | 0.00              | 52,314.58 | 52,314.58                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 2,020.820  | 5 Oct 18 |                   |                   |              | 0.00              | 2,020.82  | 2,020.82                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 4,018.990  | 5 Oct 18 |                   |                   |              | 0.00              | 4,018.99  | 4,018.99                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 323.910    | 5 Oct 18 |                   |                   |              | 0.00              | 323.91    | 323.91                            | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 24,536.720 | 5 Oct 18 |                   |                   |              | 0.00              | 24,536.72 | 24,536.72                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 66,706.350 | 5 Oct 18 |                   |                   |              | 0.00              | 66,706.35 | 66,706.35                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 171.390    | 5 Oct 18 |                   |                   |              | 0.00              | 171.39    | 171.39                            | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 17,619.610 | 5 Oct 18 |                   |                   |              | 0.00              | 17,619.61 | 17,619.61                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 29,232.530  | 5 Oct 18 |                   |                   |              | 0.00              | 29,232.53  | 29,232.53                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 1,937.960   | 5 Oct 18 |                   |                   |              | 0.00              | 1,937.96   | 1,937.96                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 114.260     | 5 Oct 18 |                   |                   |              | 0.00              | 114.26     | 114.26                            | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 129,894.730 | 5 Oct 18 |                   |                   |              | 0.00              | 129,894.73 | 129,894.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 18,114.370  | 5 Oct 18 |                   |                   |              | 0.00              | 18,114.37  | 18,114.37                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 7,414.430   | 5 Oct 18 |                   |                   |              | 0.00              | 7,414.43   | 7,414.43                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 5,293.540   | 5 Oct 18 |                   |                   |              | 0.00              | 5,293.54   | 5,293.54                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 161.960     | 5 Oct 18 |                   |                   |              | 0.00              | 161.96     | 161.96                            | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 13,775.910  | 5 Oct 18 |                   |                   |              | 0.00              | 13,775.91  | 13,775.91                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 79,160.670  | 5 Oct 18 |                   |                   |              | 0.00              | 79,160.67  | 79,160.67                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 1,969.330   | 5 Oct 18 |                   |                   |              | 0.00              | 1,969.33   | 1,969.33                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 14,446.650  | 5 Oct 18 |                   |                   |              | 0.00              | 14,446.65  | 14,446.65                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 75,245.400  | 5 Oct 18 |                   |                   |              | 0.00              | 75,245.40  | 75,245.40                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |            |          |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States dollar - USD</b>                                                |            |          |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 7,964.070  | 5 Oct 18 |                   |                   |              | 0.00              | 7,964.07  | 7,964.07                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 4,095.060  | 5 Oct 18 |                   |                   |              | 0.00              | 4,095.06  | 4,095.06                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 3,438.580  | 5 Oct 18 |                   |                   |              | 0.00              | 3,438.58  | 3,438.58                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 38,084.850 | 5 Oct 18 |                   |                   |              | 0.00              | 38,084.85 | 38,084.85                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 3,204.950  | 5 Oct 18 |                   |                   |              | 0.00              | 3,204.95  | 3,204.95                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 10,068.140 | 5 Oct 18 |                   |                   |              | 0.00              | 10,068.14 | 10,068.14                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 5,678.520  | 5 Oct 18 |                   |                   |              | 0.00              | 5,678.52  | 5,678.52                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 76,851.080 | 5 Oct 18 |                   |                   |              | 0.00              | 76,851.08 | 76,851.08                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 59,804.770 | 5 Oct 18 |                   |                   |              | 0.00              | 59,804.77 | 59,804.77                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 3,593.430  | 5 Oct 18 |                   |                   |              | 0.00              | 3,593.43  | 3,593.43                          | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 30,238.200 | 5 Oct 18 |                   |                   |              | 0.00              | 30,238.20 | 30,238.20                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 63,683.800 | 5 Oct 18 |                   |                   |              | 0.00              | 63,683.80 | 63,683.80                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / CAD EX.RATE 0.773061 WITH NORTHERN TRUST | 2,345.950  | 5 Oct 18 |                   |                   |              | 0.00              | 2,345.95  | 2,345.95                          | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / EUR EX.RATE 1.1519 WITH NORTHERN TRUST   | 31,011.600  | 5 Oct 18 |                   |                   |              | 0.00              | 31,011.60  | 31,011.60                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / GBP EX.RATE 1.3095 WITH NORTHERN TRUST   | 63,701.470  | 5 Oct 18 |                   |                   |              | 0.00              | 63,701.47  | 63,701.47                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / GBP EX.RATE 1.3101 WITH NORTHERN TRUST   | 310,839.570 | 5 Oct 18 |                   |                   |              | 0.00              | 310,839.57 | 310,839.57                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276178 WITH NORTHERN      | 484,049.180 | 5 Oct 18 |                   |                   |              | 0.00              | 484,049.18 | 484,049.18                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276324 WITH NORTHERN      | 182,322.210 | 5 Oct 18 |                   |                   |              | 0.00              | 182,322.21 | 182,322.21                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / HKD EX.RATE 0.1276324 WITH NORTHERN      | 10,736.440  | 5 Oct 18 |                   |                   |              | 0.00              | 10,736.44  | 10,736.44                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087863 WITH NORTHERN      | 42,396.240  | 5 Oct 18 |                   |                   |              | 0.00              | 42,396.24  | 42,396.24                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0087982 WITH NORTHERN      | 30,383.510  | 5 Oct 18 |                   |                   |              | 0.00              | 30,383.51  | 30,383.51                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / JPY EX.RATE 0.0088299 WITH NORTHERN      | 666,505.660 | 5 Oct 18 |                   |                   |              | 0.00              | 666,505.66 | 666,505.66                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 ZAR / USD EX.RATE 14.772882 WITH NORTHERN      | -79,595.020 | 5 Oct 18 |                   |                   |              | 0.00              | -79,595.02 | -79,595.02                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 CAD / USD EX.RATE 1.318236 WITH NORTHERN TRUST | -29,755.650 | 5 Sep 18 |                   |                   |              | 0.00              | -29,755.65 | -29,755.65                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 CHF / USD EX.RATE 0.972398 WITH NORTHERN TRUST | -9,511.780  | 5 Sep 18 |                   |                   |              | 0.00              | -9,511.78  | -9,511.78                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 PLN / USD EX.RATE 3.7199 WITH NORTHERN TRUST   | -13.440     | 5 Sep 18 |                   |                   |              | 0.00              | -13.44     | -13.44                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | 31.460      | 5 Sep 18 |                   |                   |              | 0.00              | 31.46      | 31.46                             | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | 25.360      | 5 Sep 18 |                   |                   |              | 0.00              | 25.36      | 25.36                             | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / AUD EX.RATE 0.7185 WITH NORTHERN TRUST   | 1.570       | 5 Sep 18 |                   |                   |              | 0.00              | 1.57       | 1.57                              | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / BRL EX.RATE 0.2396243 WITH NORTHERN      | 117.100     | 5 Sep 18 |                   |                   |              | 0.00              | 117.10     | 117.10                            | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.7575758 WITH NORTHERN      | 5.240       | 5 Sep 18 |                   |                   |              | 0.00              | 5.24       | 5.24                              | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 0.75914 WITH NORTHERN TRUST  | 361,097.630 | 5 Sep 18 |                   |                   |              | 0.00              | 361,097.63 | 361,097.63                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / CAD EX.RATE 1.32 WITH NORTHERN TRUST     | 0.570       | 5 Sep 18 |                   |                   |              | 0.00              | 0.57       | 0.57                              | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614 WITH NORTHERN TRUST   | 1,560.490   | 5 Sep 18 |                   |                   |              | 0.00              | 1,560.49   | 1,560.49                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.162778 WITH NORTHERN TRUST | 92,597.830  | 5 Sep 18 |                   |                   |              | 0.00              | 92,597.83  | 92,597.83                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / GBP EX.RATE 1.297473 WITH NORTHERN TRUST | 318,125.990 | 5 Sep 18 |                   |                   |              | 0.00              | 318,125.99 | 318,125.99                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / SEK EX.RATE 0.1098298 WITH NORTHERN      | 31.620      | 5 Sep 18 |                   |                   |              | 0.00              | 31.62      | 31.62                             | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 AUD / USD EX.RATE 1.3011447 WITH NORTHERN      | -930.790    | 6 Apr 18 |                   |                   |              | 0.00              | -930.79    | -930.79                           | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 BRL / USD EX.RATE 3.3488 WITH NORTHERN TRUST   | -59.720     | 6 Apr 18 |                   |                   |              | 0.00              | -59.72     | -59.72                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 APR 2018 CAD / USD EX.RATE 1.277245 WITH NORTHERN TRUST | -12,226.850  | 6 Apr 18 |                   |                   |              | 0.00              | -12,226.85  | -12,226.85                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 CAD / USD EX.RATE 1.277245 WITH NORTHERN TRUST | -12,411.240  | 6 Apr 18 |                   |                   |              | 0.00              | -12,411.24  | -12,411.24                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 EUR / USD EX.RATE 0.8145976 WITH NORTHERN      | -14,007.920  | 6 Apr 18 |                   |                   |              | 0.00              | -14,007.92  | -14,007.92                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 EUR / USD EX.RATE 0.8145976 WITH NORTHERN      | -692.490     | 6 Apr 18 |                   |                   |              | 0.00              | -692.49     | -692.49                           | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST   | -495,178.030 | 6 Apr 18 |                   |                   |              | 0.00              | -495,178.03 | -495,178.03                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / BRL EX.RATE 0.2964984 WITH NORTHERN      | 9,677.630    | 6 Apr 18 |                   |                   |              | 0.00              | 9,677.63    | 9,677.63                          | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / BRL EX.RATE 0.2965511 WITH NORTHERN      | 208,222.320  | 6 Apr 18 |                   |                   |              | 0.00              | 208,222.32  | 208,222.32                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / CHF EX.RATE 1.0430792 WITH NORTHERN      | 43.600       | 6 Apr 18 |                   |                   |              | 0.00              | 43.60       | 43.60                             | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / EUR EX.RATE 1.228477 WITH NORTHERN TRUST | 691,538.200  | 6 Apr 18 |                   |                   |              | 0.00              | 691,538.20  | 691,538.20                        | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / GBP EX.RATE 1.409072 WITH NORTHERN TRUST | 75,174.850   | 6 Apr 18 |                   |                   |              | 0.00              | 75,174.85   | 75,174.85                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / JPY EX.RATE 0.0093379 WITH NORTHERN      | 227,688.090  | 6 Apr 18 |                   |                   |              | 0.00              | 227,688.09  | 227,688.09                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 BRL / USD EX.RATE 3.7159 WITH NORTHERN TRUST   | -265,413.040 | 6 Aug 18 |                   |                   |              | 0.00              | -265,413.04 | -265,413.04                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | 197,512.220  | 6 Aug 18 |                   |                   |              | 0.00              | 197,512.22  | 197,512.22                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | 24,495.030   | 6 Aug 18 |                   |                   |              | 0.00              | 24,495.03   | 24,495.03                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | 31,815.800   | 6 Aug 18 |                   |                   |              | 0.00              | 31,815.80   | 31,815.80                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | 62,149.010   | 6 Aug 18 |                   |                   |              | 0.00              | 62,149.01   | 62,149.01                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / BRL EX.RATE 0.2682188 WITH NORTHERN      | 348,255.030  | 6 Aug 18 |                   |                   |              | 0.00              | 348,255.03  | 348,255.03                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156122 WITH NORTHERN TRUST | 33,943.960   | 6 Aug 18 |                   |                   |              | 0.00              | 33,943.96   | 33,943.96                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.1273983 WITH NORTHERN      | 8,146.650    | 6 Aug 18 |                   |                   |              | 0.00              | 8,146.65    | 8,146.65                          | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.00897 WITH NORTHERN TRUST  | 983,949.940  | 6 Aug 18 |                   |                   |              | 0.00              | 983,949.94  | 983,949.94                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2712306 WITH NORTHERN      | 2,543.430    | 6 Aug 18 |                   |                   |              | 0.00              | 2,543.43    | 2,543.43                          | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / PLN EX.RATE 0.2712306 WITH NORTHERN      | 14,383.990   | 6 Aug 18 |                   |                   |              | 0.00              | 14,383.99   | 14,383.99                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3855328 WITH NORTHERN      | -21,756.680  | 6 Dec 18 |                   |                   |              | 0.00              | -21,756.68  | -21,756.68                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3855328 WITH NORTHERN      | -33,006.700  | 6 Dec 18 |                   |                   |              | 0.00              | -33,006.70  | -33,006.70                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 BRL / USD EX.RATE 3.9384 WITH NORTHERN TRUST   | -501,788.820 | 6 Dec 18 |                   |                   |              | 0.00              | -501,788.82 | -501,788.82                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 CAD / USD EX.RATE 1.34163 WITH NORTHERN TRUST  | -223,608.600 | 6 Dec 18 |                   |                   |              | 0.00              | -223,608.60 | -223,608.60                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 CHF / USD EX.RATE 0.992908 WITH NORTHERN TRUST | -201,670.380   | 6 Dec 18 |                   |                   |              | 0.00              | -201,670.38   | -201,670.38                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8784876 WITH NORTHERN      | -570,010.520   | 6 Dec 18 |                   |                   |              | 0.00              | -570,010.52   | -570,010.52                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 EUR / USD EX.RATE 0.8798944 WITH NORTHERN      | -9,224,330.580 | 6 Dec 18 |                   |                   |              | 0.00              | -9,224,330.58 | -9,224,330.58                     | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 HKD / USD EX.RATE 7.8118 WITH NORTHERN TRUST   | -1,000,000.000 | 6 Dec 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539102 WITH NORTHERN      | 113.460        | 6 Dec 18 |                   |                   |              | 0.00              | 113.46        | 113.46                            | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539102 WITH NORTHERN      | 169,115.410    | 6 Dec 18 |                   |                   |              | 0.00              | 169,115.41    | 169,115.41                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539231 WITH NORTHERN      | 519,232.120    | 6 Dec 18 |                   |                   |              | 0.00              | 519,232.12    | 519,232.12                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539231 WITH NORTHERN      | 26,555.290     | 6 Dec 18 |                   |                   |              | 0.00              | 26,555.29     | 26,555.29                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / BRL EX.RATE 0.2539683 WITH NORTHERN      | 449.020        | 6 Dec 18 |                   |                   |              | 0.00              | 449.02        | 449.02                            | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / CAD EX.RATE 0.7455548 WITH NORTHERN      | 223,666.440    | 6 Dec 18 |                   |                   |              | 0.00              | 223,666.44    | 223,666.44                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / GBP EX.RATE 1.278244 WITH NORTHERN TRUST | 27,075.760     | 6 Dec 18 |                   |                   |              | 0.00              | 27,075.76     | 27,075.76                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / GBP EX.RATE 1.278822 WITH NORTHERN TRUST | 16,942.360     | 6 Dec 18 |                   |                   |              | 0.00              | 16,942.36     | 16,942.36                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / HKD EX.RATE 0.128018 WITH NORTHERN TRUST | 47,624.360     | 6 Dec 18 |                   |                   |              | 0.00              | 47,624.36     | 47,624.36                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0088676 WITH NORTHERN      | 6,916.730      | 6 Dec 18 |                   |                   |              | 0.00              | 6,916.73      | 6,916.73                          | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 BRL / USD EX.RATE 3.2433 WITH NORTHERN TRUST   | -117,664.160   | 6 Feb 18 |                   |                   |              | 0.00              | -117,664.16   | -117,664.16                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 EUR / USD EX.RATE 0.8070523 WITH NORTHERN      | -417,475.820   | 6 Feb 18 |                   |                   |              | 0.00              | -417,475.82   | -417,475.82                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7157684 WITH NORTHERN      | -134,442.930   | 6 Feb 18 |                   |                   |              | 0.00              | -134,442.93   | -134,442.93                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 GBP / USD EX.RATE 0.7163929 WITH NORTHERN      | -127,140.530   | 6 Feb 18 |                   |                   |              | 0.00              | -127,140.53   | -127,140.53                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 JPY / USD EX.RATE 108.978 WITH NORTHERN TRUST  | -1,802,986.890 | 6 Feb 18 |                   |                   |              | 0.00              | -1,802,986.89 | -1,802,986.89                     | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 JPY / USD EX.RATE 109.344 WITH NORTHERN TRUST  | -388,822.840   | 6 Feb 18 |                   |                   |              | 0.00              | -388,822.84   | -388,822.84                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 NOK / USD EX.RATE 7.8201 WITH NORTHERN TRUST   | -18,101.950    | 6 Feb 18 |                   |                   |              | 0.00              | -18,101.95    | -18,101.95                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CAD EX.RATE 0.7976065 WITH NORTHERN      | 149,658.190    | 6 Feb 18 |                   |                   |              | 0.00              | 149,658.19    | 149,658.19                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CAD EX.RATE 0.7977599 WITH NORTHERN      | 370,373.360    | 6 Feb 18 |                   |                   |              | 0.00              | 370,373.36    | 370,373.36                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / CHF EX.RATE 1.0684902 WITH NORTHERN      | 414,139.330    | 6 Feb 18 |                   |                   |              | 0.00              | 414,139.33    | 414,139.33                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.2389 WITH NORTHERN TRUST   | 12,935.630     | 6 Feb 18 |                   |                   |              | 0.00              | 12,935.63     | 12,935.63                         | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / GBP EX.RATE 1.388945 WITH NORTHERN TRUST | 7,423,749.910  | 6 Feb 18 |                   |                   |              | 0.00              | 7,423,749.91  | 7,423,749.91                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / HKD EX.RATE 0.1278903 WITH NORTHERN      | 4,988,741.930 | 6 Feb 18 |                   |                   |              | 0.00              | 4,988,741.93 | 4,988,741.93                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091241 WITH NORTHERN      | 73,853.240    | 6 Feb 18 |                   |                   |              | 0.00              | 73,853.24    | 73,853.24                         | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091333 WITH NORTHERN      | 791,649.960   | 6 Feb 18 |                   |                   |              | 0.00              | 791,649.96   | 791,649.96                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091555 WITH NORTHERN      | 2,253,292.160 | 6 Feb 18 |                   |                   |              | 0.00              | 2,253,292.16 | 2,253,292.16                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / ZAR EX.RATE 0.0828465 WITH NORTHERN      | 4,304,751.320 | 6 Feb 18 |                   |                   |              | 0.00              | 4,304,751.32 | 4,304,751.32                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 ZAR / USD EX.RATE 12.037977 WITH NORTHERN      | -159,761.880  | 6 Feb 18 |                   |                   |              | 0.00              | -159,761.88  | -159,761.88                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | -165,260.470  | 6 Jul 18 |                   |                   |              | 0.00              | -165,260.47  | -165,260.47                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | -80,360.260   | 6 Jul 18 |                   |                   |              | 0.00              | -80,360.26   | -80,360.26                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | -13,295.100   | 6 Jul 18 |                   |                   |              | 0.00              | -13,295.10   | -13,295.10                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | -30,985.960   | 6 Jul 18 |                   |                   |              | 0.00              | -30,985.96   | -30,985.96                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 CAD / USD EX.RATE 1.309238 WITH NORTHERN TRUST | -5,029.530    | 6 Jul 18 |                   |                   |              | 0.00              | -5,029.53    | -5,029.53                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 EUR / USD EX.RATE 0.8513537 WITH NORTHERN      | -328,140.950  | 6 Jul 18 |                   |                   |              | 0.00              | -328,140.95  | -328,140.95                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 HKD / USD EX.RATE 7.848 WITH NORTHERN TRUST    | -1,950.320    | 6 Jul 18 |                   |                   |              | 0.00              | -1,950.32    | -1,950.32                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 JPY / USD EX.RATE 110.4828 WITH NORTHERN TRUST | -790,821.270 | 6 Jul 18 |                   |                   |              | 0.00              | -790,821.27 | -790,821.27                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / AUD EX.RATE 0.7417 WITH NORTHERN TRUST   | 39,790.800   | 6 Jul 18 |                   |                   |              | 0.00              | 39,790.80   | 39,790.80                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / BRL EX.RATE 0.2533506 WITH NORTHERN      | 154.980      | 6 Jul 18 |                   |                   |              | 0.00              | 154.98      | 154.98                            | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7638031 WITH NORTHERN      | 4,663.110    | 6 Jul 18 |                   |                   |              | 0.00              | 4,663.11    | 4,663.11                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7638031 WITH NORTHERN      | 4,426.720    | 6 Jul 18 |                   |                   |              | 0.00              | 4,426.72    | 4,426.72                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7638031 WITH NORTHERN      | 39,737.950   | 6 Jul 18 |                   |                   |              | 0.00              | 39,737.95   | 39,737.95                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7638031 WITH NORTHERN      | 133,140.500  | 6 Jul 18 |                   |                   |              | 0.00              | 133,140.50  | 133,140.50                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7638031 WITH NORTHERN      | 11,801.630   | 6 Jul 18 |                   |                   |              | 0.00              | 11,801.63   | 11,801.63                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / CAD EX.RATE 0.7642239 WITH NORTHERN      | 763,556.320  | 6 Jul 18 |                   |                   |              | 0.00              | 763,556.32  | 763,556.32                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / COP EX.RATE 0.0003482 WITH NORTHERN      | 34,737.250   | 6 Jul 18 |                   |                   |              | 0.00              | 34,737.25   | 34,737.25                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / EUR EX.RATE 1.175691 WITH NORTHERN TRUST | 109,410.800  | 6 Jul 18 |                   |                   |              | 0.00              | 109,410.80  | 109,410.80                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.3225 WITH NORTHERN TRUST   | 21.130       | 6 Jul 18 |                   |                   |              | 0.00              | 21.13       | 21.13                             | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / GBP EX.RATE 1.327437 WITH NORTHERN TRUST | 198.770      | 6 Jul 18 |                   |                   |              | 0.00              | 198.77      | 198.77                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 BRL / USD EX.RATE 3.8162 WITH NORTHERN TRUST   | -104,175.210 | 6 Jun 18 |                   |                   |              | 0.00              | -104,175.21 | -104,175.21                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 CAD / USD EX.RATE 1.290342 WITH NORTHERN TRUST | -3,994.600   | 6 Jun 18 |                   |                   |              | 0.00              | -3,994.60   | -3,994.60                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 CAD / USD EX.RATE 1.290342 WITH NORTHERN TRUST | -11,419.360  | 6 Jun 18 |                   |                   |              | 0.00              | -11,419.36  | -11,419.36                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 EUR / USD EX.RATE 0.8491848 WITH NORTHERN      | -454,986.110 | 6 Jun 18 |                   |                   |              | 0.00              | -454,986.11 | -454,986.11                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 EUR / USD EX.RATE 0.8493968 WITH NORTHERN      | -146,952.920 | 6 Jun 18 |                   |                   |              | 0.00              | -146,952.92 | -146,952.92                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 GBP / USD EX.RATE 0.745061 WITH NORTHERN TRUST | -92,314.200  | 6 Jun 18 |                   |                   |              | 0.00              | -92,314.20  | -92,314.20                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / BRL EX.RATE 0.2608923 WITH NORTHERN      | 40,915.890   | 6 Jun 18 |                   |                   |              | 0.00              | 40,915.89   | 40,915.89                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / BRL EX.RATE 0.2608923 WITH NORTHERN      | 580.430      | 6 Jun 18 |                   |                   |              | 0.00              | 580.43      | 580.43                            | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CHF EX.RATE 1.015011 WITH NORTHERN TRUST | 109,812.640  | 6 Jun 18 |                   |                   |              | 0.00              | 109,812.64  | 109,812.64                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | 15,397.070   | 6 Jun 18 |                   |                   |              | 0.00              | 15,397.07   | 15,397.07                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | 57,395.210   | 6 Jun 18 |                   |                   |              | 0.00              | 57,395.21   | 57,395.21                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | 94,968.550   | 6 Jun 18 |                   |                   |              | 0.00              | 94,968.55   | 94,968.55                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / HKD EX.RATE 0.127434 WITH NORTHERN TRUST | 27,697.780   | 6 Jun 18 |                   |                   |              | 0.00              | 27,697.78   | 27,697.78                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090844 WITH NORTHERN      | 63,229.480  | 6 Jun 18 |                   |                   |              | 0.00              | 63,229.48  | 63,229.48                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090851 WITH NORTHERN      | 98,143.490  | 6 Jun 18 |                   |                   |              | 0.00              | 98,143.49  | 98,143.49                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090968 WITH NORTHERN      | 991,908.620 | 6 Jun 18 |                   |                   |              | 0.00              | 991,908.62 | 991,908.62                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2208 WITH NORTHERN TRUST   | -6,819.760  | 6 Mar 18 |                   |                   |              | 0.00              | -6,819.76  | -6,819.76                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2208 WITH NORTHERN TRUST   | -50,684.430 | 6 Mar 18 |                   |                   |              | 0.00              | -50,684.43 | -50,684.43                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 BRL / USD EX.RATE 3.2215 WITH NORTHERN TRUST   | -8,001.650  | 6 Mar 18 |                   |                   |              | 0.00              | -8,001.65  | -8,001.65                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 CHF / USD EX.RATE 0.939679 WITH NORTHERN TRUST | -23,142.290 | 6 Mar 18 |                   |                   |              | 0.00              | -23,142.29 | -23,142.29                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 GBP / USD EX.RATE 0.7198906 WITH NORTHERN      | -63,368.920 | 6 Mar 18 |                   |                   |              | 0.00              | -63,368.92 | -63,368.92                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / BRL EX.RATE 0.3097797 WITH NORTHERN      | 124,851.530 | 6 Mar 18 |                   |                   |              | 0.00              | 124,851.53 | 124,851.53                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7755485 WITH NORTHERN      | 286,807.290 | 6 Mar 18 |                   |                   |              | 0.00              | 286,807.29 | 286,807.29                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / GBP EX.RATE 1.389134 WITH NORTHERN TRUST | 146,919.900 | 6 Mar 18 |                   |                   |              | 0.00              | 146,919.90 | 146,919.90                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / HKD EX.RATE 0.127652 WITH NORTHERN TRUST | 273,870.580 | 6 Mar 18 |                   |                   |              | 0.00              | 273,870.58 | 273,870.58                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 AUD / USD EX.RATE 1.3834224 WITH NORTHERN      | -7,103.770  | 6 Nov 18 |                   |                   |              | 0.00              | -7,103.77  | -7,103.77                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 AUD / USD EX.RATE 1.3834224 WITH NORTHERN      | -4,682.660   | 6 Nov 18 |                   |                   |              | 0.00              | -4,682.66   | -4,682.66                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 BRL / USD EX.RATE 3.739 WITH NORTHERN TRUST    | -54,174.060  | 6 Nov 18 |                   |                   |              | 0.00              | -54,174.06  | -54,174.06                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 CAD / USD EX.RATE 1.31323 WITH NORTHERN TRUST  | -132,147.450 | 6 Nov 18 |                   |                   |              | 0.00              | -132,147.45 | -132,147.45                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 CHF / USD EX.RATE 1.003086 WITH NORTHERN TRUST | -347,555.000 | 6 Nov 18 |                   |                   |              | 0.00              | -347,555.00 | -347,555.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 EUR / USD EX.RATE 0.8766447 WITH NORTHERN      | -9,701.620   | 6 Nov 18 |                   |                   |              | 0.00              | -9,701.62   | -9,701.62                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN      | 190,343.050  | 6 Nov 18 |                   |                   |              | 0.00              | 190,343.05  | 190,343.05                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7618688 WITH NORTHERN      | 602.250      | 6 Nov 18 |                   |                   |              | 0.00              | 602.25      | 602.25                            | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7618688 WITH NORTHERN      | 724.690      | 6 Nov 18 |                   |                   |              | 0.00              | 724.69      | 724.69                            | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CHF EX.RATE 0.9959792 WITH NORTHERN      | 69,066.170   | 6 Nov 18 |                   |                   |              | 0.00              | 69,066.17   | 69,066.17                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / CLP EX.RATE 0.0014688 WITH NORTHERN      | 316,894.260  | 6 Nov 18 |                   |                   |              | 0.00              | 316,894.26  | 316,894.26                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / EUR EX.RATE 1.1411 WITH NORTHERN TRUST   | 0.510        | 6 Nov 18 |                   |                   |              | 0.00              | 0.51        | 0.51                              | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / GBP EX.RATE 1.307506 WITH NORTHERN TRUST | 33,242.200   | 6 Nov 18 |                   |                   |              | 0.00              | 33,242.20   | 33,242.20                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / HKD EX.RATE 0.1276699 WITH NORTHERN      | 25,070.940   | 6 Nov 18 |                   |                   |              | 0.00              | 25,070.94   | 25,070.94                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / JPY EX.RATE 0.0088168 WITH NORTHERN      | 15,238.510   | 6 Nov 18 |                   |                   |              | 0.00              | 15,238.51   | 15,238.51                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 CHF / USD EX.RATE 0.96905 WITH NORTHERN TRUST  | -166,102.570 | 6 Sep 18 |                   |                   |              | 0.00              | -166,102.57 | -166,102.57                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 EUR / USD EX.RATE 0.8612411 WITH NORTHERN      | -368,558.060 | 6 Sep 18 |                   |                   |              | 0.00              | -368,558.06 | -368,558.06                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN      | 284,652.680  | 6 Sep 18 |                   |                   |              | 0.00              | 284,652.68  | 284,652.68                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN      | 535.430      | 6 Sep 18 |                   |                   |              | 0.00              | 535.43      | 535.43                            | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN      | 48,754.390   | 6 Sep 18 |                   |                   |              | 0.00              | 48,754.39   | 48,754.39                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / BRL EX.RATE 0.2406681 WITH NORTHERN      | 1,814.710    | 6 Sep 18 |                   |                   |              | 0.00              | 1,814.71    | 1,814.71                          | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / CAD EX.RATE 0.7563953 WITH NORTHERN      | 248,522.150  | 6 Sep 18 |                   |                   |              | 0.00              | 248,522.15  | 248,522.15                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / DKK EX.RATE 0.1556804 WITH NORTHERN      | 534,337.090  | 6 Sep 18 |                   |                   |              | 0.00              | 534,337.09  | 534,337.09                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.161115 WITH NORTHERN TRUST | 415,449.520  | 6 Sep 18 |                   |                   |              | 0.00              | 415,449.52  | 415,449.52                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.292522 WITH NORTHERN TRUST | 93,112.380   | 6 Sep 18 |                   |                   |              | 0.00              | 93,112.38   | 93,112.38                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / GBP EX.RATE 1.2931 WITH NORTHERN TRUST   | 8.530        | 6 Sep 18 |                   |                   |              | 0.00              | 8.53        | 8.53                              | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / SEK EX.RATE 0.1098298 WITH NORTHERN      | 95,699.620   | 6 Sep 18 |                   |                   |              | 0.00              | 95,699.62   | 95,699.62                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 AUG 2018 BRL / USD EX.RATE 3.7063 WITH NORTHERN TRUST   | -240,376.830   | 7 Aug 18 |                   |                   |              | 0.00              | -240,376.83   | -240,376.83                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 EUR / USD EX.RATE 0.8625062 WITH NORTHERN      | -224,152.500   | 7 Aug 18 |                   |                   |              | 0.00              | -224,152.50   | -224,152.50                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7727975 WITH NORTHERN      | -10,977.230    | 7 Aug 18 |                   |                   |              | 0.00              | -10,977.23    | -10,977.23                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.2925 WITH NORTHERN TRUST   | 1.780          | 7 Aug 18 |                   |                   |              | 0.00              | 1.78          | 1.78                              | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / GBP EX.RATE 1.29357 WITH NORTHERN TRUST  | 378.960        | 7 Aug 18 |                   |                   |              | 0.00              | 378.96        | 378.96                            | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / HKD EX.RATE 0.1274031 WITH NORTHERN      | 24,963.770     | 7 Aug 18 |                   |                   |              | 0.00              | 24,963.77     | 24,963.77                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / MXN EX.RATE 0.0541688 WITH NORTHERN      | 120,874.740    | 7 Aug 18 |                   |                   |              | 0.00              | 120,874.74    | 120,874.74                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 BRL / USD EX.RATE 3.8645 WITH NORTHERN TRUST   | -1,973,968.170 | 7 Dec 18 |                   |                   |              | 0.00              | -1,973,968.17 | -1,973,968.17                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 BRL / USD EX.RATE 3.8645 WITH NORTHERN TRUST   | -71,935.310    | 7 Dec 18 |                   |                   |              | 0.00              | -71,935.31    | -71,935.31                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 CHF / USD EX.RATE 0.989694 WITH NORTHERN TRUST | -499,793.280   | 7 Dec 18 |                   |                   |              | 0.00              | -499,793.28   | -499,793.28                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8763044 WITH NORTHERN      | -1,045,370.700 | 7 Dec 18 |                   |                   |              | 0.00              | -1,045,370.70 | -1,045,370.70                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 GBP / USD EX.RATE 0.7851771 WITH NORTHERN      | -318,464.190   | 7 Dec 18 |                   |                   |              | 0.00              | -318,464.19   | -318,464.19                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 HKD / USD EX.RATE 7.812375 WITH NORTHERN TRUST | -1,120,477.430 | 7 Dec 18 |                   |                   |              | 0.00              | -1,120,477.43 | -1,120,477.43                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 HKD / USD EX.RATE 7.8131 WITH NORTHERN TRUST   | -1,500,000.000 | 7 Dec 18 |                   |                   |              | 0.00              | -1,500,000.00 | -1,500,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 112.5785 WITH NORTHERN TRUST | -4,901,719.590 | 7 Dec 18 |                   |                   |              | 0.00              | -4,901,719.59 | -4,901,719.59                     | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / BRL EX.RATE 0.2573142 WITH NORTHERN      | 6,264.810      | 7 Dec 18 |                   |                   |              | 0.00              | 6,264.81      | 6,264.81                          | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / BRL EX.RATE 0.2573142 WITH NORTHERN      | 6,913.590      | 7 Dec 18 |                   |                   |              | 0.00              | 6,913.59      | 6,913.59                          | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / CAD EX.RATE 0.7516762 WITH NORTHERN      | 1,362,565.060  | 7 Dec 18 |                   |                   |              | 0.00              | 1,362,565.06  | 1,362,565.06                      | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.273645 WITH NORTHERN TRUST | 29,877.480     | 7 Dec 18 |                   |                   |              | 0.00              | 29,877.48     | 29,877.48                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.2743 WITH NORTHERN TRUST   | 8,606.320      | 7 Dec 18 |                   |                   |              | 0.00              | 8,606.32      | 8,606.32                          | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / HKD EX.RATE 0.127946 WITH NORTHERN TRUST | 21,950.870     | 7 Dec 18 |                   |                   |              | 0.00              | 21,950.87     | 21,950.87                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / JPY EX.RATE 0.0088784 WITH NORTHERN      | 3,702,040.680  | 7 Dec 18 |                   |                   |              | 0.00              | 3,702,040.68  | 3,702,040.68                      | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / SGD EX.RATE 0.7292882 WITH NORTHERN      | 6,519.840      | 7 Dec 18 |                   |                   |              | 0.00              | 6,519.84      | 6,519.84                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST    | -153,772.460   | 7 Feb 18 |                   |                   |              | 0.00              | -153,772.46   | -153,772.46                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST    | -143,757.680   | 7 Feb 18 |                   |                   |              | 0.00              | -143,757.68   | -143,757.68                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 BRL / USD EX.RATE 3.244 WITH NORTHERN TRUST    | -142,593.110   | 7 Feb 18 |                   |                   |              | 0.00              | -142,593.11   | -142,593.11                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 CAD / USD EX.RATE 1.25131 WITH NORTHERN TRUST  | -799,162.480   | 7 Feb 18 |                   |                   |              | 0.00              | -799,162.48   | -799,162.48                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 CAD / USD EX.RATE 1.25673 WITH NORTHERN TRUST  | -8,629.090     | 7 Feb 18 |                   |                   |              | 0.00              | -8,629.09     | -8,629.09                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 CHF / USD EX.RATE 0.943735 WITH NORTHERN TRUST | -861,858.740   | 7 Feb 18 |                   |                   |              | 0.00              | -861,858.74   | -861,858.74                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 EUR / USD EX.RATE 0.8149136 WITH NORTHERN      | -1,734,324.620 | 7 Feb 18 |                   |                   |              | 0.00              | -1,734,324.62 | -1,734,324.62                     | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 GBP / USD EX.RATE 0.7208387 WITH NORTHERN      | -490,161.780   | 7 Feb 18 |                   |                   |              | 0.00              | -490,161.78   | -490,161.78                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 HKD / USD EX.RATE 7.8183 WITH NORTHERN TRUST   | -2,647,705.340 | 7 Feb 18 |                   |                   |              | 0.00              | -2,647,705.34 | -2,647,705.34                     | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 JPY / USD EX.RATE 109.178 WITH NORTHERN TRUST  | -350,496.500   | 7 Feb 18 |                   |                   |              | 0.00              | -350,496.50   | -350,496.50                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 NOK / USD EX.RATE 7.8977 WITH NORTHERN TRUST   | -18,556.430    | 7 Feb 18 |                   |                   |              | 0.00              | -18,556.43    | -18,556.43                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN      | 45,760.860     | 7 Feb 18 |                   |                   |              | 0.00              | 45,760.86     | 45,760.86                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN      | 220,333.280    | 7 Feb 18 |                   |                   |              | 0.00              | 220,333.28    | 220,333.28                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / CAD EX.RATE 0.7994628 WITH NORTHERN      | 799,462.760    | 7 Feb 18 |                   |                   |              | 0.00              | 799,462.76    | 799,462.76                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2262 WITH NORTHERN TRUST   | 39,856.150     | 7 Feb 18 |                   |                   |              | 0.00              | 39,856.15     | 39,856.15                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / EUR EX.RATE 1.2277 WITH NORTHERN TRUST   | 39,771.380     | 7 Feb 18 |                   |                   |              | 0.00              | 39,771.38     | 39,771.38                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / JPY EX.RATE 0.0091341 WITH NORTHERN      | 71,937.800     | 7 Feb 18 |                   |                   |              | 0.00              | 71,937.80     | 71,937.80                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 ZAR / USD EX.RATE 11.951507 WITH NORTHERN      | -788,197.810   | 7 Feb 18 |                   |                   |              | 0.00              | -788,197.81   | -788,197.81                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST   | -1,624,768.710 | 7 Jun 18 |                   |                   |              | 0.00              | -1,624,768.71 | -1,624,768.71                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST   | -1,415,964.670 | 7 Jun 18 |                   |                   |              | 0.00              | -1,415,964.67 | -1,415,964.67                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 BRL / USD EX.RATE 3.8742 WITH NORTHERN TRUST   | -1,532,164.210 | 7 Jun 18 |                   |                   |              | 0.00              | -1,532,164.21 | -1,532,164.21                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.296841 WITH NORTHERN TRUST | -24,509.070    | 7 Jun 18 |                   |                   |              | 0.00              | -24,509.07    | -24,509.07                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 CAD / USD EX.RATE 1.296841 WITH NORTHERN TRUST | -8,572.810     | 7 Jun 18 |                   |                   |              | 0.00              | -8,572.81     | -8,572.81                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 GBP / USD EX.RATE 0.7445595 WITH NORTHERN      | -132,429.870   | 7 Jun 18 |                   |                   |              | 0.00              | -132,429.87   | -132,429.87                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.86 WITH NORTHERN TRUST   | -240,479.800   | 7 Jun 18 |                   |                   |              | 0.00              | -240,479.80   | -240,479.80                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.2564694 WITH NORTHERN      | 2,668.690      | 7 Jun 18 |                   |                   |              | 0.00              | 2,668.69      | 2,668.69                          | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.2564694 WITH NORTHERN      | 164,187.820    | 7 Jun 18 |                   |                   |              | 0.00              | 164,187.82    | 164,187.82                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CHF EX.RATE 1.0184357 WITH NORTHERN      | 105,822.350    | 7 Jun 18 |                   |                   |              | 0.00              | 105,822.35    | 105,822.35                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.18 WITH NORTHERN TRUST     | 4,389.600      | 7 Jun 18 |                   |                   |              | 0.00              | 4,389.60      | 4,389.60                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.181194 WITH NORTHERN TRUST | 761,762.440  | 7 Jun 18 |                   |                   |              | 0.00              | 761,762.44  | 761,762.44                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0091025 WITH NORTHERN      | 121,779.280  | 7 Jun 18 |                   |                   |              | 0.00              | 121,779.28  | 121,779.28                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0091083 WITH NORTHERN      | 29,853.360   | 7 Jun 18 |                   |                   |              | 0.00              | 29,853.36   | 29,853.36                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 BRL / USD EX.RATE 3.225 WITH NORTHERN TRUST    | -57,544.430  | 7 Mar 18 |                   |                   |              | 0.00              | -57,544.43  | -57,544.43                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 BRL / USD EX.RATE 3.2257 WITH NORTHERN TRUST   | -27,148.120  | 7 Mar 18 |                   |                   |              | 0.00              | -27,148.12  | -27,148.12                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 CHF / USD EX.RATE 0.943761 WITH NORTHERN TRUST | -26,810.630  | 7 Mar 18 |                   |                   |              | 0.00              | -26,810.63  | -26,810.63                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.7190623 WITH NORTHERN      | -66,750.280  | 7 Mar 18 |                   |                   |              | 0.00              | -66,750.28  | -66,750.28                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.719816 WITH NORTHERN TRUST | -76,957.840  | 7 Mar 18 |                   |                   |              | 0.00              | -76,957.84  | -76,957.84                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 JPY / USD EX.RATE 105.93 WITH NORTHERN TRUST   | -214,497.450 | 7 Mar 18 |                   |                   |              | 0.00              | -214,497.45 | -214,497.45                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / EUR EX.RATE 1.240221 WITH NORTHERN TRUST | 63,380.890   | 7 Mar 18 |                   |                   |              | 0.00              | 63,380.89   | 63,380.89                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / SEK EX.RATE 0.1214742 WITH NORTHERN      | 972.100      | 7 Mar 18 |                   |                   |              | 0.00              | 972.10      | 972.10                            | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5381 WITH NORTHERN TRUST   | -83,949.410  | 7 May 18 |                   |                   |              | 0.00              | -83,949.41  | -83,949.41                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5475 WITH NORTHERN TRUST   | -119,387.350 | 7 May 18 |                   |                   |              | 0.00              | -119,387.35 | -119,387.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 CAD / USD EX.RATE 1.285643 WITH NORTHERN TRUST | -14,142.670  | 7 May 18 |                   |                   |              | 0.00              | -14,142.67  | -14,142.67                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.07 WITH NORTHERN TRUST   | -494,597.950 | 7 May 18 |                   |                   |              | 0.00              | -494,597.95 | -494,597.95                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 MXN / USD EX.RATE 19.4766 WITH NORTHERN TRUST  | -27,392.920  | 7 May 18 |                   |                   |              | 0.00              | -27,392.92  | -27,392.92                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.281984 WITH NORTHERN TRUST | 34,138.790   | 7 May 18 |                   |                   |              | 0.00              | 34,138.79   | 34,138.79                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.281984 WITH NORTHERN TRUST | 227,619.120  | 7 May 18 |                   |                   |              | 0.00              | 227,619.12  | 227,619.12                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.2826855 WITH NORTHERN      | 610.030      | 7 May 18 |                   |                   |              | 0.00              | 610.03      | 610.03                            | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / BRL EX.RATE 0.2826855 WITH NORTHERN      | 411.480      | 7 May 18 |                   |                   |              | 0.00              | 411.48      | 411.48                            | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1911 WITH NORTHERN TRUST   | 44,051.640   | 7 May 18 |                   |                   |              | 0.00              | 44,051.64   | 44,051.64                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1915 WITH NORTHERN TRUST   | 16.850       | 7 May 18 |                   |                   |              | 0.00              | 16.85       | 16.85                             | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1922 WITH NORTHERN TRUST   | 50,699.330   | 7 May 18 |                   |                   |              | 0.00              | 50,699.33   | 50,699.33                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.1922 WITH NORTHERN TRUST   | 132,461.490  | 7 May 18 |                   |                   |              | 0.00              | 132,461.49  | 132,461.49                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.192602 WITH NORTHERN TRUST | 7,083.440    | 7 May 18 |                   |                   |              | 0.00              | 7,083.44    | 7,083.44                          | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / GBP EX.RATE 1.35645 WITH NORTHERN TRUST  | 393,885.490  | 7 May 18 |                   |                   |              | 0.00              | 393,885.49  | 393,885.49                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091684 WITH NORTHERN      | 495,340.960    | 7 May 18 |                   |                   |              | 0.00              | 495,340.96    | 495,340.96                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / MXN EX.RATE 0.0512348 WITH NORTHERN      | 12,580.750     | 7 May 18 |                   |                   |              | 0.00              | 12,580.75     | 12,580.75                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 BRL / USD EX.RATE 3.761 WITH NORTHERN TRUST    | -250,596.440   | 7 Nov 18 |                   |                   |              | 0.00              | -250,596.44   | -250,596.44                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 BRL / USD EX.RATE 3.761 WITH NORTHERN TRUST    | -172,564.040   | 7 Nov 18 |                   |                   |              | 0.00              | -172,564.04   | -172,564.04                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.310538 WITH NORTHERN TRUST | -17,446.060    | 7 Nov 18 |                   |                   |              | 0.00              | -17,446.06    | -17,446.06                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.310538 WITH NORTHERN TRUST | -17,789.790    | 7 Nov 18 |                   |                   |              | 0.00              | -17,789.79    | -17,789.79                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CAD / USD EX.RATE 1.31059 WITH NORTHERN TRUST  | -91,660.620    | 7 Nov 18 |                   |                   |              | 0.00              | -91,660.62    | -91,660.62                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 CHF / USD EX.RATE 0.998085 WITH NORTHERN TRUST | -301,065.530   | 7 Nov 18 |                   |                   |              | 0.00              | -301,065.53   | -301,065.53                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN      | -1,271,483.090 | 7 Nov 18 |                   |                   |              | 0.00              | -1,271,483.09 | -1,271,483.09                     | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 EUR / USD EX.RATE 0.8726339 WITH NORTHERN      | -400,365.080   | 7 Nov 18 |                   |                   |              | 0.00              | -400,365.08   | -400,365.08                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 GBP / USD EX.RATE 0.7586764 WITH NORTHERN      | -2,792,229.950 | 7 Nov 18 |                   |                   |              | 0.00              | -2,792,229.95 | -2,792,229.95                     | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.3 WITH NORTHERN TRUST    | -326,516.740   | 7 Nov 18 |                   |                   |              | 0.00              | -326,516.74   | -326,516.74                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / BRL EX.RATE 0.2643544 WITH NORTHERN      | 26,459.070     | 7 Nov 18 |                   |                   |              | 0.00              | 26,459.07     | 26,459.07                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / BRL EX.RATE 0.2643544 WITH NORTHERN      | 88,414.660    | 7 Nov 18 |                   |                   |              | 0.00              | 88,414.66    | 88,414.66                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.7630454 WITH NORTHERN      | 4,609.150     | 7 Nov 18 |                   |                   |              | 0.00              | 4,609.15     | 4,609.15                          | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.7630454 WITH NORTHERN      | 5,549.890     | 7 Nov 18 |                   |                   |              | 0.00              | 5,549.89     | 5,549.89                          | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.145956 WITH NORTHERN TRUST | 891,697.300   | 7 Nov 18 |                   |                   |              | 0.00              | 891,697.30   | 891,697.30                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.150547 WITH NORTHERN TRUST | 1,275,859.980 | 7 Nov 18 |                   |                   |              | 0.00              | 1,275,859.98 | 1,275,859.98                      | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.313874 WITH NORTHERN TRUST | 49,370.580    | 7 Nov 18 |                   |                   |              | 0.00              | 49,370.58    | 49,370.58                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | 339.260       | 7 Nov 18 |                   |                   |              | 0.00              | 339.26       | 339.26                            | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | 0.990         | 7 Nov 18 |                   |                   |              | 0.00              | 0.99         | 0.99                              | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / GBP EX.RATE 1.3155 WITH NORTHERN TRUST   | 2,786,753.880 | 7 Nov 18 |                   |                   |              | 0.00              | 2,786,753.88 | 2,786,753.88                      | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / HKD EX.RATE 0.1277139 WITH NORTHERN      | 25,388.040    | 7 Nov 18 |                   |                   |              | 0.00              | 25,388.04    | 25,388.04                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088211 WITH NORTHERN      | 252,639.530   | 7 Nov 18 |                   |                   |              | 0.00              | 252,639.53   | 252,639.53                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / JPY EX.RATE 0.0088261 WITH NORTHERN      | 18,266.680    | 7 Nov 18 |                   |                   |              | 0.00              | 18,266.68    | 18,266.68                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / MXN EX.RATE 0.0503018 WITH NORTHERN      | 12,351.660    | 7 Nov 18 |                   |                   |              | 0.00              | 12,351.66    | 12,351.66                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2018 CAD / USD EX.RATE 1.31619 WITH NORTHERN TRUST  | -3,069,803.140 | 7 Sep 18 |                   |                   |              | 0.00              | -3,069,803.14 | -3,069,803.14                     | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 CHF / USD EX.RATE 0.966125 WITH NORTHERN TRUST | -318,818.990   | 7 Sep 18 |                   |                   |              | 0.00              | -318,818.99   | -318,818.99                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8634975 WITH NORTHERN      | -163,931.220   | 7 Sep 18 |                   |                   |              | 0.00              | -163,931.22   | -163,931.22                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8649023 WITH NORTHERN      | -215,612.800   | 7 Sep 18 |                   |                   |              | 0.00              | -215,612.80   | -215,612.80                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 HKD / USD EX.RATE 7.849553 WITH NORTHERN TRUST | -517,318.050   | 7 Sep 18 |                   |                   |              | 0.00              | -517,318.05   | -517,318.05                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / CAD EX.RATE 0.7612146 WITH NORTHERN      | 101,958.770    | 7 Sep 18 |                   |                   |              | 0.00              | 101,958.77    | 101,958.77                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST   | 157.870        | 7 Sep 18 |                   |                   |              | 0.00              | 157.87        | 157.87                            | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.158081 WITH NORTHERN TRUST | 136,100.670    | 7 Sep 18 |                   |                   |              | 0.00              | 136,100.67    | 136,100.67                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / GBP EX.RATE 1.2919 WITH NORTHERN TRUST   | 210,055.190    | 7 Sep 18 |                   |                   |              | 0.00              | 210,055.19    | 210,055.19                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / ZAR EX.RATE 0.0660446 WITH NORTHERN      | 320,371.100    | 7 Sep 18 |                   |                   |              | 0.00              | 320,371.10    | 320,371.10                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 CAD / USD EX.RATE 1.3012 WITH NORTHERN TRUST   | -381,810.640   | 8 Aug 18 |                   |                   |              | 0.00              | -381,810.64   | -381,810.64                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 EUR / USD EX.RATE 0.8624407 WITH NORTHERN      | -936,890.800   | 8 Aug 18 |                   |                   |              | 0.00              | -936,890.80   | -936,890.80                       | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 HKD / USD EX.RATE 7.8492 WITH NORTHERN TRUST   | -4,850,659.020 | 8 Aug 18 |                   |                   |              | 0.00              | -4,850,659.02 | -4,850,659.02                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / CAD EX.RATE 0.7651695 WITH NORTHERN      | 9.920        | 8 Aug 18 |                   |                   |              | 0.00              | 9.92        | 9.92                              | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / EUR EX.RATE 1.1592 WITH NORTHERN TRUST   | 25,116.660   | 8 Aug 18 |                   |                   |              | 0.00              | 25,116.66   | 25,116.66                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 23,589.620   | 8 Aug 18 |                   |                   |              | 0.00              | 23,589.62   | 23,589.62                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / MXN EX.RATE 0.0541234 WITH NORTHERN      | 19,011.390   | 8 Aug 18 |                   |                   |              | 0.00              | 19,011.39   | 19,011.39                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / ZAR EX.RATE 0.0744707 WITH NORTHERN      | 177,410.410  | 8 Aug 18 |                   |                   |              | 0.00              | 177,410.41  | 177,410.41                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 BRL / USD EX.RATE 3.2595 WITH NORTHERN TRUST   | -155,874.010 | 8 Feb 18 |                   |                   |              | 0.00              | -155,874.01 | -155,874.01                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 CAD / USD EX.RATE 1.25873 WITH NORTHERN TRUST  | -86,100.780  | 8 Feb 18 |                   |                   |              | 0.00              | -86,100.78  | -86,100.78                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 EUR / USD EX.RATE 0.8159269 WITH NORTHERN      | -274,243.800 | 8 Feb 18 |                   |                   |              | 0.00              | -274,243.80 | -274,243.80                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 GBP / USD EX.RATE 0.7185188 WITH NORTHERN      | -94,822.940  | 8 Feb 18 |                   |                   |              | 0.00              | -94,822.94  | -94,822.94                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 JPY / USD EX.RATE 109.4341 WITH NORTHERN TRUST | -140,504.600 | 8 Feb 18 |                   |                   |              | 0.00              | -140,504.60 | -140,504.60                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 NOK / USD EX.RATE 7.9211 WITH NORTHERN TRUST   | -21,403.440  | 8 Feb 18 |                   |                   |              | 0.00              | -21,403.44  | -21,403.44                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 SGD / USD EX.RATE 1.33 WITH NORTHERN TRUST     | -246,396.500 | 8 Feb 18 |                   |                   |              | 0.00              | -246,396.50 | -246,396.50                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | 71,650.830   | 8 Feb 18 |                   |                   |              | 0.00              | 71,650.83   | 71,650.83                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | 152,734.550 | 8 Feb 18 |                   |                   |              | 0.00              | 152,734.55 | 152,734.55                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | 84,047.420  | 8 Feb 18 |                   |                   |              | 0.00              | 84,047.42  | 84,047.42                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / BRL EX.RATE 0.3049617 WITH NORTHERN      | 21,386.670  | 8 Feb 18 |                   |                   |              | 0.00              | 21,386.67  | 21,386.67                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.2256 WITH NORTHERN TRUST   | 39,786.260  | 8 Feb 18 |                   |                   |              | 0.00              | 39,786.26  | 39,786.26                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / EUR EX.RATE 1.225724 WITH NORTHERN TRUST | 269,668.620 | 8 Feb 18 |                   |                   |              | 0.00              | 269,668.62 | 269,668.62                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | 353,010.030 | 8 Feb 18 |                   |                   |              | 0.00              | 353,010.03 | 353,010.03                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | 163,071.840 | 8 Feb 18 |                   |                   |              | 0.00              | 163,071.84 | 163,071.84                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | 2,905.130   | 8 Feb 18 |                   |                   |              | 0.00              | 2,905.13   | 2,905.13                          | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.3948 WITH NORTHERN TRUST   | 4,992.830   | 8 Feb 18 |                   |                   |              | 0.00              | 4,992.83   | 4,992.83                          | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / HKD EX.RATE 0.127892 WITH NORTHERN TRUST | 227,479.040 | 8 Feb 18 |                   |                   |              | 0.00              | 227,479.04 | 227,479.04                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / JPY EX.RATE 0.0091659 WITH NORTHERN      | 33,140.010  | 8 Feb 18 |                   |                   |              | 0.00              | 33,140.01  | 33,140.01                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / MXN EX.RATE 0.0530541 WITH NORTHERN      | 493,217.890 | 8 Feb 18 |                   |                   |              | 0.00              | 493,217.89 | 493,217.89                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341297 WITH NORTHERN      | 556,189.860 | 8 Feb 18 |                   |                   |              | 0.00              | 556,189.86 | 556,189.86                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 ZAR / USD EX.RATE 12.08056 WITH NORTHERN TRUST | -791,876.650 | 8 Feb 18 |                   |                   |              | 0.00              | -791,876.65 | -791,876.65                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 AUD / USD EX.RATE 1.2754175 WITH NORTHERN      | -113,694.050 | 8 Jan 18 |                   |                   |              | 0.00              | -113,694.05 | -113,694.05                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 AUD / USD EX.RATE 1.2754175 WITH NORTHERN      | -15,789.070  | 8 Jan 18 |                   |                   |              | 0.00              | -15,789.07  | -15,789.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -2,199.130   | 8 Jan 18 |                   |                   |              | 0.00              | -2,199.13   | -2,199.13                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -3,862.290   | 8 Jan 18 |                   |                   |              | 0.00              | -3,862.29   | -3,862.29                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -4,121.010   | 8 Jan 18 |                   |                   |              | 0.00              | -4,121.01   | -4,121.01                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -18,047.710  | 8 Jan 18 |                   |                   |              | 0.00              | -18,047.71  | -18,047.71                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -9,463.090   | 8 Jan 18 |                   |                   |              | 0.00              | -9,463.09   | -9,463.09                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 DKK / USD EX.RATE 6.22 WITH NORTHERN TRUST     | -346,136.760 | 8 Jan 18 |                   |                   |              | 0.00              | -346,136.76 | -346,136.76                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 DKK / USD EX.RATE 6.2207 WITH NORTHERN TRUST   | -81,304.960  | 8 Jan 18 |                   |                   |              | 0.00              | -81,304.96  | -81,304.96                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 EUR / USD EX.RATE 0.8357012 WITH NORTHERN      | -194,720.010 | 8 Jan 18 |                   |                   |              | 0.00              | -194,720.01 | -194,720.01                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / AUD EX.RATE 0.784057 WITH NORTHERN TRUST | 2,902.210    | 8 Jan 18 |                   |                   |              | 0.00              | 2,902.21    | 2,902.21                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8047642 WITH NORTHERN      | 71,947.780   | 8 Jan 18 |                   |                   |              | 0.00              | 71,947.78   | 71,947.78                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | 747.550      | 8 Jan 18 |                   |                   |              | 0.00              | 747.55      | 747.55                            | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | 19,235.760   | 8 Jan 18 |                   |                   |              | 0.00              | 19,235.76   | 19,235.76                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / CAD EX.RATE 0.8055084 WITH NORTHERN      | 1,869.030    | 8 Jan 18 |                   |                   |              | 0.00              | 1,869.03    | 1,869.03                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / EUR EX.RATE 1.196102 WITH NORTHERN TRUST | 810,291.490  | 8 Jan 18 |                   |                   |              | 0.00              | 810,291.49  | 810,291.49                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35466 WITH NORTHERN TRUST  | 92,785.070   | 8 Jan 18 |                   |                   |              | 0.00              | 92,785.07   | 92,785.07                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.3559 WITH NORTHERN TRUST   | 321,483.280  | 8 Jan 18 |                   |                   |              | 0.00              | 321,483.28  | 321,483.28                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35596 WITH NORTHERN TRUST  | 312,748.930  | 8 Jan 18 |                   |                   |              | 0.00              | 312,748.93  | 312,748.93                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / GBP EX.RATE 1.35609 WITH NORTHERN TRUST  | 81,377.540   | 8 Jan 18 |                   |                   |              | 0.00              | 81,377.54   | 81,377.54                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / HKD EX.RATE 0.1278527 WITH NORTHERN      | 3,662.340    | 8 Jan 18 |                   |                   |              | 0.00              | 3,662.34    | 3,662.34                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / HKD EX.RATE 0.1278527 WITH NORTHERN      | 17,453.510   | 8 Jan 18 |                   |                   |              | 0.00              | 17,453.51   | 17,453.51                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / MXN EX.RATE 0.0520487 WITH NORTHERN      | 32,286.710   | 8 Jan 18 |                   |                   |              | 0.00              | 32,286.71   | 32,286.71                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 BRL / USD EX.RATE 3.795 WITH NORTHERN TRUST    | -81,944.900  | 8 Jun 18 |                   |                   |              | 0.00              | -81,944.90  | -81,944.90                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8491884 WITH NORTHERN      | -218,594.780 | 8 Jun 18 |                   |                   |              | 0.00              | -218,594.78 | -218,594.78                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8494733 WITH NORTHERN      | -73,832.620  | 8 Jun 18 |                   |                   |              | 0.00              | -73,832.62  | -73,832.62                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 EUR / USD EX.RATE 0.8496177 WITH NORTHERN      | -110,848.380 | 8 Jun 18 |                   |                   |              | 0.00              | -110,848.38 | -110,848.38                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / AUD EX.RATE 0.759648 WITH NORTHERN TRUST | 24,800.380   | 8 Jun 18 |                   |                   |              | 0.00              | 24,800.38   | 24,800.38                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / BRL EX.RATE 0.2613627 WITH NORTHERN      | 45,555.550   | 8 Jun 18 |                   |                   |              | 0.00              | 45,555.55   | 45,555.55                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CAD EX.RATE 0.7709155 WITH NORTHERN      | 112,265.650  | 8 Jun 18 |                   |                   |              | 0.00              | 112,265.65  | 112,265.65                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CAD EX.RATE 0.7709155 WITH NORTHERN      | 60,757.200   | 8 Jun 18 |                   |                   |              | 0.00              | 60,757.20   | 60,757.20                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / GBP EX.RATE 1.340677 WITH NORTHERN TRUST | 183,818.740  | 8 Jun 18 |                   |                   |              | 0.00              | 183,818.74  | 183,818.74                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / JPY EX.RATE 0.0091291 WITH NORTHERN      | 149,267.460  | 8 Jun 18 |                   |                   |              | 0.00              | 149,267.46  | 149,267.46                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 BRL / USD EX.RATE 3.2436 WITH NORTHERN TRUST   | -12,228.180  | 8 Mar 18 |                   |                   |              | 0.00              | -12,228.18  | -12,228.18                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 BRL / USD EX.RATE 3.2436 WITH NORTHERN TRUST   | -71,654.780  | 8 Mar 18 |                   |                   |              | 0.00              | -71,654.78  | -71,654.78                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CAD / USD EX.RATE 1.2916 WITH NORTHERN TRUST   | -174,202.540 | 8 Mar 18 |                   |                   |              | 0.00              | -174,202.54 | -174,202.54                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 CHF / USD EX.RATE 0.949972 WITH NORTHERN TRUST | -70,942.000  | 8 Mar 18 |                   |                   |              | 0.00              | -70,942.00  | -70,942.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121781 WITH NORTHERN      | -42,695.300  | 8 Mar 18 |                   |                   |              | 0.00              | -42,695.30  | -42,695.30                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 GBP / USD EX.RATE 0.7239085 WITH NORTHERN    | -65,161.480    | 8 Mar 18 |                   |                   |              | 0.00              | -65,161.48    | -65,161.48                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 JPY / USD EX.RATE 106.06 WITH NORTHERN TRUST | -212,005.520   | 8 Mar 18 |                   |                   |              | 0.00              | -212,005.52   | -212,005.52                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | 7,770.180      | 8 Mar 18 |                   |                   |              | 0.00              | 7,770.18      | 7,770.18                          | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | 5,996.890      | 8 Mar 18 |                   |                   |              | 0.00              | 5,996.89      | 5,996.89                          | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / BRL EX.RATE 0.3082994 WITH NORTHERN    | 17,291.720     | 8 Mar 18 |                   |                   |              | 0.00              | 17,291.72     | 17,291.72                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / CAD EX.RATE 0.7719027 WITH NORTHERN    | 16,914.960     | 8 Mar 18 |                   |                   |              | 0.00              | 16,914.96     | 16,914.96                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.2303 WITH NORTHERN TRUST | 3,348.690      | 8 Mar 18 |                   |                   |              | 0.00              | 3,348.69      | 3,348.69                          | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / GBP EX.RATE 1.3796 WITH NORTHERN TRUST | 620.450        | 8 Mar 18 |                   |                   |              | 0.00              | 620.45        | 620.45                            | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094197 WITH NORTHERN    | 8,139.520      | 8 Mar 18 |                   |                   |              | 0.00              | 8,139.52      | 8,139.52                          | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / SEK EX.RATE 0.1208971 WITH NORTHERN    | 51.180         | 8 Mar 18 |                   |                   |              | 0.00              | 51.18         | 51.18                             | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 BRL / USD EX.RATE 3.5654 WITH NORTHERN TRUST | -52,503.520    | 8 May 18 |                   |                   |              | 0.00              | -52,503.52    | -52,503.52                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 BRL / USD EX.RATE 3.566 WITH NORTHERN TRUST  | -259,246.570   | 8 May 18 |                   |                   |              | 0.00              | -259,246.57   | -259,246.57                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.2961 WITH NORTHERN TRUST | -1,054,702.570 | 8 May 18 |                   |                   |              | 0.00              | -1,054,702.57 | -1,054,702.57                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.2961 WITH NORTHERN TRUST   | -571,946.610  | 8 May 18 |                   |                   |              | 0.00              | -571,946.61  | -571,946.61                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 CAD / USD EX.RATE 1.296341 WITH NORTHERN TRUST | -1,382.650    | 8 May 18 |                   |                   |              | 0.00              | -1,382.65    | -1,382.65                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.842798 WITH NORTHERN TRUST | -71,528.000   | 8 May 18 |                   |                   |              | 0.00              | -71,528.00   | -71,528.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 GBP / USD EX.RATE 0.7395356 WITH NORTHERN      | -77,058.880   | 8 May 18 |                   |                   |              | 0.00              | -77,058.88   | -77,058.88                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 JPY / USD EX.RATE 109.2134 WITH NORTHERN TRUST | -208,164.390  | 8 May 18 |                   |                   |              | 0.00              | -208,164.39  | -208,164.39                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / BRL EX.RATE 0.2805206 WITH NORTHERN      | 188,028.730   | 8 May 18 |                   |                   |              | 0.00              | 188,028.73   | 188,028.73                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / CAD EX.RATE 0.7720994 WITH NORTHERN      | 572,357.300   | 8 May 18 |                   |                   |              | 0.00              | 572,357.30   | 572,357.30                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / CAD EX.RATE 0.7720994 WITH NORTHERN      | 1,055,459.900 | 8 May 18 |                   |                   |              | 0.00              | 1,055,459.90 | 1,055,459.90                      | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | 418.750       | 8 May 18 |                   |                   |              | 0.00              | 418.75       | 418.75                            | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091592 WITH NORTHERN      | 49,777.850    | 8 May 18 |                   |                   |              | 0.00              | 49,777.85    | 49,777.85                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091596 WITH NORTHERN      | 206,982.700   | 8 May 18 |                   |                   |              | 0.00              | 206,982.70   | 206,982.70                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST   | -302,337.530  | 8 Nov 18 |                   |                   |              | 0.00              | -302,337.53  | -302,337.53                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST   | -256,453.500  | 8 Nov 18 |                   |                   |              | 0.00              | -256,453.50  | -256,453.50                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV 2018 BRL / USD EX.RATE 3.7336 WITH NORTHERN TRUST   | -412,646.550   | 8 Nov 18 |                   |                   |              | 0.00              | -412,646.55   | -412,646.55                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 EUR / USD EX.RATE 0.8803042 WITH NORTHERN      | -44,212.380    | 8 Nov 18 |                   |                   |              | 0.00              | -44,212.38    | -44,212.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 HKD / USD EX.RATE 7.8259 WITH NORTHERN TRUST   | -1,989,600.000 | 8 Nov 18 |                   |                   |              | 0.00              | -1,989,600.00 | -1,989,600.00                     | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.266489 WITH NORTHERN TRUST | 44,786.010     | 8 Nov 18 |                   |                   |              | 0.00              | 44,786.01     | 44,786.01                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.266489 WITH NORTHERN TRUST | 7,503.920      | 8 Nov 18 |                   |                   |              | 0.00              | 7,503.92      | 7,503.92                          | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / BRL EX.RATE 0.267838 WITH NORTHERN TRUST | 240,968.080    | 8 Nov 18 |                   |                   |              | 0.00              | 240,968.08    | 240,968.08                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / CHF EX.RATE 0.9935913 WITH NORTHERN      | 332,015.840    | 8 Nov 18 |                   |                   |              | 0.00              | 332,015.84    | 332,015.84                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / CHF EX.RATE 0.9964437 WITH NORTHERN      | 148,580.610    | 8 Nov 18 |                   |                   |              | 0.00              | 148,580.61    | 148,580.61                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / EUR EX.RATE 1.141337 WITH NORTHERN TRUST | 37,588.820     | 8 Nov 18 |                   |                   |              | 0.00              | 37,588.82     | 37,588.82                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / GBP EX.RATE 1.30556 WITH NORTHERN TRUST  | 235,646.580    | 8 Nov 18 |                   |                   |              | 0.00              | 235,646.58    | 235,646.58                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / GBP EX.RATE 1.311098 WITH NORTHERN TRUST | 136,208.700    | 8 Nov 18 |                   |                   |              | 0.00              | 136,208.70    | 136,208.70                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / HKD EX.RATE 0.1277629 WITH NORTHERN      | 63,814.380     | 8 Nov 18 |                   |                   |              | 0.00              | 63,814.38     | 63,814.38                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.0087719 WITH NORTHERN      | 453,320.780    | 8 Nov 18 |                   |                   |              | 0.00              | 453,320.78    | 453,320.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.0087796 WITH NORTHERN      | 23,540.830   | 8 Nov 18 |                   |                   |              | 0.00              | 23,540.83   | 23,540.83                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / JPY EX.RATE 0.008782 WITH NORTHERN TRUST | 214,869.600  | 8 Nov 18 |                   |                   |              | 0.00              | 214,869.60  | 214,869.60                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 CAD / USD EX.RATE 1.297091 WITH NORTHERN TRUST | -53,566.570  | 8 Oct 18 |                   |                   |              | 0.00              | -53,566.57  | -53,566.57                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 CHF / USD EX.RATE 0.993498 WITH NORTHERN TRUST | -131,647.420 | 8 Oct 18 |                   |                   |              | 0.00              | -131,647.42 | -131,647.42                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8713914 WITH NORTHERN      | -265,281.830 | 8 Oct 18 |                   |                   |              | 0.00              | -265,281.83 | -265,281.83                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8716876 WITH NORTHERN      | -40,957.990  | 8 Oct 18 |                   |                   |              | 0.00              | -40,957.99  | -40,957.99                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7647599 WITH NORTHERN      | -4,088.580   | 8 Oct 18 |                   |                   |              | 0.00              | -4,088.58   | -4,088.58                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7654494 WITH NORTHERN      | -335,305.300 | 8 Oct 18 |                   |                   |              | 0.00              | -335,305.30 | -335,305.30                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN      | -85,541.920  | 8 Oct 18 |                   |                   |              | 0.00              | -85,541.92  | -85,541.92                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN      | -237,379.150 | 8 Oct 18 |                   |                   |              | 0.00              | -237,379.15 | -237,379.15                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 ILS / USD EX.RATE 3.639 WITH NORTHERN TRUST    | -145,652.110 | 8 Oct 18 |                   |                   |              | 0.00              | -145,652.11 | -145,652.11                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / AUD EX.RATE 0.706559 WITH NORTHERN TRUST | 43,784.660   | 8 Oct 18 |                   |                   |              | 0.00              | 43,784.66   | 43,784.66                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / AUD EX.RATE 0.706559 WITH NORTHERN TRUST | 38,298.010   | 8 Oct 18 |                   |                   |              | 0.00              | 38,298.01   | 38,298.01                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN    | 1,279.560   | 8 Oct 18 |                   |                   |              | 0.00              | 1,279.56   | 1,279.56                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN    | 52,696.370  | 8 Oct 18 |                   |                   |              | 0.00              | 52,696.37  | 52,696.37                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN    | 1,354.830   | 8 Oct 18 |                   |                   |              | 0.00              | 1,354.83   | 1,354.83                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN    | 27,756.100  | 8 Oct 18 |                   |                   |              | 0.00              | 27,756.10  | 27,756.10                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CAD EX.RATE 0.7705585 WITH NORTHERN    | 2,351.360   | 8 Oct 18 |                   |                   |              | 0.00              | 2,351.36   | 2,351.36                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / CNH EX.RATE 0.1442481 WITH NORTHERN    | 23,278.260  | 8 Oct 18 |                   |                   |              | 0.00              | 23,278.26  | 23,278.26                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1475 WITH NORTHERN TRUST | 4.150       | 8 Oct 18 |                   |                   |              | 0.00              | 4.15       | 4.15                              | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3087 WITH NORTHERN TRUST | 780,228.070 | 8 Oct 18 |                   |                   |              | 0.00              | 780,228.07 | 780,228.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.3087 WITH NORTHERN TRUST | 539,709.700 | 8 Oct 18 |                   |                   |              | 0.00              | 539,709.70 | 539,709.70                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / HKD EX.RATE 0.1276992 WITH NORTHERN    | 44,882.820  | 8 Oct 18 |                   |                   |              | 0.00              | 44,882.82  | 44,882.82                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / JPY EX.RATE 0.0088472 WITH NORTHERN    | 146,422.820 | 8 Oct 18 |                   |                   |              | 0.00              | 146,422.82 | 146,422.82                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 AUD / USD EX.RATE 1.2996228 WITH NORTHERN    | -3,775.960  | 9 Apr 18 |                   |                   |              | 0.00              | -3,775.96  | -3,775.96                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 AUD / USD EX.RATE 1.2996228 WITH NORTHERN    | -29,610.640 | 9 Apr 18 |                   |                   |              | 0.00              | -29,610.64 | -29,610.64                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 APR 2018 BRL / USD EX.RATE 3.373 WITH NORTHERN TRUST    | -171,387.170 | 9 Apr 18 |                   |                   |              | 0.00              | -171,387.17 | -171,387.17                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 BRL / USD EX.RATE 3.373 WITH NORTHERN TRUST    | -264,574.810 | 9 Apr 18 |                   |                   |              | 0.00              | -264,574.81 | -264,574.81                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | -109,957.760 | 9 Apr 18 |                   |                   |              | 0.00              | -109,957.76 | -109,957.76                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | -3,563.530   | 9 Apr 18 |                   |                   |              | 0.00              | -3,563.53   | -3,563.53                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | -8,779.950   | 9 Apr 18 |                   |                   |              | 0.00              | -8,779.95   | -8,779.95                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | -334,647.390 | 9 Apr 18 |                   |                   |              | 0.00              | -334,647.39 | -334,647.39                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 CAD / USD EX.RATE 1.272445 WITH NORTHERN TRUST | -6,145.290   | 9 Apr 18 |                   |                   |              | 0.00              | -6,145.29   | -6,145.29                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 EUR / USD EX.RATE 0.8120047 WITH NORTHERN      | -360,271.350 | 9 Apr 18 |                   |                   |              | 0.00              | -360,271.35 | -360,271.35                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 HKD / USD EX.RATE 7.8491 WITH NORTHERN TRUST   | -270,178.450 | 9 Apr 18 |                   |                   |              | 0.00              | -270,178.45 | -270,178.45                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 JPY / USD EX.RATE 106.73 WITH NORTHERN TRUST   | -420,572.510 | 9 Apr 18 |                   |                   |              | 0.00              | -420,572.51 | -420,572.51                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / AUD EX.RATE 0.7701 WITH NORTHERN TRUST   | 17.380       | 9 Apr 18 |                   |                   |              | 0.00              | 17.38       | 17.38                             | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / AUD EX.RATE 0.7701 WITH NORTHERN TRUST   | 13.630       | 9 Apr 18 |                   |                   |              | 0.00              | 13.63       | 13.63                             | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2947766 WITH NORTHERN      | 9,795.330    | 9 Apr 18 |                   |                   |              | 0.00              | 9,795.33    | 9,795.33                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2948287 WITH NORTHERN      | 1,974.470    | 9 Apr 18 |                   |                   |              | 0.00              | 1,974.47    | 1,974.47                          | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / BRL EX.RATE 0.2948287 WITH NORTHERN      | 234,369.010  | 9 Apr 18 |                   |                   |              | 0.00              | 234,369.01  | 234,369.01                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / CAD EX.RATE 0.7858886 WITH NORTHERN      | 131,270.900  | 9 Apr 18 |                   |                   |              | 0.00              | 131,270.90  | 131,270.90                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / EUR EX.RATE 1.23152 WITH NORTHERN TRUST  | 380,040.880  | 9 Apr 18 |                   |                   |              | 0.00              | 380,040.88  | 380,040.88                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.4126 WITH NORTHERN TRUST   | 42,352.700   | 9 Apr 18 |                   |                   |              | 0.00              | 42,352.70   | 42,352.70                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / GBP EX.RATE 1.413442 WITH NORTHERN TRUST | 236,244.210  | 9 Apr 18 |                   |                   |              | 0.00              | 236,244.21  | 236,244.21                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093694 WITH NORTHERN      | 406,552.190  | 9 Apr 18 |                   |                   |              | 0.00              | 406,552.19  | 406,552.19                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7774841 WITH NORTHERN      | -355,856.310 | 9 Aug 18 |                   |                   |              | 0.00              | -355,856.31 | -355,856.31                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / CNH EX.RATE 0.1462052 WITH NORTHERN      | 668,752.630  | 9 Aug 18 |                   |                   |              | 0.00              | 668,752.63  | 668,752.63                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / EUR EX.RATE 1.155392 WITH NORTHERN TRUST | 23,067.680   | 9 Aug 18 |                   |                   |              | 0.00              | 23,067.68   | 23,067.68                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / GBP EX.RATE 1.285119 WITH NORTHERN TRUST | 74,861.790   | 9 Aug 18 |                   |                   |              | 0.00              | 74,861.79   | 74,861.79                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 47,454.740   | 9 Aug 18 |                   |                   |              | 0.00              | 47,454.74   | 47,454.74                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 18,137.800   | 9 Aug 18 |                   |                   |              | 0.00              | 18,137.80   | 18,137.80                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / MXN EX.RATE 0.0534734 WITH NORTHERN      | 18,497.810     | 9 Aug 18 |                   |                   |              | 0.00              | 18,497.81     | 18,497.81                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.2726 WITH NORTHERN TRUST   | -15,085.230    | 9 Feb 18 |                   |                   |              | 0.00              | -15,085.23    | -15,085.23                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.2735 WITH NORTHERN TRUST   | -155,497.290   | 9 Feb 18 |                   |                   |              | 0.00              | -155,497.29   | -155,497.29                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CAD / USD EX.RATE 1.26207 WITH NORTHERN TRUST  | -355,363.370   | 9 Feb 18 |                   |                   |              | 0.00              | -355,363.37   | -355,363.37                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 CHF / USD EX.RATE 0.939556 WITH NORTHERN TRUST | -424,231.000   | 9 Feb 18 |                   |                   |              | 0.00              | -424,231.00   | -424,231.00                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8166599 WITH NORTHERN      | -132,735.350   | 9 Feb 18 |                   |                   |              | 0.00              | -132,735.35   | -132,735.35                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 EUR / USD EX.RATE 0.8188486 WITH NORTHERN      | -1,422,482.010 | 9 Feb 18 |                   |                   |              | 0.00              | -1,422,482.01 | -1,422,482.01                     | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 GBP / USD EX.RATE 0.7230135 WITH NORTHERN      | -86,390.870    | 9 Feb 18 |                   |                   |              | 0.00              | -86,390.87    | -86,390.87                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 HKD / USD EX.RATE 7.8196 WITH NORTHERN TRUST   | -2,082,325.840 | 9 Feb 18 |                   |                   |              | 0.00              | -2,082,325.84 | -2,082,325.84                     | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 JPY / USD EX.RATE 108.9237 WITH NORTHERN TRUST | -256,146.470   | 9 Feb 18 |                   |                   |              | 0.00              | -256,146.47   | -256,146.47                       | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / CAD EX.RATE 1.2665 WITH NORTHERN TRUST   | 0.960          | 9 Feb 18 |                   |                   |              | 0.00              | 0.96          | 0.96                              | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.378 WITH NORTHERN TRUST    | 321,396.820    | 9 Feb 18 |                   |                   |              | 0.00              | 321,396.82    | 321,396.82                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.378336 WITH NORTHERN TRUST | 606,892.570    | 9 Feb 18 |                   |                   |              | 0.00              | 606,892.57    | 606,892.57                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / GBP EX.RATE 1.380217 WITH NORTHERN TRUST | 78,488.900   | 9 Feb 18 |                   |                   |              | 0.00              | 78,488.90   | 78,488.90                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 AUD / USD EX.RATE 1.2778638 WITH NORTHERN      | -5,385.330   | 9 Jan 18 |                   |                   |              | 0.00              | -5,385.33   | -5,385.33                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 AUD / USD EX.RATE 1.2778638 WITH NORTHERN      | -38,780.240  | 9 Jan 18 |                   |                   |              | 0.00              | -38,780.24  | -38,780.24                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE 1.246449 WITH NORTHERN TRUST | -712.140     | 9 Jan 18 |                   |                   |              | 0.00              | -712.14     | -712.14                           | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE 1.246449 WITH NORTHERN TRUST | -13,668.720  | 9 Jan 18 |                   |                   |              | 0.00              | -13,668.72  | -13,668.72                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE 1.246449 WITH NORTHERN TRUST | -1,334.050   | 9 Jan 18 |                   |                   |              | 0.00              | -1,334.05   | -1,334.05                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 CAD / USD EX.RATE 1.246449 WITH NORTHERN TRUST | -8,566.370   | 9 Jan 18 |                   |                   |              | 0.00              | -8,566.37   | -8,566.37                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 JPY / USD EX.RATE 112.7044 WITH NORTHERN TRUST | -205,089.170 | 9 Jan 18 |                   |                   |              | 0.00              | -205,089.17 | -205,089.17                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 NOK / USD EX.RATE 8.1147 WITH NORTHERN TRUST   | -12,127.740  | 9 Jan 18 |                   |                   |              | 0.00              | -12,127.74  | -12,127.74                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / AUD EX.RATE 0.782556 WITH NORTHERN TRUST | 2,363.750    | 9 Jan 18 |                   |                   |              | 0.00              | 2,363.75    | 2,363.75                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 73,621.620   | 9 Jan 18 |                   |                   |              | 0.00              | 73,621.62   | 73,621.62                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 1,388.430    | 9 Jan 18 |                   |                   |              | 0.00              | 1,388.43    | 1,388.43                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 13,158.650   | 9 Jan 18 |                   |                   |              | 0.00              | 13,158.65   | 13,158.65                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 555.370      | 9 Jan 18 |                   |                   |              | 0.00              | 555.37      | 555.37                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 100.890      | 9 Jan 18 |                   |                   |              | 0.00              | 100.89      | 100.89                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 45.530       | 9 Jan 18 |                   |                   |              | 0.00              | 45.53       | 45.53                             | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / CAD EX.RATE 0.8022791 WITH NORTHERN      | 5,950.410    | 9 Jan 18 |                   |                   |              | 0.00              | 5,950.41    | 5,950.41                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.192083 WITH NORTHERN TRUST | 193,645.400  | 9 Jan 18 |                   |                   |              | 0.00              | 193,645.40  | 193,645.40                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.352561 WITH NORTHERN TRUST | 313,757.920  | 9 Jan 18 |                   |                   |              | 0.00              | 313,757.92  | 313,757.92                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3532 WITH NORTHERN TRUST   | 8.800        | 9 Jan 18 |                   |                   |              | 0.00              | 8.80        | 8.80                              | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / HKD EX.RATE 0.1278642 WITH NORTHERN      | 21,370.380   | 9 Jan 18 |                   |                   |              | 0.00              | 21,370.38   | 21,370.38                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE 1.309138 WITH NORTHERN TRUST | -5,436.810   | 9 Jul 18 |                   |                   |              | 0.00              | -5,436.81   | -5,436.81                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE 1.309138 WITH NORTHERN TRUST | -14,372.850  | 9 Jul 18 |                   |                   |              | 0.00              | -14,372.85  | -14,372.85                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CAD / USD EX.RATE 1.309138 WITH NORTHERN TRUST | -320,297.170 | 9 Jul 18 |                   |                   |              | 0.00              | -320,297.17 | -320,297.17                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST   | -1,702.170   | 9 Jul 18 |                   |                   |              | 0.00              | -1,702.17   | -1,702.17                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CAD EX.RATE 0.7638614 WITH NORTHERN      | 1,112.180    | 9 Jul 18 |                   |                   |              | 0.00              | 1,112.18    | 1,112.18                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CAD EX.RATE 0.7638614 WITH NORTHERN      | 2,962.920      | 9 Jul 18 |                   |                   |              | 0.00              | 2,962.92      | 2,962.92                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CHF EX.RATE 1.0081712 WITH NORTHERN      | 2,285.610      | 9 Jul 18 |                   |                   |              | 0.00              | 2,285.61      | 2,285.61                          | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.1742 WITH NORTHERN TRUST   | 2,076,263.310  | 9 Jul 18 |                   |                   |              | 0.00              | 2,076,263.31  | 2,076,263.31                      | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.174753 WITH NORTHERN TRUST | 206,080.380    | 9 Jul 18 |                   |                   |              | 0.00              | 206,080.38    | 206,080.38                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / EUR EX.RATE 1.1766 WITH NORTHERN TRUST   | 13.250         | 9 Jul 18 |                   |                   |              | 0.00              | 13.25         | 13.25                             | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / GBP EX.RATE 1.325316 WITH NORTHERN TRUST | 90,847.600     | 9 Jul 18 |                   |                   |              | 0.00              | 90,847.60     | 90,847.60                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 BRL / USD EX.RATE 3.2391 WITH NORTHERN TRUST   | -68,652.210    | 9 Mar 18 |                   |                   |              | 0.00              | -68,652.21    | -68,652.21                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 CHF / USD EX.RATE 0.949872 WITH NORTHERN TRUST | -25,049.360    | 9 Mar 18 |                   |                   |              | 0.00              | -25,049.36    | -25,049.36                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 EUR / USD EX.RATE 0.8119902 WITH NORTHERN      | -1,798,050.720 | 9 Mar 18 |                   |                   |              | 0.00              | -1,798,050.72 | -1,798,050.72                     | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 JPY / USD EX.RATE 106.73 WITH NORTHERN TRUST   | -208,707.650   | 9 Mar 18 |                   |                   |              | 0.00              | -208,707.65   | -208,707.65                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.307787 WITH NORTHERN TRUST | 5,980.680      | 9 Mar 18 |                   |                   |              | 0.00              | 5,980.68      | 5,980.68                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.3078533 WITH NORTHERN      | 3,542.770      | 9 Mar 18 |                   |                   |              | 0.00              | 3,542.77      | 3,542.77                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / BRL EX.RATE 0.3078533 WITH NORTHERN      | 1,228.660      | 9 Mar 18 |                   |                   |              | 0.00              | 1,228.66      | 1,228.66                          | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.7760962 WITH NORTHERN      | 8.160        | 9 Mar 18 |                   |                   |              | 0.00              | 8.16        | 8.16                              | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CAD EX.RATE 0.77841 WITH NORTHERN TRUST  | 234,131.260  | 9 Mar 18 |                   |                   |              | 0.00              | 234,131.26  | 234,131.26                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / CHF EX.RATE 1.0531859 WITH NORTHERN      | 134,444.230  | 9 Mar 18 |                   |                   |              | 0.00              | 134,444.23  | 134,444.23                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / GBP EX.RATE 1.385453 WITH NORTHERN TRUST | 175,385.020  | 9 Mar 18 |                   |                   |              | 0.00              | 175,385.02  | 175,385.02                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 BRL / USD EX.RATE 3.581 WITH NORTHERN TRUST    | -244,265.740 | 9 May 18 |                   |                   |              | 0.00              | -244,265.74 | -244,265.74                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 CAD / USD EX.RATE 1.286043 WITH NORTHERN TRUST | -5,783.130   | 9 May 18 |                   |                   |              | 0.00              | -5,783.13   | -5,783.13                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8428548 WITH NORTHERN      | -152,436.520 | 9 May 18 |                   |                   |              | 0.00              | -152,436.52 | -152,436.52                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8428548 WITH NORTHERN      | -145,015.750 | 9 May 18 |                   |                   |              | 0.00              | -145,015.75 | -145,015.75                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 GBP / USD EX.RATE 0.7374087 WITH NORTHERN      | -458,320.750 | 9 May 18 |                   |                   |              | 0.00              | -458,320.75 | -458,320.75                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 GBP / USD EX.RATE 0.7374631 WITH NORTHERN      | -15,323.950  | 9 May 18 |                   |                   |              | 0.00              | -15,323.95  | -15,323.95                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE 109.72 WITH NORTHERN TRUST   | -253,359.090 | 9 May 18 |                   |                   |              | 0.00              | -253,359.09 | -253,359.09                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2778164 WITH NORTHERN      | 3,791.080    | 9 May 18 |                   |                   |              | 0.00              | 3,791.08    | 3,791.08                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2778627 WITH NORTHERN      | 207,271.330  | 9 May 18 |                   |                   |              | 0.00              | 207,271.33  | 207,271.33                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | 24,829.180     | 9 May 18 |                   |                   |              | 0.00              | 24,829.18     | 24,829.18                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | 87,652.760     | 9 May 18 |                   |                   |              | 0.00              | 87,652.76     | 87,652.76                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / BRL EX.RATE 0.2793452 WITH NORTHERN      | 83,943.600     | 9 May 18 |                   |                   |              | 0.00              | 83,943.60     | 83,943.60                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7754944 WITH NORTHERN      | 8.150          | 9 May 18 |                   |                   |              | 0.00              | 8.15          | 8.15                              | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7775705 WITH NORTHERN      | 23,627.860     | 9 May 18 |                   |                   |              | 0.00              | 23,627.86     | 23,627.86                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 1.284 WITH NORTHERN TRUST    | 0.070          | 9 May 18 |                   |                   |              | 0.00              | 0.07          | 0.07                              | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9943323 WITH NORTHERN      | 63,938.050     | 9 May 18 |                   |                   |              | 0.00              | 63,938.05     | 63,938.05                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / CHF EX.RATE 0.9943323 WITH NORTHERN      | 7,706.080      | 9 May 18 |                   |                   |              | 0.00              | 7,706.08      | 7,706.08                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST   | 2.130          | 9 May 18 |                   |                   |              | 0.00              | 2.13          | 2.13                              | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / GBP EX.RATE 1.356159 WITH NORTHERN TRUST | 263,659.060    | 9 May 18 |                   |                   |              | 0.00              | 263,659.06    | 263,659.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091124 WITH NORTHERN      | 45,293.640     | 9 May 18 |                   |                   |              | 0.00              | 45,293.64     | 45,293.64                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091195 WITH NORTHERN      | 105,737.440    | 9 May 18 |                   |                   |              | 0.00              | 105,737.44    | 105,737.44                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | -1,320,518.600 | 9 Nov 18 |                   |                   |              | 0.00              | -1,320,518.60 | -1,320,518.60                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | -179,523.260   | 9 Nov 18 |                   |                   |              | 0.00              | -179,523.26   | -179,523.26                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | -250,263.540   | 9 Nov 18 |                   |                   |              | 0.00              | -250,263.54   | -250,263.54                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST   | -462,388.950   | 9 Nov 18 |                   |                   |              | 0.00              | -462,388.95   | -462,388.95                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 EUR / USD EX.RATE 0.8804367 WITH NORTHERN      | -198,039.660   | 9 Nov 18 |                   |                   |              | 0.00              | -198,039.66   | -198,039.66                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 EUR / USD EX.RATE 0.8822232 WITH NORTHERN      | -183,896.470   | 9 Nov 18 |                   |                   |              | 0.00              | -183,896.47   | -183,896.47                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 HKD / USD EX.RATE 7.8313 WITH NORTHERN TRUST   | -1,000,000.000 | 9 Nov 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 MXN / USD EX.RATE 20.109 WITH NORTHERN TRUST   | -563,096.590   | 9 Nov 18 |                   |                   |              | 0.00              | -563,096.59   | -563,096.59                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / BRL EX.RATE 0.2667093 WITH NORTHERN      | 20,623.080     | 9 Nov 18 |                   |                   |              | 0.00              | 20,623.08     | 20,623.08                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / CAD EX.RATE 1.3209 WITH NORTHERN TRUST   | 5.720          | 9 Nov 18 |                   |                   |              | 0.00              | 5.72          | 5.72                              | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST    | 1.080          | 9 Nov 18 |                   |                   |              | 0.00              | 1.08          | 1.08                              | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / EUR EX.RATE 1.1367 WITH NORTHERN TRUST   | 4,543,596.210  | 9 Nov 18 |                   |                   |              | 0.00              | 4,543,596.21  | 4,543,596.21                      | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.2972 WITH NORTHERN TRUST   | 499,457.540    | 9 Nov 18 |                   |                   |              | 0.00              | 499,457.54    | 499,457.54                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / GBP EX.RATE 1.299603 WITH NORTHERN TRUST | 3,737,040.050  | 9 Nov 18 |                   |                   |              | 0.00              | 3,737,040.05  | 3,737,040.05                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / HKD EX.RATE 0.1277025 WITH NORTHERN      | 194,065.310    | 9 Nov 18 |                   |                   |              | 0.00              | 194,065.31    | 194,065.31                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | 15,748.460     | 9 Nov 18 |                   |                   |              | 0.00              | 15,748.46     | 15,748.46                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.7343 WITH NORTHERN TRUST   | -142,081.770   | 9 Oct 18 |                   |                   |              | 0.00              | -142,081.77   | -142,081.77                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.735 WITH NORTHERN TRUST    | -680,759.790   | 9 Oct 18 |                   |                   |              | 0.00              | -680,759.79   | -680,759.79                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 BRL / USD EX.RATE 3.735 WITH NORTHERN TRUST    | -2,835,098.840 | 9 Oct 18 |                   |                   |              | 0.00              | -2,835,098.84 | -2,835,098.84                     | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 CHF / USD EX.RATE 0.992309 WITH NORTHERN TRUST | -319,505.540   | 9 Oct 18 |                   |                   |              | 0.00              | -319,505.54   | -319,505.54                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8696408 WITH NORTHERN      | -40,382.750    | 9 Oct 18 |                   |                   |              | 0.00              | -40,382.75    | -40,382.75                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8708018 WITH NORTHERN      | -1,255,850.790 | 9 Oct 18 |                   |                   |              | 0.00              | -1,255,850.79 | -1,255,850.79                     | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.7605141 WITH NORTHERN      | -84,265.720    | 9 Oct 18 |                   |                   |              | 0.00              | -84,265.72    | -84,265.72                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.761185 WITH NORTHERN TRUST | -544,382.990   | 9 Oct 18 |                   |                   |              | 0.00              | -544,382.99   | -544,382.99                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 JPY / USD EX.RATE 113.2416 WITH NORTHERN TRUST | -139,005.530   | 9 Oct 18 |                   |                   |              | 0.00              | -139,005.53   | -139,005.53                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | 149,728.360    | 9 Oct 18 |                   |                   |              | 0.00              | 149,728.36    | 149,728.36                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | 140,436.260    | 9 Oct 18 |                   |                   |              | 0.00              | 140,436.26    | 140,436.26                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | 678,734.420   | 9 Oct 18 |                   |                   |              | 0.00              | 678,734.42   | 678,734.42                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2663825 WITH NORTHERN      | 66,205.050    | 9 Oct 18 |                   |                   |              | 0.00              | 66,205.05    | 66,205.05                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664322 WITH NORTHERN      | 17,694.880    | 9 Oct 18 |                   |                   |              | 0.00              | 17,694.88    | 17,694.88                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 698.150       | 9 Oct 18 |                   |                   |              | 0.00              | 698.15       | 698.15                            | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2664819 WITH NORTHERN      | 6,540.020     | 9 Oct 18 |                   |                   |              | 0.00              | 6,540.02     | 6,540.02                          | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.2677376 WITH NORTHERN      | 235,798.640   | 9 Oct 18 |                   |                   |              | 0.00              | 235,798.64   | 235,798.64                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / BRL EX.RATE 0.267838 WITH NORTHERN TRUST | 324,071.990   | 9 Oct 18 |                   |                   |              | 0.00              | 324,071.99   | 324,071.99                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7714978 WITH NORTHERN      | 37,439.260    | 9 Oct 18 |                   |                   |              | 0.00              | 37,439.26    | 37,439.26                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | 16.100        | 9 Oct 18 |                   |                   |              | 0.00              | 16.10        | 16.10                             | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | 392.590       | 9 Oct 18 |                   |                   |              | 0.00              | 392.59       | 392.59                            | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / CAD EX.RATE 0.7720464 WITH NORTHERN      | 8.010         | 9 Oct 18 |                   |                   |              | 0.00              | 8.01         | 8.01                              | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST   | 1,136,078.110 | 9 Oct 18 |                   |                   |              | 0.00              | 1,136,078.11 | 1,136,078.11                      | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | 40,690.080    | 9 Oct 18 |                   |                   |              | 0.00              | 40,690.08    | 40,690.08                         | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / ILS EX.RATE 0.2747555 WITH NORTHERN      | 688,198.770  | 9 Oct 18  |                   |                   |              | 0.00              | 688,198.77  | 688,198.77                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / JPY EX.RATE 0.0088378 WITH NORTHERN      | 34,748.570   | 9 Oct 18  |                   |                   |              | 0.00              | 34,748.57   | 34,748.57                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / MXN EX.RATE 0.0525503 WITH NORTHERN      | 139,295.410  | 9 Oct 18  |                   |                   |              | 0.00              | 139,295.41  | 139,295.41                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 AUD / USD EX.RATE 1.2890668 WITH NORTHERN      | -58,839.820  | 10 Apr 18 |                   |                   |              | 0.00              | -58,839.82  | -58,839.82                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 AUD / USD EX.RATE 1.2890668 WITH NORTHERN      | -7,660.880   | 10 Apr 18 |                   |                   |              | 0.00              | -7,660.88   | -7,660.88                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 BRL / USD EX.RATE 3.4141 WITH NORTHERN TRUST   | -37,989.150  | 10 Apr 18 |                   |                   |              | 0.00              | -37,989.15  | -37,989.15                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 BRL / USD EX.RATE 3.4141 WITH NORTHERN TRUST   | -57,706.560  | 10 Apr 18 |                   |                   |              | 0.00              | -57,706.56  | -57,706.56                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | -200,835.080 | 10 Apr 18 |                   |                   |              | 0.00              | -200,835.08 | -200,835.08                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | -118,861.040 | 10 Apr 18 |                   |                   |              | 0.00              | -118,861.04 | -118,861.04                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | -40,086.380  | 10 Apr 18 |                   |                   |              | 0.00              | -40,086.38  | -40,086.38                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | -4,017.250   | 10 Apr 18 |                   |                   |              | 0.00              | -4,017.25   | -4,017.25                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.262148 WITH NORTHERN TRUST | -23,562.050  | 10 Apr 18 |                   |                   |              | 0.00              | -23,562.05  | -23,562.05                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 CAD / USD EX.RATE 1.26226 WITH NORTHERN TRUST  | -113,763.620 | 10 Apr 18 |                   |                   |              | 0.00              | -113,763.62 | -113,763.62                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7052186 WITH NORTHERN      | -583,050.730  | 10 Apr 18 |                   |                   |              | 0.00              | -583,050.73  | -583,050.73                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7052186 WITH NORTHERN      | -373,719.000  | 10 Apr 18 |                   |                   |              | 0.00              | -373,719.00  | -373,719.00                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 GBP / USD EX.RATE 0.7057108 WITH NORTHERN      | -6,575.130    | 10 Apr 18 |                   |                   |              | 0.00              | -6,575.13    | -6,575.13                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / CAD EX.RATE 0.7898894 WITH NORTHERN      | 5.960         | 10 Apr 18 |                   |                   |              | 0.00              | 5.96         | 5.96                              | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / EUR EX.RATE 1.235141 WITH NORTHERN TRUST | 415,286.850   | 10 Apr 18 |                   |                   |              | 0.00              | 415,286.85   | 415,286.85                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.4171 WITH NORTHERN TRUST   | 3.800         | 10 Apr 18 |                   |                   |              | 0.00              | 3.80         | 3.80                              | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.418 WITH NORTHERN TRUST    | 361,728.140   | 10 Apr 18 |                   |                   |              | 0.00              | 361,728.14   | 361,728.14                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.418 WITH NORTHERN TRUST    | 569,542.730   | 10 Apr 18 |                   |                   |              | 0.00              | 569,542.73   | 569,542.73                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / HKD EX.RATE 0.1273828 WITH NORTHERN      | 560,453.430   | 10 Apr 18 |                   |                   |              | 0.00              | 560,453.43   | 560,453.43                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / JPY EX.RATE 0.0093279 WITH NORTHERN      | 335,286.330   | 10 Apr 18 |                   |                   |              | 0.00              | 335,286.33   | 335,286.33                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TRY EX.RATE 0.2433651 WITH NORTHERN      | 1,017,418.280 | 10 Apr 18 |                   |                   |              | 0.00              | 1,017,418.28 | 1,017,418.28                      | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.31331 WITH NORTHERN TRUST  | -841,950.690  | 10 Aug 18 |                   |                   |              | 0.00              | -841,950.69  | -841,950.69                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.994702 WITH NORTHERN TRUST | -11,108.360   | 10 Aug 18 |                   |                   |              | 0.00              | -11,108.36   | -11,108.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 DKK / USD EX.RATE 6.5191 WITH NORTHERN TRUST   | -446,670.400   | 10 Aug 18 |                   |                   |              | 0.00              | -446,670.40   | -446,670.40                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 EUR / USD EX.RATE 0.8762698 WITH NORTHERN      | -1,095,768.800 | 10 Aug 18 |                   |                   |              | 0.00              | -1,095,768.80 | -1,095,768.80                     | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 GBP / USD EX.RATE 0.7835148 WITH NORTHERN      | -9,995.910     | 10 Aug 18 |                   |                   |              | 0.00              | -9,995.91     | -9,995.91                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / CAD EX.RATE 0.7607455 WITH NORTHERN      | 11.250         | 10 Aug 18 |                   |                   |              | 0.00              | 11.25         | 11.25                             | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / DKK EX.RATE 0.1529684 WITH NORTHERN      | 445,426.860    | 10 Aug 18 |                   |                   |              | 0.00              | 445,426.86    | 445,426.86                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST   | 995,919.340    | 10 Aug 18 |                   |                   |              | 0.00              | 995,919.34    | 995,919.34                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.1403 WITH NORTHERN TRUST   | 814,231.330    | 10 Aug 18 |                   |                   |              | 0.00              | 814,231.33    | 814,231.33                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / GBP EX.RATE 1.276662 WITH NORTHERN TRUST | 14,385.710     | 10 Aug 18 |                   |                   |              | 0.00              | 14,385.71     | 14,385.71                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / MXN EX.RATE 0.052793 WITH NORTHERN TRUST | 76,839.280     | 10 Aug 18 |                   |                   |              | 0.00              | 76,839.28     | 76,839.28                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / ZAR EX.RATE 0.0709812 WITH NORTHERN      | 56,304.190     | 10 Aug 18 |                   |                   |              | 0.00              | 56,304.19     | 56,304.19                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 AUD / USD EX.RATE 1.391316 WITH NORTHERN TRUST | -17,897.880    | 10 Dec 18 |                   |                   |              | 0.00              | -17,897.88    | -17,897.88                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 AUD / USD EX.RATE 1.391316 WITH NORTHERN TRUST | -11,797.490    | 10 Dec 18 |                   |                   |              | 0.00              | -11,797.49    | -11,797.49                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 BRL / USD EX.RATE 3.9115 WITH NORTHERN TRUST   | -130,122.390   | 10 Dec 18 |                   |                   |              | 0.00              | -130,122.39   | -130,122.39                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 DEC 2018 CAD / USD EX.RATE 1.337 WITH NORTHERN TRUST    | -814,591.020  | 10 Dec 18 |                   |                   |              | 0.00              | -814,591.02  | -814,591.02                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 CHF / USD EX.RATE 0.987685 WITH NORTHERN TRUST | -143,219.580  | 10 Dec 18 |                   |                   |              | 0.00              | -143,219.58  | -143,219.58                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 EUR / USD EX.RATE 0.8762591 WITH NORTHERN      | -136,289.600  | 10 Dec 18 |                   |                   |              | 0.00              | -136,289.60  | -136,289.60                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 GBP / USD EX.RATE 0.7916089 WITH NORTHERN      | -130,041.080  | 10 Dec 18 |                   |                   |              | 0.00              | -130,041.08  | -130,041.08                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / BRL EX.RATE 0.2541619 WITH NORTHERN      | 51,817.780    | 10 Dec 18 |                   |                   |              | 0.00              | 51,817.78    | 51,817.78                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / CAD EX.RATE 0.7463115 WITH NORTHERN      | 490,687.960   | 10 Dec 18 |                   |                   |              | 0.00              | 490,687.96   | 490,687.96                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / CAD EX.RATE 0.7463305 WITH NORTHERN      | 842,796.110   | 10 Dec 18 |                   |                   |              | 0.00              | 842,796.11   | 842,796.11                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / DKK EX.RATE 0.1526624 WITH NORTHERN      | 363,370.470   | 10 Dec 18 |                   |                   |              | 0.00              | 363,370.47   | 363,370.47                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / EUR EX.RATE 1.1354 WITH NORTHERN TRUST   | 505,109.140   | 10 Dec 18 |                   |                   |              | 0.00              | 505,109.14   | 505,109.14                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.255649 WITH NORTHERN TRUST | 5,520.210     | 10 Dec 18 |                   |                   |              | 0.00              | 5,520.21     | 5,520.21                          | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / GBP EX.RATE 1.255649 WITH NORTHERN TRUST | 9,038.550     | 10 Dec 18 |                   |                   |              | 0.00              | 9,038.55     | 9,038.55                          | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / HKD EX.RATE 0.1279607 WITH NORTHERN      | 35,255.040    | 10 Dec 18 |                   |                   |              | 0.00              | 35,255.04    | 35,255.04                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / HKD EX.RATE 0.127982 WITH NORTHERN TRUST | 1,270,877.090 | 10 Dec 18 |                   |                   |              | 0.00              | 1,270,877.09 | 1,270,877.09                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / ILS EX.RATE 0.2676359 WITH NORTHERN      | 466,144.770  | 10 Dec 18 |                   |                   |              | 0.00              | 466,144.77  | 466,144.77                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / JPY EX.RATE 0.0088496 WITH NORTHERN      | 973,439.470  | 10 Dec 18 |                   |                   |              | 0.00              | 973,439.47  | 973,439.47                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / JPY EX.RATE 0.0088566 WITH NORTHERN      | 670,202.470  | 10 Dec 18 |                   |                   |              | 0.00              | 670,202.47  | 670,202.47                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / NZD EX.RATE 0.687184 WITH NORTHERN TRUST | 363,726.590  | 10 Dec 18 |                   |                   |              | 0.00              | 363,726.59  | 363,726.59                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 AUD / USD EX.RATE 1.2746274 WITH NORTHERN      | -503.120     | 10 Jan 18 |                   |                   |              | 0.00              | -503.12     | -503.12                           | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 AUD / USD EX.RATE 1.2746274 WITH NORTHERN      | -3,623.360   | 10 Jan 18 |                   |                   |              | 0.00              | -3,623.36   | -3,623.36                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | -6,403.120   | 10 Jan 18 |                   |                   |              | 0.00              | -6,403.12   | -6,403.12                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | -11,998.670  | 10 Jan 18 |                   |                   |              | 0.00              | -11,998.67  | -11,998.67                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 CAD / USD EX.RATE 1.24865 WITH NORTHERN TRUST  | -12,226.170  | 10 Jan 18 |                   |                   |              | 0.00              | -12,226.17  | -12,226.17                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 DKK / USD EX.RATE 6.2262 WITH NORTHERN TRUST   | -145,754.540 | 10 Jan 18 |                   |                   |              | 0.00              | -145,754.54 | -145,754.54                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356306 WITH NORTHERN      | -75,370.300  | 10 Jan 18 |                   |                   |              | 0.00              | -75,370.30  | -75,370.30                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | -156,057.100 | 10 Jan 18 |                   |                   |              | 0.00              | -156,057.10 | -156,057.10                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | -124,469.450 | 10 Jan 18 |                   |                   |              | 0.00              | -124,469.45 | -124,469.45                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | -100,143.130   | 10 Jan 18 |                   |                   |              | 0.00              | -100,143.13   | -100,143.13                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | -149,108.460   | 10 Jan 18 |                   |                   |              | 0.00              | -149,108.46   | -149,108.46                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8356313 WITH NORTHERN      | -872,314.480   | 10 Jan 18 |                   |                   |              | 0.00              | -872,314.48   | -872,314.48                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8357012 WITH NORTHERN      | -17,166.600    | 10 Jan 18 |                   |                   |              | 0.00              | -17,166.60    | -17,166.60                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 EUR / USD EX.RATE 0.8360505 WITH NORTHERN      | -177,709.060   | 10 Jan 18 |                   |                   |              | 0.00              | -177,709.06   | -177,709.06                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 GBP / USD EX.RATE 0.7401377 WITH NORTHERN      | -5,029,274.750 | 10 Jan 18 |                   |                   |              | 0.00              | -5,029,274.75 | -5,029,274.75                     | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 GBP / USD EX.RATE 0.7401393 WITH NORTHERN      | -156,733.090   | 10 Jan 18 |                   |                   |              | 0.00              | -156,733.09   | -156,733.09                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 HKD / USD EX.RATE 7.8221 WITH NORTHERN TRUST   | -1,027,143.240 | 10 Jan 18 |                   |                   |              | 0.00              | -1,027,143.24 | -1,027,143.24                     | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 NOK / USD EX.RATE 8.0697 WITH NORTHERN TRUST   | -11,850.230    | 10 Jan 18 |                   |                   |              | 0.00              | -11,850.23    | -11,850.23                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / AUD EX.RATE 0.784543 WITH NORTHERN TRUST | 4,298.400      | 10 Jan 18 |                   |                   |              | 0.00              | 4,298.40      | 4,298.40                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / BRL EX.RATE 0.3076166 WITH NORTHERN      | 29,179.460     | 10 Jan 18 |                   |                   |              | 0.00              | 29,179.46     | 29,179.46                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / BRL EX.RATE 0.3087277 WITH NORTHERN      | 1,200.350      | 10 Jan 18 |                   |                   |              | 0.00              | 1,200.35      | 1,200.35                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / CAD EX.RATE 0.8008649 WITH NORTHERN      | 51,887.780     | 10 Jan 18 |                   |                   |              | 0.00              | 51,887.78     | 51,887.78                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / HKD EX.RATE 0.1278413 WITH NORTHERN      | 19,447.290   | 10 Jan 18 |                   |                   |              | 0.00              | 19,447.29   | 19,447.29                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | -5,270.570   | 10 Jul 18 |                   |                   |              | 0.00              | -5,270.57   | -5,270.57                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | -13,933.870  | 10 Jul 18 |                   |                   |              | 0.00              | -13,933.87  | -13,933.87                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8532423 WITH NORTHERN      | -11,320.560  | 10 Jul 18 |                   |                   |              | 0.00              | -11,320.56  | -11,320.56                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8532423 WITH NORTHERN      | -1,274.550   | 10 Jul 18 |                   |                   |              | 0.00              | -1,274.55   | -1,274.55                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7532957 WITH NORTHERN      | -93,710.100  | 10 Jul 18 |                   |                   |              | 0.00              | -93,710.10  | -93,710.10                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7538454 WITH NORTHERN      | -69,512.230  | 10 Jul 18 |                   |                   |              | 0.00              | -69,512.23  | -69,512.23                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 HKD / USD EX.RATE 7.8481 WITH NORTHERN TRUST   | -14,153.560  | 10 Jul 18 |                   |                   |              | 0.00              | -14,153.56  | -14,153.56                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 JPY / USD EX.RATE 111.2329 WITH NORTHERN TRUST | -736,665.070 | 10 Jul 18 |                   |                   |              | 0.00              | -736,665.07 | -736,665.07                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | 13,214.050   | 10 Jul 18 |                   |                   |              | 0.00              | 13,214.05   | 13,214.05                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | 4,956.350    | 10 Jul 18 |                   |                   |              | 0.00              | 4,956.35    | 4,956.35                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CHF EX.RATE 1.0074531 WITH NORTHERN      | 559,925.090  | 10 Jul 18 |                   |                   |              | 0.00              | 559,925.09  | 559,925.09                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / EUR EX.RATE 1.173139 WITH NORTHERN TRUST | 22,820.160   | 10 Jul 18 |                   |                   |              | 0.00              | 22,820.16   | 22,820.16                         | 0.00          |

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# 5500 Supplemental Reporting

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / HKD EX.RATE 0.1274059 WITH NORTHERN      | 176,799.620  | 10 Jul 18 |                   |                   |              | 0.00              | 176,799.62  | 176,799.62                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.5488 WITH NORTHERN TRUST   | -58,894.310  | 10 May 18 |                   |                   |              | 0.00              | -58,894.31  | -58,894.31                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.5494 WITH NORTHERN TRUST   | -16,982.570  | 10 May 18 |                   |                   |              | 0.00              | -16,982.57  | -16,982.57                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 BRL / USD EX.RATE 3.55 WITH NORTHERN TRUST     | -263,587.030 | 10 May 18 |                   |                   |              | 0.00              | -263,587.03 | -263,587.03                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 CAD / USD EX.RATE 1.281656 WITH NORTHERN TRUST | -8,615.630   | 10 May 18 |                   |                   |              | 0.00              | -8,615.63   | -8,615.63                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 GBP / USD EX.RATE 0.7405213 WITH NORTHERN      | -75,651.880  | 10 May 18 |                   |                   |              | 0.00              | -75,651.88  | -75,651.88                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 GBP / USD EX.RATE 0.7415647 WITH NORTHERN      | -24,885.450  | 10 May 18 |                   |                   |              | 0.00              | -24,885.45  | -24,885.45                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / BRL EX.RATE 0.2817854 WITH NORTHERN      | 410.480      | 10 May 18 |                   |                   |              | 0.00              | 410.48      | 410.48                            | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / BRL EX.RATE 0.2817854 WITH NORTHERN      | 49,396.520   | 10 May 18 |                   |                   |              | 0.00              | 49,396.52   | 49,396.52                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CAD EX.RATE 0.7802406 WITH NORTHERN      | 24,091.560   | 10 May 18 |                   |                   |              | 0.00              | 24,091.56   | 24,091.56                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX.RATE 0.9961152 WITH NORTHERN      | 106.830      | 10 May 18 |                   |                   |              | 0.00              | 106.83      | 106.83                            | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / CHF EX.RATE 0.9961152 WITH NORTHERN      | 30,431.320   | 10 May 18 |                   |                   |              | 0.00              | 30,431.32   | 30,431.32                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.190791 WITH NORTHERN TRUST | 7,191.370    | 10 May 18 |                   |                   |              | 0.00              | 7,191.37    | 7,191.37                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1909 WITH NORTHERN TRUST   | 32,789.260   | 10 May 18 |                   |                   |              | 0.00              | 32,789.26   | 32,789.26                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1909 WITH NORTHERN TRUST   | 18,492.520   | 10 May 18 |                   |                   |              | 0.00              | 18,492.52   | 18,492.52                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.1921 WITH NORTHERN TRUST   | 44,730.260   | 10 May 18 |                   |                   |              | 0.00              | 44,730.26   | 44,730.26                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / GBP EX.RATE 1.350048 WITH NORTHERN TRUST | 42,169.990   | 10 May 18 |                   |                   |              | 0.00              | 42,169.99   | 42,169.99                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 160,875.720  | 10 May 18 |                   |                   |              | 0.00              | 160,875.72  | 160,875.72                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091274 WITH NORTHERN      | 47,240.950   | 10 May 18 |                   |                   |              | 0.00              | 47,240.95   | 47,240.95                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091361 WITH NORTHERN      | 87,630.660   | 10 May 18 |                   |                   |              | 0.00              | 87,630.66   | 87,630.66                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 BRL / USD EX.RATE 3.759 WITH NORTHERN TRUST    | -127,289.270 | 10 Oct 18 |                   |                   |              | 0.00              | -127,289.27 | -127,289.27                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | -194,549.840 | 10 Oct 18 |                   |                   |              | 0.00              | -194,549.84 | -194,549.84                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | -299,668.900 | 10 Oct 18 |                   |                   |              | 0.00              | -299,668.90 | -299,668.90                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29754 WITH NORTHERN TRUST  | -128,763.660 | 10 Oct 18 |                   |                   |              | 0.00              | -128,763.66 | -128,763.66                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 CHF / USD EX.RATE 0.990708 WITH NORTHERN TRUST | -358,533.880 | 10 Oct 18 |                   |                   |              | 0.00              | -358,533.88 | -358,533.88                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8676037 WITH NORTHERN      | -39,805.090  | 10 Oct 18 |                   |                   |              | 0.00              | -39,805.09  | -39,805.09                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8677083 WITH NORTHERN      | -967,198.880 | 10 Oct 18 |                   |                   |              | 0.00              | -967,198.88 | -967,198.88                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7575758 WITH NORTHERN      | -88,997.750  | 10 Oct 18 |                   |                   |              | 0.00              | -88,997.75  | -88,997.75                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7579938 WITH NORTHERN      | -280,724.290 | 10 Oct 18 |                   |                   |              | 0.00              | -280,724.29 | -280,724.29                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 HKD / USD EX.RATE 7.837469 WITH NORTHERN TRUST | -616,132.480 | 10 Oct 18 |                   |                   |              | 0.00              | -616,132.48 | -616,132.48                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 ILS / USD EX.RATE 3.6262 WITH NORTHERN TRUST   | -931,422.130 | 10 Oct 18 |                   |                   |              | 0.00              | -931,422.13 | -931,422.13                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2659787 WITH NORTHERN      | 60,228.000   | 10 Oct 18 |                   |                   |              | 0.00              | 60,228.00   | 60,228.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2659787 WITH NORTHERN      | 695,147.960  | 10 Oct 18 |                   |                   |              | 0.00              | 695,147.96  | 695,147.96                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / BRL EX.RATE 0.2660282 WITH NORTHERN      | 428,602.610  | 10 Oct 18 |                   |                   |              | 0.00              | 428,602.61  | 428,602.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7664826 WITH NORTHERN      | 22,907.100   | 10 Oct 18 |                   |                   |              | 0.00              | 22,907.10   | 22,907.10                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7664826 WITH NORTHERN      | 37,115.390   | 10 Oct 18 |                   |                   |              | 0.00              | 37,115.39   | 37,115.39                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7676364 WITH NORTHERN      | 9.710        | 10 Oct 18 |                   |                   |              | 0.00              | 9.71        | 9.71                              | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7696867 WITH NORTHERN      | 66,142.950   | 10 Oct 18 |                   |                   |              | 0.00              | 66,142.95   | 66,142.95                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 2,691.490    | 10 Oct 18 |                   |                   |              | 0.00              | 2,691.49    | 2,691.49                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 43,255.180  | 10 Oct 18 |                   |                   |              | 0.00              | 43,255.18  | 43,255.18                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 37,359.930  | 10 Oct 18 |                   |                   |              | 0.00              | 37,359.93  | 37,359.93                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 6,522.060   | 10 Oct 18 |                   |                   |              | 0.00              | 6,522.06   | 6,522.06                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 8,335.000   | 10 Oct 18 |                   |                   |              | 0.00              | 8,335.00   | 8,335.00                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 323.640     | 10 Oct 18 |                   |                   |              | 0.00              | 323.64     | 323.64                            | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 22,713.900  | 10 Oct 18 |                   |                   |              | 0.00              | 22,713.90  | 22,713.90                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 15,479.290  | 10 Oct 18 |                   |                   |              | 0.00              | 15,479.29  | 15,479.29                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / CAD EX.RATE 0.7706892 WITH NORTHERN      | 305.660     | 10 Oct 18 |                   |                   |              | 0.00              | 305.66     | 305.66                            | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3152 WITH NORTHERN TRUST   | 4.510       | 10 Oct 18 |                   |                   |              | 0.00              | 4.51       | 4.51                              | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3152 WITH NORTHERN TRUST   | 11.340      | 10 Oct 18 |                   |                   |              | 0.00              | 11.34      | 11.34                             | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / GBP EX.RATE 1.3203 WITH NORTHERN TRUST   | 638,288.960 | 10 Oct 18 |                   |                   |              | 0.00              | 638,288.96 | 638,288.96                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / HKD EX.RATE 0.127595 WITH NORTHERN TRUST | 43,731.900  | 10 Oct 18 |                   |                   |              | 0.00              | 43,731.90  | 43,731.90                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / JPY EX.RATE 0.0088769 WITH NORTHERN      | 217,853.850 | 10 Oct 18 |                   |                   |              | 0.00              | 217,853.85 | 217,853.85                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / MXN EX.RATE 0.0521651 WITH NORTHERN      | 79,408.640     | 10 Oct 18 |                   |                   |              | 0.00              | 79,408.64     | 79,408.64                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / NZD EX.RATE 0.646883 WITH NORTHERN TRUST | 135,713.470    | 10 Oct 18 |                   |                   |              | 0.00              | 135,713.47    | 135,713.47                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 AUD / USD EX.RATE 1.4047292 WITH NORTHERN      | -78,989.380    | 10 Sep 18 |                   |                   |              | 0.00              | -78,989.38    | -78,989.38                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 CHF / USD EX.RATE 0.973505 WITH NORTHERN TRUST | -243,706.270   | 10 Sep 18 |                   |                   |              | 0.00              | -243,706.27   | -243,706.27                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 EUR / USD EX.RATE 0.8608704 WITH NORTHERN      | -6,848,995.880 | 10 Sep 18 |                   |                   |              | 0.00              | -6,848,995.88 | -6,848,995.88                     | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 EUR / USD EX.RATE 0.8616226 WITH NORTHERN      | -349,782.250   | 10 Sep 18 |                   |                   |              | 0.00              | -349,782.25   | -349,782.25                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673243 WITH NORTHERN      | -7,354,865.820 | 10 Sep 18 |                   |                   |              | 0.00              | -7,354,865.82 | -7,354,865.82                     | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7673419 WITH NORTHERN      | -106,746.530   | 10 Sep 18 |                   |                   |              | 0.00              | -106,746.53   | -106,746.53                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 HKD / USD EX.RATE 7.849705 WITH NORTHERN TRUST | -245,532.030   | 10 Sep 18 |                   |                   |              | 0.00              | -245,532.03   | -245,532.03                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 JPY / USD EX.RATE 111.096 WITH NORTHERN TRUST  | -247,214.500   | 10 Sep 18 |                   |                   |              | 0.00              | -247,214.50   | -247,214.50                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / BRL EX.RATE 0.2439084 WITH NORTHERN      | 62,614.470     | 10 Sep 18 |                   |                   |              | 0.00              | 62,614.47     | 62,614.47                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7598957 WITH NORTHERN      | 285,127.780    | 10 Sep 18 |                   |                   |              | 0.00              | 285,127.78    | 285,127.78                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.1593 WITH NORTHERN TRUST   | 146.830        | 10 Sep 18 |                   |                   |              | 0.00              | 146.83        | 146.83                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.1595 WITH NORTHERN TRUST   | 42,831.350   | 10 Sep 18 |                   |                   |              | 0.00              | 42,831.35   | 42,831.35                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / EUR EX.RATE 1.160601 WITH NORTHERN TRUST | 203,991.030  | 10 Sep 18 |                   |                   |              | 0.00              | 203,991.03  | 203,991.03                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / ZAR EX.RATE 0.0658273 WITH NORTHERN      | 141,322.840  | 10 Sep 18 |                   |                   |              | 0.00              | 141,322.84  | 141,322.84                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 AUD / USD EX.RATE 1.2864135 WITH NORTHERN      | -41,066.480  | 11 Apr 18 |                   |                   |              | 0.00              | -41,066.48  | -41,066.48                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 AUD / USD EX.RATE 1.2864135 WITH NORTHERN      | -10,314.100  | 11 Apr 18 |                   |                   |              | 0.00              | -10,314.10  | -10,314.10                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 BRL / USD EX.RATE 3.4075 WITH NORTHERN TRUST   | -21,283.760  | 11 Apr 18 |                   |                   |              | 0.00              | -21,283.76  | -21,283.76                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.2567488 WITH NORTHERN      | -3,228.330   | 11 Apr 18 |                   |                   |              | 0.00              | -3,228.33   | -3,228.33                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.256749 WITH NORTHERN TRUST | -10,514.030  | 11 Apr 18 |                   |                   |              | 0.00              | -10,514.03  | -10,514.03                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 CAD / USD EX.RATE 1.25782 WITH NORTHERN TRUST  | -157,543.770 | 11 Apr 18 |                   |                   |              | 0.00              | -157,543.77 | -157,543.77                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / CAD EX.RATE 1.2574 WITH NORTHERN TRUST   | 0.580        | 11 Apr 18 |                   |                   |              | 0.00              | 0.58        | 0.58                              | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / CHF EX.RATE 1.0421009 WITH NORTHERN      | 2,626.090    | 11 Apr 18 |                   |                   |              | 0.00              | 2,626.09    | 2,626.09                          | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / EUR EX.RATE 1.2347 WITH NORTHERN TRUST   | 0.770        | 11 Apr 18 |                   |                   |              | 0.00              | 0.77        | 0.77                              | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / EUR EX.RATE 1.238408 WITH NORTHERN TRUST | 884,124.200  | 11 Apr 18 |                   |                   |              | 0.00              | 884,124.20  | 884,124.20                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / GBP EX.RATE 1.420273 WITH NORTHERN TRUST | 16,535.470      | 11 Apr 18 |                   |                   |              | 0.00              | 16,535.47      | 16,535.47                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / HKD EX.RATE 0.1273776 WITH NORTHERN      | 348,201.840     | 11 Apr 18 |                   |                   |              | 0.00              | 348,201.84     | 348,201.84                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / TRY EX.RATE 0.2412545 WITH NORTHERN      | 631,026.300     | 11 Apr 18 |                   |                   |              | 0.00              | 631,026.30     | 631,026.30                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3871549 WITH NORTHERN      | -7,612,596.540  | 11 Dec 18 |                   |                   |              | 0.00              | -7,612,596.54  | -7,612,596.54                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3878403 WITH NORTHERN      | -11,862.400     | 11 Dec 18 |                   |                   |              | 0.00              | -11,862.40     | -11,862.40                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 AUD / USD EX.RATE 1.3878403 WITH NORTHERN      | -17,996.390     | 11 Dec 18 |                   |                   |              | 0.00              | -17,996.39     | -17,996.39                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 BRL / USD EX.RATE 3.896 WITH NORTHERN TRUST    | -39,289.200     | 11 Dec 18 |                   |                   |              | 0.00              | -39,289.20     | -39,289.20                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.337291 WITH NORTHERN TRUST | -5,978,075.590  | 11 Dec 18 |                   |                   |              | 0.00              | -5,978,075.59  | -5,978,075.59                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CAD / USD EX.RATE 1.3402 WITH NORTHERN TRUST   | -10,322,817.900 | 11 Dec 18 |                   |                   |              | 0.00              | -10,322,817.90 | -10,322,817.90                    | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CHF / USD EX.RATE 0.9905 WITH NORTHERN TRUST   | -4,236,939.530  | 11 Dec 18 |                   |                   |              | 0.00              | -4,236,939.53  | -4,236,939.53                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 CHF / USD EX.RATE 0.993451 WITH NORTHERN TRUST | -567,091.260    | 11 Dec 18 |                   |                   |              | 0.00              | -567,091.26    | -567,091.26                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 DKK / USD EX.RATE 6.525 WITH NORTHERN TRUST    | -1,380,104.210  | 11 Dec 18 |                   |                   |              | 0.00              | -1,380,104.21  | -1,380,104.21                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 EUR / USD EX.RATE 0.8819898 WITH NORTHERN      | -8,196,403.880  | 11 Dec 18 |                   |                   |              | 0.00              | -8,196,403.88  | -8,196,403.88                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 EUR / USD EX.RATE 0.8840811 WITH NORTHERN      | -662,684.180   | 11 Dec 18 |                   |                   |              | 0.00              | -662,684.18   | -662,684.18                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 GBP / USD EX.RATE 0.7915889 WITH NORTHERN      | -2,997,651.090 | 11 Dec 18 |                   |                   |              | 0.00              | -2,997,651.09 | -2,997,651.09                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 GBP / USD EX.RATE 0.7985301 WITH NORTHERN      | -74,880.390    | 11 Dec 18 |                   |                   |              | 0.00              | -74,880.39    | -74,880.39                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 HKD / USD EX.RATE 7.8143 WITH NORTHERN TRUST   | -356,151.410   | 11 Dec 18 |                   |                   |              | 0.00              | -356,151.41   | -356,151.41                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 HKD / USD EX.RATE 7.8152 WITH NORTHERN TRUST   | -30,796.470    | 11 Dec 18 |                   |                   |              | 0.00              | -30,796.47    | -30,796.47                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 JPY / USD EX.RATE 112.3196 WITH NORTHERN TRUST | -7,213,272.240 | 11 Dec 18 |                   |                   |              | 0.00              | -7,213,272.24 | -7,213,272.24                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 NOK / USD EX.RATE 8.5517 WITH NORTHERN TRUST   | -1,104,596.950 | 11 Dec 18 |                   |                   |              | 0.00              | -1,104,596.95 | -1,104,596.95                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 SEK / USD EX.RATE 9.0061 WITH NORTHERN TRUST   | -2,343,459.620 | 11 Dec 18 |                   |                   |              | 0.00              | -2,343,459.62 | -2,343,459.62                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 SGD / USD EX.RATE 1.3733 WITH NORTHERN TRUST   | -790,754.870   | 11 Dec 18 |                   |                   |              | 0.00              | -790,754.87   | -790,754.87                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / AUD EX.RATE 0.721875 WITH NORTHERN TRUST | 7,622,892.400  | 11 Dec 18 |                   |                   |              | 0.00              | 7,622,892.40  | 7,622,892.40                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN      | 442,858.130    | 11 Dec 18 |                   |                   |              | 0.00              | 442,858.13    | 442,858.13                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN      | 28,502.960     | 11 Dec 18 |                   |                   |              | 0.00              | 28,502.96     | 28,502.96                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2554996 WITH NORTHERN      | 29,499.760     | 11 Dec 18 |                   |                   |              | 0.00              | 29,499.76     | 29,499.76                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / BRL EX.RATE 0.2566735 WITH NORTHERN      | 123,559.780    | 11 Dec 18 |                   |                   |              | 0.00              | 123,559.78    | 123,559.78                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7453787 WITH NORTHERN      | 5.630          | 11 Dec 18 |                   |                   |              | 0.00              | 5.63          | 5.63                              | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7461573 WITH NORTHERN      | 5,965,099.750  | 11 Dec 18 |                   |                   |              | 0.00              | 5,965,099.75  | 5,965,099.75                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7472166 WITH NORTHERN      | 391,659.630    | 11 Dec 18 |                   |                   |              | 0.00              | 391,659.63    | 391,659.63                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CAD EX.RATE 0.7477804 WITH NORTHERN      | 10,345,273.060 | 11 Dec 18 |                   |                   |              | 0.00              | 10,345,273.06 | 10,345,273.06                     | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / CHF EX.RATE 1.0189577 WITH NORTHERN      | 4,276,248.200  | 11 Dec 18 |                   |                   |              | 0.00              | 4,276,248.20  | 4,276,248.20                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / DKK EX.RATE 0.151911 WITH NORTHERN TRUST | 1,367,986.270  | 11 Dec 18 |                   |                   |              | 0.00              | 1,367,986.27  | 1,367,986.27                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / EUR EX.RATE 1.143175 WITH NORTHERN TRUST | 8,264,177.100  | 11 Dec 18 |                   |                   |              | 0.00              | 8,264,177.10  | 8,264,177.10                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / GBP EX.RATE 1.24935 WITH NORTHERN TRUST  | 3,275.610      | 11 Dec 18 |                   |                   |              | 0.00              | 3,275.61      | 3,275.61                          | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / GBP EX.RATE 1.2571 WITH NORTHERN TRUST   | 2,982,981.780  | 11 Dec 18 |                   |                   |              | 0.00              | 2,982,981.78  | 2,982,981.78                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / HKD EX.RATE 0.1279443 WITH NORTHERN      | 17,974.940     | 11 Dec 18 |                   |                   |              | 0.00              | 17,974.94     | 17,974.94                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.008816 WITH NORTHERN TRUST | 13,543.580     | 11 Dec 18 |                   |                   |              | 0.00              | 13,543.58     | 13,543.58                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.0088232 WITH NORTHERN      | 226,940.890    | 11 Dec 18 |                   |                   |              | 0.00              | 226,940.89    | 226,940.89                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.0088277 WITH NORTHERN      | 21,495.410    | 11 Dec 18 |                   |                   |              | 0.00              | 21,495.41    | 21,495.41                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH NORTHERN TRUST  | 7,154,011.950 | 11 Dec 18 |                   |                   |              | 0.00              | 7,154,011.95 | 7,154,011.95                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / NOK EX.RATE 0.1173991 WITH NORTHERN      | 1,108,973.610 | 11 Dec 18 |                   |                   |              | 0.00              | 1,108,973.61 | 1,108,973.61                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / SEK EX.RATE 0.1101564 WITH NORTHERN      | 2,324,898.840 | 11 Dec 18 |                   |                   |              | 0.00              | 2,324,898.84 | 2,324,898.84                      | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / SGD EX.RATE 0.7297725 WITH NORTHERN      | 792,491.850   | 11 Dec 18 |                   |                   |              | 0.00              | 792,491.85   | 792,491.85                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / ZAR EX.RATE 0.0689237 WITH NORTHERN      | 744,829.550   | 11 Dec 18 |                   |                   |              | 0.00              | 744,829.55   | 744,829.55                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 ZAR / USD EX.RATE 14.35 WITH NORTHERN TRUST    | -753,071.990  | 11 Dec 18 |                   |                   |              | 0.00              | -753,071.99  | -753,071.99                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 AUD / USD EX.RATE 1.2695865 WITH NORTHERN      | -9,145.860    | 11 Jan 18 |                   |                   |              | 0.00              | -9,145.86    | -9,145.86                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 AUD / USD EX.RATE 1.2695865 WITH NORTHERN      | -65,856.900   | 11 Jan 18 |                   |                   |              | 0.00              | -65,856.90   | -65,856.90                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | -3,603.630    | 11 Jan 18 |                   |                   |              | 0.00              | -3,603.63    | -3,603.63                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | -6,070.120    | 11 Jan 18 |                   |                   |              | 0.00              | -6,070.12    | -6,070.12                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CAD / USD EX.RATE 1.254151 WITH NORTHERN TRUST | -1,923.510    | 11 Jan 18 |                   |                   |              | 0.00              | -1,923.51    | -1,923.51                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 CHF / USD EX.RATE 0.976473 WITH NORTHERN TRUST | -243,161.960  | 11 Jan 18 |                   |                   |              | 0.00              | -243,161.96  | -243,161.96                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 CNH / USD EX.RATE 6.4947 WITH NORTHERN TRUST   | -150,892.270   | 11 Jan 18 |                   |                   |              | 0.00              | -150,892.27   | -150,892.27                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 DKK / USD EX.RATE 6.187364 WITH NORTHERN TRUST | -408,004.050   | 11 Jan 18 |                   |                   |              | 0.00              | -408,004.05   | -408,004.05                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 DKK / USD EX.RATE 6.18921 WITH NORTHERN TRUST  | -53,470.050    | 11 Jan 18 |                   |                   |              | 0.00              | -53,470.05    | -53,470.05                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | -730,517.770   | 11 Jan 18 |                   |                   |              | 0.00              | -730,517.77   | -730,517.77                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | -151,811.400   | 11 Jan 18 |                   |                   |              | 0.00              | -151,811.40   | -151,811.40                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | -216,345.220   | 11 Jan 18 |                   |                   |              | 0.00              | -216,345.22   | -216,345.22                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | -321,545.990   | 11 Jan 18 |                   |                   |              | 0.00              | -321,545.99   | -321,545.99                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8306338 WITH NORTHERN      | -277,411.550   | 11 Jan 18 |                   |                   |              | 0.00              | -277,411.55   | -277,411.55                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8311723 WITH NORTHERN      | -641,478.850   | 11 Jan 18 |                   |                   |              | 0.00              | -641,478.85   | -641,478.85                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 EUR / USD EX.RATE 0.8313305 WITH NORTHERN      | -65,526.500    | 11 Jan 18 |                   |                   |              | 0.00              | -65,526.50    | -65,526.50                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 GBP / USD EX.RATE 0.7383627 WITH NORTHERN      | -376,481.280   | 11 Jan 18 |                   |                   |              | 0.00              | -376,481.28   | -376,481.28                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 GBP / USD EX.RATE 0.7388962 WITH NORTHERN      | -217,487.300   | 11 Jan 18 |                   |                   |              | 0.00              | -217,487.30   | -217,487.30                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 HKD / USD EX.RATE 7.8226 WITH NORTHERN TRUST   | -1,914,783.910 | 11 Jan 18 |                   |                   |              | 0.00              | -1,914,783.91 | -1,914,783.91                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                   | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 HKD / USD EX.RATE 7.82365 WITH NORTHERN TRUST   | -74,381.370 | 11 Jan 18 |                   |                   |              | 0.00              | -74,381.37 | -74,381.37                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 NOK / USD EX.RATE 8.0118 WITH NORTHERN TRUST    | -12,609.710 | 11 Jan 18 |                   |                   |              | 0.00              | -12,609.71 | -12,609.71                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / AUD EX.RATE 0.787658 WITH NORTHERN TRUST  | 3,571.960   | 11 Jan 18 |                   |                   |              | 0.00              | 3,571.96   | 3,571.96                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / BRL EX.RATE 0.3093485 WITH NORTHERN TRUST | 2,714.340   | 11 Jan 18 |                   |                   |              | 0.00              | 2,714.34   | 2,714.34                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / BRL EX.RATE 0.3094155 WITH NORTHERN TRUST | 73,653.520  | 11 Jan 18 |                   |                   |              | 0.00              | 73,653.52  | 73,653.52                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / CAD EX.RATE 0.7973522 WITH NORTHERN TRUST | 44,026.640  | 11 Jan 18 |                   |                   |              | 0.00              | 44,026.64  | 44,026.64                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.2036 WITH NORTHERN TRUST    | 426,612.610 | 11 Jan 18 |                   |                   |              | 0.00              | 426,612.61 | 426,612.61                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / EUR EX.RATE 1.204411 WITH NORTHERN TRUST  | 150,904.890 | 11 Jan 18 |                   |                   |              | 0.00              | 150,904.89 | 150,904.89                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.3533 WITH NORTHERN TRUST    | 53,206.610  | 11 Jan 18 |                   |                   |              | 0.00              | 53,206.61  | 53,206.61                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.354 WITH NORTHERN TRUST     | 279,669.300 | 11 Jan 18 |                   |                   |              | 0.00              | 279,669.30 | 279,669.30                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / GBP EX.RATE 1.3541 WITH NORTHERN TRUST    | 11,882.740  | 11 Jan 18 |                   |                   |              | 0.00              | 11,882.74  | 11,882.74                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / SGD EX.RATE 0.7519928 WITH NORTHERN TRUST | 31,857.420  | 11 Jan 18 |                   |                   |              | 0.00              | 31,857.42  | 31,857.42                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / SGD EX.RATE 0.7519928 WITH NORTHERN TRUST | 14,054.750  | 11 Jan 18 |                   |                   |              | 0.00              | 14,054.75  | 14,054.75                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | -56,779.040  | 11 Jul 18 |                   |                   |              | 0.00              | -56,779.04  | -56,779.04                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 CAD / USD EX.RATE 1.311938 WITH NORTHERN TRUST | -21,473.910  | 11 Jul 18 |                   |                   |              | 0.00              | -21,473.91  | -21,473.91                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 GBP / USD EX.RATE 0.7567159 WITH NORTHERN      | -127,145.510 | 11 Jul 18 |                   |                   |              | 0.00              | -127,145.51 | -127,145.51                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 NOK / USD EX.RATE 8.1043 WITH NORTHERN TRUST   | -146,481.310 | 11 Jul 18 |                   |                   |              | 0.00              | -146,481.31 | -146,481.31                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / BRL EX.RATE 0.2604302 WITH NORTHERN      | 856.700      | 11 Jul 18 |                   |                   |              | 0.00              | 856.70      | 856.70                            | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7573463 WITH NORTHERN      | 6.880        | 11 Jul 18 |                   |                   |              | 0.00              | 6.88        | 6.88                              | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7613769 WITH NORTHERN      | 246,795.940  | 11 Jul 18 |                   |                   |              | 0.00              | 246,795.94  | 246,795.94                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | 33,523.380   | 11 Jul 18 |                   |                   |              | 0.00              | 33,523.38   | 33,523.38                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CAD EX.RATE 0.7622311 WITH NORTHERN      | 12,571.910   | 11 Jul 18 |                   |                   |              | 0.00              | 12,571.91   | 12,571.91                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.170529 WITH NORTHERN TRUST | 286,033.020  | 11 Jul 18 |                   |                   |              | 0.00              | 286,033.02  | 286,033.02                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.1708 WITH NORTHERN TRUST   | 6,673.310    | 11 Jul 18 |                   |                   |              | 0.00              | 6,673.31    | 6,673.31                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / EUR EX.RATE 1.176265 WITH NORTHERN TRUST | 911,373.920  | 11 Jul 18 |                   |                   |              | 0.00              | 911,373.92  | 911,373.92                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / GBP EX.RATE 1.322875 WITH NORTHERN TRUST | 28,945.770   | 11 Jul 18 |                   |                   |              | 0.00              | 28,945.77   | 28,945.77                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                     | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / HKD EX.RATE<br>0.1273871 WITH NORTHERN      | 39,281.880   | 11 Jul 18 |                   |                   |              | 0.00              | 39,281.88   | 39,281.88                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / HKD EX.RATE<br>0.1273983 WITH NORTHERN      | 26,348.510   | 11 Jul 18 |                   |                   |              | 0.00              | 26,348.51   | 26,348.51                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 CAD / USD EX.RATE<br>1.30086 WITH NORTHERN TRUST  | -46.780      | 11 Jun 18 |                   |                   |              | 0.00              | -46.78      | -46.78                            | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 CAD / USD EX.RATE<br>1.30086 WITH NORTHERN TRUST  | -132.710     | 11 Jun 18 |                   |                   |              | 0.00              | -132.71     | -132.71                           | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 JPY / USD EX.RATE<br>109.9566 WITH NORTHERN TRUST | -229,181.330 | 11 Jun 18 |                   |                   |              | 0.00              | -229,181.33 | -229,181.33                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE<br>0.26881 WITH NORTHERN TRUST  | 190,143.160  | 11 Jun 18 |                   |                   |              | 0.00              | 190,143.16  | 190,143.16                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE<br>0.26881 WITH NORTHERN TRUST  | 456,214.090  | 11 Jun 18 |                   |                   |              | 0.00              | 456,214.09  | 456,214.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / BRL EX.RATE<br>0.26881 WITH NORTHERN TRUST  | 1,689.640    | 11 Jun 18 |                   |                   |              | 0.00              | 1,689.64    | 1,689.64                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE<br>0.7679902 WITH NORTHERN      | 8.070        | 11 Jun 18 |                   |                   |              | 0.00              | 8.07        | 8.07                              | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE<br>0.7687222 WITH NORTHERN      | 33,408.090   | 11 Jun 18 |                   |                   |              | 0.00              | 33,408.09   | 33,408.09                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CAD EX.RATE<br>0.7687222 WITH NORTHERN      | 9,664.760    | 11 Jun 18 |                   |                   |              | 0.00              | 9,664.76    | 9,664.76                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / GBP EX.RATE<br>1.337249 WITH NORTHERN TRUST | 204,360.960  | 11 Jun 18 |                   |                   |              | 0.00              | 204,360.96  | 204,360.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / HKD EX.RATE<br>0.1274454 WITH NORTHERN      | 33,064.100   | 11 Jun 18 |                   |                   |              | 0.00              | 33,064.10   | 33,064.10                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090868 WITH NORTHERN      | 147,536.480  | 11 Jun 18 |                   |                   |              | 0.00              | 147,536.48  | 147,536.48                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 BRL / USD EX.RATE 3.5531 WITH NORTHERN TRUST   | -258,309.070 | 11 May 18 |                   |                   |              | 0.00              | -258,309.07 | -258,309.07                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CAD / USD EX.RATE 1.27759 WITH NORTHERN TRUST  | -153,828.850 | 11 May 18 |                   |                   |              | 0.00              | -153,828.85 | -153,828.85                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CAD / USD EX.RATE 1.278144 WITH NORTHERN TRUST | -10,075.600  | 11 May 18 |                   |                   |              | 0.00              | -10,075.60  | -10,075.60                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7372457 WITH NORTHERN      | -383,857.520 | 11 May 18 |                   |                   |              | 0.00              | -383,857.52 | -383,857.52                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7373544 WITH NORTHERN      | -106,600.790 | 11 May 18 |                   |                   |              | 0.00              | -106,600.79 | -106,600.79                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7376807 WITH NORTHERN      | -6,072.820   | 11 May 18 |                   |                   |              | 0.00              | -6,072.82   | -6,072.82                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7377515 WITH NORTHERN      | -32,562.180  | 11 May 18 |                   |                   |              | 0.00              | -32,562.18  | -32,562.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7382798 WITH NORTHERN      | -332,875.650 | 11 May 18 |                   |                   |              | 0.00              | -332,875.65 | -332,875.65                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 HKD / USD EX.RATE 7.8497 WITH NORTHERN TRUST   | -297,082.940 | 11 May 18 |                   |                   |              | 0.00              | -297,082.94 | -297,082.94                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2797672 WITH NORTHERN      | 80,417.230   | 11 May 18 |                   |                   |              | 0.00              | 80,417.23   | 80,417.23                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2797985 WITH NORTHERN      | 8,982.130    | 11 May 18 |                   |                   |              | 0.00              | 8,982.13    | 8,982.13                          | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | 132,629.760  | 11 May 18 |                   |                   |              | 0.00              | 132,629.76  | 132,629.76                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | 80,249.780     | 11 May 18 |                   |                   |              | 0.00              | 80,249.78     | 80,249.78                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / BRL EX.RATE 0.2815236 WITH NORTHERN      | 118.300        | 11 May 18 |                   |                   |              | 0.00              | 118.30        | 118.30                            | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / CAD EX.RATE 0.7831596 WITH NORTHERN      | 1,067,729.210  | 11 May 18 |                   |                   |              | 0.00              | 1,067,729.21  | 1,067,729.21                      | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1942 WITH NORTHERN TRUST   | 19,918.470     | 11 May 18 |                   |                   |              | 0.00              | 19,918.47     | 19,918.47                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST   | 749,441.280    | 11 May 18 |                   |                   |              | 0.00              | 749,441.28    | 749,441.28                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.1944 WITH NORTHERN TRUST   | 333,919.890    | 11 May 18 |                   |                   |              | 0.00              | 333,919.89    | 333,919.89                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / EUR EX.RATE 1.195742 WITH NORTHERN TRUST | 371,105.520    | 11 May 18 |                   |                   |              | 0.00              | 371,105.52    | 371,105.52                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | 25,590.000     | 11 May 18 |                   |                   |              | 0.00              | 25,590.00     | 25,590.00                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.7303 WITH NORTHERN TRUST   | -1,488,440.100 | 11 Oct 18 |                   |                   |              | 0.00              | -1,488,440.10 | -1,488,440.10                     | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.731 WITH NORTHERN TRUST    | -47,267.060    | 11 Oct 18 |                   |                   |              | 0.00              | -47,267.06    | -47,267.06                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 BRL / USD EX.RATE 3.731 WITH NORTHERN TRUST    | -131,559.290   | 11 Oct 18 |                   |                   |              | 0.00              | -131,559.29   | -131,559.29                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.3021 WITH NORTHERN TRUST   | -331,961.130   | 11 Oct 18 |                   |                   |              | 0.00              | -331,961.13   | -331,961.13                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.303531 WITH NORTHERN TRUST | -2,761,729.490 | 11 Oct 18 |                   |                   |              | 0.00              | -2,761,729.49 | -2,761,729.49                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | -10,169.170    | 11 Oct 18 |                   |                   |              | 0.00              | -10,169.17    | -10,169.17                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | -14,736.530    | 11 Oct 18 |                   |                   |              | 0.00              | -14,736.53    | -14,736.53                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | -5,537.700     | 11 Oct 18 |                   |                   |              | 0.00              | -5,537.70     | -5,537.70                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.304839 WITH NORTHERN TRUST | -27,061.460    | 11 Oct 18 |                   |                   |              | 0.00              | -27,061.46    | -27,061.46                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 CHF / USD EX.RATE 0.991618 WITH NORTHERN TRUST | -808,655.270   | 11 Oct 18 |                   |                   |              | 0.00              | -808,655.27   | -808,655.27                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8625151 WITH NORTHERN      | -37,984.550    | 11 Oct 18 |                   |                   |              | 0.00              | -37,984.55    | -37,984.55                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8636295 WITH NORTHERN      | -2,093,244.040 | 11 Oct 18 |                   |                   |              | 0.00              | -2,093,244.04 | -2,093,244.04                     | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 EUR / USD EX.RATE 0.8636399 WITH NORTHERN      | -1,139,363.760 | 11 Oct 18 |                   |                   |              | 0.00              | -1,139,363.76 | -1,139,363.76                     | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 GBP / USD EX.RATE 0.7575006 WITH NORTHERN      | -793,325.120   | 11 Oct 18 |                   |                   |              | 0.00              | -793,325.12   | -793,325.12                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 HKD / USD EX.RATE 7.836622 WITH NORTHERN TRUST | -483,748.170   | 11 Oct 18 |                   |                   |              | 0.00              | -483,748.17   | -483,748.17                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.7105 WITH NORTHERN TRUST   | 20,660.130     | 11 Oct 18 |                   |                   |              | 0.00              | 20,660.13     | 20,660.13                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | 39,457.630     | 11 Oct 18 |                   |                   |              | 0.00              | 39,457.63     | 39,457.63                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | 49,908.490     | 11 Oct 18 |                   |                   |              | 0.00              | 49,908.49     | 49,908.49                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | 7,027.990     | 11 Oct 18 |                   |                   |              | 0.00              | 7,027.99     | 7,027.99                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.710558 WITH NORTHERN TRUST | 28,674.360    | 11 Oct 18 |                   |                   |              | 0.00              | 28,674.36    | 28,674.36                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / BRL EX.RATE 0.268075 WITH NORTHERN TRUST | 812,859.340   | 11 Oct 18 |                   |                   |              | 0.00              | 812,859.34   | 812,859.34                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 984.030       | 11 Oct 18 |                   |                   |              | 0.00              | 984.03       | 984.03                            | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 982.010       | 11 Oct 18 |                   |                   |              | 0.00              | 982.01       | 982.01                            | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 19,144.120    | 11 Oct 18 |                   |                   |              | 0.00              | 19,144.12    | 19,144.12                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 10,146.390    | 11 Oct 18 |                   |                   |              | 0.00              | 10,146.39    | 10,146.39                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 2,379.330     | 11 Oct 18 |                   |                   |              | 0.00              | 2,379.33     | 2,379.33                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7663781 WITH NORTHERN      | 1,066.030     | 11 Oct 18 |                   |                   |              | 0.00              | 1,066.03     | 1,066.03                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / CAD EX.RATE 0.7681672 WITH NORTHERN      | 2,461,409.590 | 11 Oct 18 |                   |                   |              | 0.00              | 2,461,409.59 | 2,461,409.59                      | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX.RATE 1.1574 WITH NORTHERN TRUST   | 279,798.810   | 11 Oct 18 |                   |                   |              | 0.00              | 279,798.81   | 279,798.81                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST   | 626,778.030   | 11 Oct 18 |                   |                   |              | 0.00              | 626,778.03   | 626,778.03                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.3197 WITH NORTHERN TRUST   | 760,580.520   | 11 Oct 18 |                   |                   |              | 0.00              | 760,580.52   | 760,580.52                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / HKD EX.RATE 0.1275836 WITH NORTHERN      | 19,590.980      | 11 Oct 18 |                   |                   |              | 0.00              | 19,590.98      | 19,590.98                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / JPY EX.RATE 0.0089045 WITH NORTHERN      | 171,778.340     | 11 Oct 18 |                   |                   |              | 0.00              | 171,778.34     | 171,778.34                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 AUD / USD EX.RATE 1.4104372 WITH NORTHERN      | -6,779,492.200  | 11 Sep 18 |                   |                   |              | 0.00              | -6,779,492.20  | -6,779,492.20                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.31356 WITH NORTHERN TRUST  | -10,009,332.520 | 11 Sep 18 |                   |                   |              | 0.00              | -10,009,332.52 | -10,009,332.52                    | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.3157 WITH NORTHERN TRUST   | -7,992,313.570  | 11 Sep 18 |                   |                   |              | 0.00              | -7,992,313.57  | -7,992,313.57                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 CHF / USD EX.RATE 0.9738 WITH NORTHERN TRUST   | -5,433,445.510  | 11 Sep 18 |                   |                   |              | 0.00              | -5,433,445.51  | -5,433,445.51                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 CHF / USD EX.RATE 0.974257 WITH NORTHERN TRUST | -191,565.180    | 11 Sep 18 |                   |                   |              | 0.00              | -191,565.18    | -191,565.18                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 DKK / USD EX.RATE 6.3884 WITH NORTHERN TRUST   | -1,409,614.300  | 11 Sep 18 |                   |                   |              | 0.00              | -1,409,614.30  | -1,409,614.30                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 DKK / USD EX.RATE 6.4352 WITH NORTHERN TRUST   | -289,432.350    | 11 Sep 18 |                   |                   |              | 0.00              | -289,432.35    | -289,432.35                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8571661 WITH NORTHERN      | -17,329,567.800 | 11 Sep 18 |                   |                   |              | 0.00              | -17,329,567.80 | -17,329,567.80                    | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8634229 WITH NORTHERN      | -214,154.960    | 11 Sep 18 |                   |                   |              | 0.00              | -214,154.96    | -214,154.96                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 GBP / USD EX.RATE 0.7663763 WITH NORTHERN      | -11,049,734.330 | 11 Sep 18 |                   |                   |              | 0.00              | -11,049,734.33 | -11,049,734.33                    | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 HKD / USD EX.RATE 7.8371 WITH NORTHERN TRUST   | -2,378,849.960  | 11 Sep 18 |                   |                   |              | 0.00              | -2,378,849.96  | -2,378,849.96                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 SEP 2018 JPY / USD EX.RATE 110.696 WITH NORTHERN TRUST  | -6,316,467.140 | 11 Sep 18 |                   |                   |              | 0.00              | -6,316,467.14 | -6,316,467.14                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 NOK / USD EX.RATE 8.3592 WITH NORTHERN TRUST   | -1,130,034.180 | 11 Sep 18 |                   |                   |              | 0.00              | -1,130,034.18 | -1,130,034.18                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 SEK / USD EX.RATE 8.9944 WITH NORTHERN TRUST   | -2,346,508.020 | 11 Sep 18 |                   |                   |              | 0.00              | -2,346,508.02 | -2,346,508.02                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 SGD / USD EX.RATE 1.3776 WITH NORTHERN TRUST   | -788,286.630   | 11 Sep 18 |                   |                   |              | 0.00              | -788,286.63   | -788,286.63                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / AUD EX.RATE 0.70936 WITH NORTHERN TRUST  | 6,782,934.530  | 11 Sep 18 |                   |                   |              | 0.00              | 6,782,934.53  | 6,782,934.53                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7600517 WITH NORTHERN      | 9,993,052.230  | 11 Sep 18 |                   |                   |              | 0.00              | 9,993,052.23  | 9,993,052.23                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7609771 WITH NORTHERN      | 2,024.610      | 11 Sep 18 |                   |                   |              | 0.00              | 2,024.61      | 2,024.61                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CAD EX.RATE 0.7612899 WITH NORTHERN      | 8,005,334.340  | 11 Sep 18 |                   |                   |              | 0.00              | 8,005,334.34  | 8,005,334.34                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / CHF EX.RATE 1.0351002 WITH NORTHERN      | 5,476,807.790  | 11 Sep 18 |                   |                   |              | 0.00              | 5,476,807.79  | 5,476,807.79                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / DKK EX.RATE 0.1553181 WITH NORTHERN      | 1,398,667.370  | 11 Sep 18 |                   |                   |              | 0.00              | 1,398,667.37  | 1,398,667.37                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / EUR EX.RATE 1.1584 WITH NORTHERN TRUST   | 17,207,242.490 | 11 Sep 18 |                   |                   |              | 0.00              | 17,207,242.49 | 17,207,242.49                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / GBP EX.RATE 1.2996 WITH NORTHERN TRUST   | 11,005,343.740 | 11 Sep 18 |                   |                   |              | 0.00              | 11,005,343.74 | 11,005,343.74                     | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | 796,944.030    | 11 Sep 18 |                   |                   |              | 0.00              | 796,944.03    | 796,944.03                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / HKD EX.RATE 0.1273999 WITH NORTHERN      | 2,375,152.560 | 11 Sep 18 |                   |                   |              | 0.00              | 2,375,152.56 | 2,375,152.56                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / JPY EX.RATE 0.0089742 WITH NORTHERN      | 6,274,859.970 | 11 Sep 18 |                   |                   |              | 0.00              | 6,274,859.97 | 6,274,859.97                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / NOK EX.RATE 0.1200365 WITH NORTHERN      | 1,133,886.510 | 11 Sep 18 |                   |                   |              | 0.00              | 1,133,886.51 | 1,133,886.51                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / SEK EX.RATE 0.1103753 WITH NORTHERN      | 2,329,517.850 | 11 Sep 18 |                   |                   |              | 0.00              | 2,329,517.85 | 2,329,517.85                      | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / SGD EX.RATE 0.7270771 WITH NORTHERN      | 789,564.740   | 11 Sep 18 |                   |                   |              | 0.00              | 789,564.74   | 789,564.74                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.0658618 WITH NORTHERN      | 1,838.150     | 11 Sep 18 |                   |                   |              | 0.00              | 1,838.15     | 1,838.15                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.0658618 WITH NORTHERN      | 37,103.150    | 11 Sep 18 |                   |                   |              | 0.00              | 37,103.15    | 37,103.15                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / ZAR EX.RATE 0.066023 WITH NORTHERN TRUST | 243,943.810   | 11 Sep 18 |                   |                   |              | 0.00              | 243,943.81   | 243,943.81                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 AUD / USD EX.RATE 1.2882365 WITH NORTHERN      | -2,234.510    | 12 Apr 18 |                   |                   |              | 0.00              | -2,234.51    | -2,234.51                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST    | -253,678.120  | 12 Apr 18 |                   |                   |              | 0.00              | -253,678.12  | -253,678.12                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST    | -218,341.020  | 12 Apr 18 |                   |                   |              | 0.00              | -218,341.02  | -218,341.02                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST    | -149,436.790  | 12 Apr 18 |                   |                   |              | 0.00              | -149,436.79  | -149,436.79                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.378 WITH NORTHERN TRUST    | -93,173.180   | 12 Apr 18 |                   |                   |              | 0.00              | -93,173.18   | -93,173.18                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.260248 WITH NORTHERN TRUST | -19,203.720  | 12 Apr 18 |                   |                   |              | 0.00              | -19,203.72  | -19,203.72                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.260248 WITH NORTHERN TRUST | -27,879.040  | 12 Apr 18 |                   |                   |              | 0.00              | -27,879.04  | -27,879.04                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 CAD / USD EX.RATE 1.26049 WITH NORTHERN TRUST  | -181,695.480 | 12 Apr 18 |                   |                   |              | 0.00              | -181,695.48 | -181,695.48                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8122771 WITH NORTHERN      | -104,760.550 | 12 Apr 18 |                   |                   |              | 0.00              | -104,760.55 | -104,760.55                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8122771 WITH NORTHERN      | -187,488.760 | 12 Apr 18 |                   |                   |              | 0.00              | -187,488.76 | -187,488.76                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 GBP / USD EX.RATE 0.7027165 WITH NORTHERN      | -32,709.340  | 12 Apr 18 |                   |                   |              | 0.00              | -32,709.34  | -32,709.34                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2950636 WITH NORTHERN      | 3,893.140    | 12 Apr 18 |                   |                   |              | 0.00              | 3,893.14    | 3,893.14                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2950636 WITH NORTHERN      | 2,831.250    | 12 Apr 18 |                   |                   |              | 0.00              | 2,831.25    | 2,831.25                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / BRL EX.RATE 0.2961384 WITH NORTHERN      | 58,536.190   | 12 Apr 18 |                   |                   |              | 0.00              | 58,536.19   | 58,536.19                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / HKD EX.RATE 0.1273657 WITH NORTHERN      | 526,523.550  | 12 Apr 18 |                   |                   |              | 0.00              | 526,523.55  | 526,523.55                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 AUD / USD EX.RATE 1.3830398 WITH NORTHERN      | -39,064.300  | 12 Dec 18 |                   |                   |              | 0.00              | -39,064.30  | -39,064.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 AUD / USD EX.RATE 1.3830398 WITH NORTHERN      | -25,749.300  | 12 Dec 18 |                   |                   |              | 0.00              | -25,749.30  | -25,749.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 BRL / USD EX.RATE 3.8428 WITH NORTHERN TRUST   | -89,458.470  | 12 Dec 18 |                   |                   |              | 0.00              | -89,458.47  | -89,458.47                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 EUR / USD EX.RATE 0.879817 WITH NORTHERN TRUST | -345,403.720 | 12 Dec 18 |                   |                   |              | 0.00              | -345,403.72 | -345,403.72                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 GBP / USD EX.RATE 0.7908114 WITH NORTHERN      | -152,294.160 | 12 Dec 18 |                   |                   |              | 0.00              | -152,294.16 | -152,294.16                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN      | 57,447.770   | 12 Dec 18 |                   |                   |              | 0.00              | 57,447.77   | 57,447.77                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN      | 147,377.450  | 12 Dec 18 |                   |                   |              | 0.00              | 147,377.45  | 147,377.45                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2593697 WITH NORTHERN      | 24,219.590   | 12 Dec 18 |                   |                   |              | 0.00              | 24,219.59   | 24,219.59                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / BRL EX.RATE 0.2602269 WITH NORTHERN      | 229,092.600  | 12 Dec 18 |                   |                   |              | 0.00              | 229,092.60  | 229,092.60                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / CHF EX.RATE 1.0074521 WITH NORTHERN      | 10,247.850   | 12 Dec 18 |                   |                   |              | 0.00              | 10,247.85   | 10,247.85                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / EUR EX.RATE 1.137438 WITH NORTHERN TRUST | 31,561.690   | 12 Dec 18 |                   |                   |              | 0.00              | 31,561.69   | 31,561.69                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / GBP EX.RATE 1.261248 WITH NORTHERN TRUST | 4,450.960    | 12 Dec 18 |                   |                   |              | 0.00              | 4,450.96    | 4,450.96                          | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / HKD EX.RATE 0.1279181 WITH NORTHERN      | 20,278.140   | 12 Dec 18 |                   |                   |              | 0.00              | 20,278.14   | 20,278.14                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / JPY EX.RATE 0.0088269 WITH NORTHERN      | 13,711.920   | 12 Dec 18 |                   |                   |              | 0.00              | 13,711.92   | 13,711.92                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / JPY EX.RATE 0.008831 WITH NORTHERN TRUST | 473,492.330  | 12 Dec 18 |                   |                   |              | 0.00              | 473,492.33  | 473,492.33                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CAD / USD EX.RATE 1.26196 WITH NORTHERN TRUST  | -361,433.590 | 12 Feb 18 |                   |                   |              | 0.00              | -361,433.59 | -361,433.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 CHF / USD EX.RATE 0.939184 WITH NORTHERN TRUST | -231,226.020   | 12 Feb 18 |                   |                   |              | 0.00              | -231,226.02   | -231,226.02                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CNH / USD EX.RATE 6.3295 WITH NORTHERN TRUST   | -161,940.120   | 12 Feb 18 |                   |                   |              | 0.00              | -161,940.12   | -161,940.12                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 CNY / USD EX.RATE 6.345 WITH NORTHERN TRUST    | -1,850,144.370 | 12 Feb 18 |                   |                   |              | 0.00              | -1,850,144.37 | -1,850,144.37                     | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 EUR / USD EX.RATE 0.815388 WITH NORTHERN TRUST | -1,147,293.680 | 12 Feb 18 |                   |                   |              | 0.00              | -1,147,293.68 | -1,147,293.68                     | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.722439 WITH NORTHERN TRUST | -4,952,594.240 | 12 Feb 18 |                   |                   |              | 0.00              | -4,952,594.24 | -4,952,594.24                     | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7225434 WITH NORTHERN      | -451,398.730   | 12 Feb 18 |                   |                   |              | 0.00              | -451,398.73   | -451,398.73                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7225956 WITH NORTHERN      | -107,006.390   | 12 Feb 18 |                   |                   |              | 0.00              | -107,006.39   | -107,006.39                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | -401,170.880   | 12 Feb 18 |                   |                   |              | 0.00              | -401,170.88   | -401,170.88                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | -225,050.780   | 12 Feb 18 |                   |                   |              | 0.00              | -225,050.78   | -225,050.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | -52,156.810    | 12 Feb 18 |                   |                   |              | 0.00              | -52,156.81    | -52,156.81                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 GBP / USD EX.RATE 0.7236937 WITH NORTHERN      | -12,030.720    | 12 Feb 18 |                   |                   |              | 0.00              | -12,030.72    | -12,030.72                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 MXN / USD EX.RATE 18.6211 WITH NORTHERN TRUST  | -228,385.110   | 12 Feb 18 |                   |                   |              | 0.00              | -228,385.11   | -228,385.11                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / EUR EX.RATE 1.2293 WITH NORTHERN TRUST   | 32,309.880     | 12 Feb 18 |                   |                   |              | 0.00              | 32,309.88     | 32,309.88                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / GBP EX.RATE 1.381252 WITH NORTHERN TRUST | 173,307.730    | 12 Feb 18 |                   |                   |              | 0.00              | 173,307.73    | 173,307.73                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.2507 WITH NORTHERN TRUST   | -2,132,485.810 | 12 Jan 18 |                   |                   |              | 0.00              | -2,132,485.81 | -2,132,485.81                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | -11,994.210    | 12 Jan 18 |                   |                   |              | 0.00              | -11,994.21    | -11,994.21                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | -8,518.590     | 12 Jan 18 |                   |                   |              | 0.00              | -8,518.59     | -8,518.59                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.25135 WITH NORTHERN TRUST  | -22,477.230    | 12 Jan 18 |                   |                   |              | 0.00              | -22,477.23    | -22,477.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 CHF / USD EX.RATE 0.96817 WITH NORTHERN TRUST  | -369,124.110   | 12 Jan 18 |                   |                   |              | 0.00              | -369,124.11   | -369,124.11                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.82056 WITH NORTHERN TRUST  | -6,103.190     | 12 Jan 18 |                   |                   |              | 0.00              | -6,103.19     | -6,103.19                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8234519 WITH NORTHERN      | -212,422.200   | 12 Jan 18 |                   |                   |              | 0.00              | -212,422.20   | -212,422.20                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | -594,004.710   | 12 Jan 18 |                   |                   |              | 0.00              | -594,004.71   | -594,004.71                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | -953,539.910   | 12 Jan 18 |                   |                   |              | 0.00              | -953,539.91   | -953,539.91                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | -1,013,075.440 | 12 Jan 18 |                   |                   |              | 0.00              | -1,013,075.44 | -1,013,075.44                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8237232 WITH NORTHERN      | -757,197.160   | 12 Jan 18 |                   |                   |              | 0.00              | -757,197.16   | -757,197.16                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.82205 WITH NORTHERN TRUST  | -46,530.730    | 12 Jan 18 |                   |                   |              | 0.00              | -46,530.73    | -46,530.73                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8228 WITH NORTHERN TRUST   | -842,378.000   | 12 Jan 18 |                   |                   |              | 0.00              | -842,378.00   | -842,378.00                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8229 WITH NORTHERN TRUST   | -4,093,819.430 | 12 Jan 18 |                   |                   |              | 0.00              | -4,093,819.43 | -4,093,819.43                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HKD / USD EX.RATE 7.8235 WITH NORTHERN TRUST   | -716,004.350   | 12 Jan 18 |                   |                   |              | 0.00              | -716,004.35   | -716,004.35                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 HUF / USD EX.RATE 254.27 WITH NORTHERN TRUST   | -127,709.440   | 12 Jan 18 |                   |                   |              | 0.00              | -127,709.44   | -127,709.44                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.14 WITH NORTHERN TRUST   | -951,554.320   | 12 Jan 18 |                   |                   |              | 0.00              | -951,554.32   | -951,554.32                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.6441 WITH NORTHERN TRUST | -138,172.710   | 12 Jan 18 |                   |                   |              | 0.00              | -138,172.71   | -138,172.71                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 MXN / USD EX.RATE 19.0331 WITH NORTHERN TRUST  | -211,013.300   | 12 Jan 18 |                   |                   |              | 0.00              | -211,013.30   | -211,013.30                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 TRY / USD EX.RATE 3.7515 WITH NORTHERN TRUST   | -133,410.040   | 12 Jan 18 |                   |                   |              | 0.00              | -133,410.04   | -133,410.04                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | 3,788.980      | 12 Jan 18 |                   |                   |              | 0.00              | 3,788.98      | 3,788.98                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | 1,515.540      | 12 Jan 18 |                   |                   |              | 0.00              | 1,515.54      | 1,515.54                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.7991369 WITH NORTHERN      | 49,753.230     | 12 Jan 18 |                   |                   |              | 0.00              | 49,753.23     | 49,753.23                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / CNH EX.RATE 0.1544998 WITH NORTHERN      | 25,739.790     | 12 Jan 18 |                   |                   |              | 0.00              | 25,739.79     | 25,739.79                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2124 WITH NORTHERN TRUST   | 70,608.040     | 12 Jan 18 |                   |                   |              | 0.00              | 70,608.04     | 70,608.04                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2124 WITH NORTHERN TRUST   | 3,716.680     | 12 Jan 18 |                   |                   |              | 0.00              | 3,716.68     | 3,716.68                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.21497 WITH NORTHERN TRUST  | 311,945.900   | 12 Jan 18 |                   |                   |              | 0.00              | 311,945.90   | 311,945.90                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / EUR EX.RATE 1.2181 WITH NORTHERN TRUST   | 39,499.840    | 12 Jan 18 |                   |                   |              | 0.00              | 39,499.84    | 39,499.84                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3667 WITH NORTHERN TRUST   | 36,451.170    | 12 Jan 18 |                   |                   |              | 0.00              | 36,451.17    | 36,451.17                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3686 WITH NORTHERN TRUST   | 143,534.890   | 12 Jan 18 |                   |                   |              | 0.00              | 143,534.89   | 143,534.89                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.3687 WITH NORTHERN TRUST   | 33.530        | 12 Jan 18 |                   |                   |              | 0.00              | 33.53        | 33.53                             | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.37297 WITH NORTHERN TRUST  | 1,879,084.800 | 12 Jan 18 |                   |                   |              | 0.00              | 1,879,084.80 | 1,879,084.80                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / HKD EX.RATE 0.1278331 WITH NORTHERN      | 13,695.230    | 12 Jan 18 |                   |                   |              | 0.00              | 13,695.23    | 13,695.23                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / JPY EX.RATE 0.0090041 WITH NORTHERN      | 125,698.260   | 12 Jan 18 |                   |                   |              | 0.00              | 125,698.26   | 125,698.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 ZAR / USD EX.RATE 12.43305 WITH NORTHERN TRUST | -488,721.210  | 12 Jan 18 |                   |                   |              | 0.00              | -488,721.21  | -488,721.21                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 BRL / USD EX.RATE 3.8452 WITH NORTHERN TRUST   | -165,836.290  | 12 Jul 18 |                   |                   |              | 0.00              | -165,836.29  | -165,836.29                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 CAD / USD EX.RATE 1.316537 WITH NORTHERN TRUST | -39,985.850   | 12 Jul 18 |                   |                   |              | 0.00              | -39,985.85   | -39,985.85                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 CAD / USD EX.RATE 1.316537 WITH NORTHERN TRUST | -105,723.170  | 12 Jul 18 |                   |                   |              | 0.00              | -105,723.17  | -105,723.17                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 EUR / USD EX.RATE 0.8560911 WITH NORTHERN      | -247,813.210   | 12 Jul 18 |                   |                   |              | 0.00              | -247,813.21   | -247,813.21                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 GBP / USD EX.RATE 0.7565441 WITH NORTHERN      | -107,864.640   | 12 Jul 18 |                   |                   |              | 0.00              | -107,864.64   | -107,864.64                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 JPY / USD EX.RATE 112.426 WITH NORTHERN TRUST  | -168,202.440   | 12 Jul 18 |                   |                   |              | 0.00              | -168,202.44   | -168,202.44                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 NOK / USD EX.RATE 8.1011 WITH NORTHERN TRUST   | -146,625.710   | 12 Jul 18 |                   |                   |              | 0.00              | -146,625.71   | -146,625.71                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / BRL EX.RATE 0.2586921 WITH NORTHERN      | 77,000.000     | 12 Jul 18 |                   |                   |              | 0.00              | 77,000.00     | 77,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / BRL EX.RATE 0.2588796 WITH NORTHERN      | 7,977.460      | 12 Jul 18 |                   |                   |              | 0.00              | 7,977.46      | 7,977.46                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595552 WITH NORTHERN      | 69,545.310     | 12 Jul 18 |                   |                   |              | 0.00              | 69,545.31     | 69,545.31                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595685 WITH NORTHERN      | 4,922.860      | 12 Jul 18 |                   |                   |              | 0.00              | 4,922.86      | 4,922.86                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / CAD EX.RATE 0.7595685 WITH NORTHERN      | 13,124.260     | 12 Jul 18 |                   |                   |              | 0.00              | 13,124.26     | 13,124.26                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / EUR EX.RATE 1.168064 WITH NORTHERN TRUST | 132,968.880    | 12 Jul 18 |                   |                   |              | 0.00              | 132,968.88    | 132,968.88                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / GBP EX.RATE 1.322059 WITH NORTHERN TRUST | 241,149.720    | 12 Jul 18 |                   |                   |              | 0.00              | 241,149.72    | 241,149.72                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / HKD EX.RATE 0.1273875 WITH NORTHERN      | 29,029.460     | 12 Jul 18 |                   |                   |              | 0.00              | 29,029.46     | 29,029.46                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 AUD / USD EX.RATE 1.3131976 WITH NORTHERN      | -7,281,499.730 | 12 Jun 18 |                   |                   |              | 0.00              | -7,281,499.73 | -7,281,499.73                     | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.2969 WITH NORTHERN TRUST  | -6,611,150.140  | 12 Jun 18 |                   |                   |              | 0.00              | -6,611,150.14  | -6,611,150.14                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.2992 WITH NORTHERN TRUST  | -10,551,924.880 | 12 Jun 18 |                   |                   |              | 0.00              | -10,551,924.88 | -10,551,924.88                    | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.29926 WITH NORTHERN TRUST | -11,562.910     | 12 Jun 18 |                   |                   |              | 0.00              | -11,562.91     | -11,562.91                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CAD / USD EX.RATE 1.29926 WITH NORTHERN TRUST | -33,057.930     | 12 Jun 18 |                   |                   |              | 0.00              | -33,057.93     | -33,057.93                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 CHF / USD EX.RATE 0.9838 WITH NORTHERN TRUST  | -5,941,693.180  | 12 Jun 18 |                   |                   |              | 0.00              | -5,941,693.18  | -5,941,693.18                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 DKK / USD EX.RATE 6.2697 WITH NORTHERN TRUST  | -971,863.250    | 12 Jun 18 |                   |                   |              | 0.00              | -971,863.25    | -971,863.25                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 EUR / USD EX.RATE 0.8419103 WITH NORTHERN     | -2,602,836.310  | 12 Jun 18 |                   |                   |              | 0.00              | -2,602,836.31  | -2,602,836.31                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 GBP / USD EX.RATE 0.7476077 WITH NORTHERN     | -7,271,265.630  | 12 Jun 18 |                   |                   |              | 0.00              | -7,271,265.63  | -7,271,265.63                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 HKD / USD EX.RATE 7.83505 WITH NORTHERN TRUST | -2,379,472.370  | 12 Jun 18 |                   |                   |              | 0.00              | -2,379,472.37  | -2,379,472.37                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 JPY / USD EX.RATE 110.28 WITH NORTHERN TRUST  | -4,677,480.140  | 12 Jun 18 |                   |                   |              | 0.00              | -4,677,480.14  | -4,677,480.14                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 NOK / USD EX.RATE 7.9982 WITH NORTHERN TRUST  | -1,867,438.390  | 12 Jun 18 |                   |                   |              | 0.00              | -1,867,438.39  | -1,867,438.39                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 SEK / USD EX.RATE 8.5403 WITH NORTHERN TRUST  | -2,471,275.210  | 12 Jun 18 |                   |                   |              | 0.00              | -2,471,275.21  | -2,471,275.21                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 SGD / USD EX.RATE 1.3343 WITH NORTHERN TRUST  | -813,867.690    | 12 Jun 18 |                   |                   |              | 0.00              | -813,867.69    | -813,867.69                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / AUD EX.RATE 0.761048 WITH NORTHERN TRUST | 107,619.230    | 12 Jun 18 |                   |                   |              | 0.00              | 107,619.23    | 107,619.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / AUD EX.RATE 0.761882 WITH NORTHERN TRUST | 7,285,152.430  | 12 Jun 18 |                   |                   |              | 0.00              | 7,285,152.43  | 7,285,152.43                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7696689 WITH NORTHERN      | 32,725.970     | 12 Jun 18 |                   |                   |              | 0.00              | 32,725.97     | 32,725.97                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7696689 WITH NORTHERN      | 104,051.010    | 12 Jun 18 |                   |                   |              | 0.00              | 104,051.01    | 104,051.01                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7697044 WITH NORTHERN      | 6,599,446.290  | 12 Jun 18 |                   |                   |              | 0.00              | 6,599,446.29  | 6,599,446.29                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CAD EX.RATE 0.7710695 WITH NORTHERN      | 10,570,638.290 | 12 Jun 18 |                   |                   |              | 0.00              | 10,570,638.29 | 10,570,638.29                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / CHF EX.RATE 1.0244852 WITH NORTHERN      | 5,988,564.440  | 12 Jun 18 |                   |                   |              | 0.00              | 5,988,564.44  | 5,988,564.44                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / DKK EX.RATE 0.1583306 WITH NORTHERN      | 964,754.190    | 12 Jun 18 |                   |                   |              | 0.00              | 964,754.19    | 964,754.19                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / EUR EX.RATE 1.179357 WITH NORTHERN TRUST | 571,491.360    | 12 Jun 18 |                   |                   |              | 0.00              | 571,491.36    | 571,491.36                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / EUR EX.RATE 1.1796 WITH NORTHERN TRUST   | 2,584,921.980  | 12 Jun 18 |                   |                   |              | 0.00              | 2,584,921.98  | 2,584,921.98                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / GBP EX.RATE 1.341544 WITH NORTHERN TRUST | 276,224.980    | 12 Jun 18 |                   |                   |              | 0.00              | 276,224.98    | 276,224.98                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / GBP EX.RATE 1.34325 WITH NORTHERN TRUST  | 7,301,979.330  | 12 Jun 18 |                   |                   |              | 0.00              | 7,301,979.33  | 7,301,979.33                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / HKD EX.RATE 0.1274389 WITH NORTHERN      | 2,375,879.010  | 12 Jun 18 |                   |                   |              | 0.00              | 2,375,879.01  | 2,375,879.01                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / HUF EX.RATE 0.0036711 WITH NORTHERN      | 3,310.970      | 12 Jun 18 |                   |                   |              | 0.00              | 3,310.97      | 3,310.97                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090547 WITH NORTHERN      | 13,948.750     | 12 Jun 18 |                   |                   |              | 0.00              | 13,948.75     | 13,948.75                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090692 WITH NORTHERN      | 1,190,437.730  | 12 Jun 18 |                   |                   |              | 0.00              | 1,190,437.73  | 1,190,437.73                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090695 WITH NORTHERN      | 71,528.160     | 12 Jun 18 |                   |                   |              | 0.00              | 71,528.16     | 71,528.16                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.009125 WITH NORTHERN TRUST | 4,706,994.890  | 12 Jun 18 |                   |                   |              | 0.00              | 4,706,994.89  | 4,706,994.89                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / MXN EX.RATE 0.0482812 WITH NORTHERN      | 105,437.870    | 12 Jun 18 |                   |                   |              | 0.00              | 105,437.87    | 105,437.87                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / NOK EX.RATE 0.1254587 WITH NORTHERN      | 1,873,869.550  | 12 Jun 18 |                   |                   |              | 0.00              | 1,873,869.55  | 1,873,869.55                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / SEK EX.RATE 0.1162547 WITH NORTHERN      | 2,453,606.420  | 12 Jun 18 |                   |                   |              | 0.00              | 2,453,606.42  | 2,453,606.42                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / SGD EX.RATE 0.7508071 WITH NORTHERN      | 815,334.230    | 12 Jun 18 |                   |                   |              | 0.00              | 815,334.23    | 815,334.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / ZAR EX.RATE 0.0749193 WITH NORTHERN      | 7,660.710      | 12 Jun 18 |                   |                   |              | 0.00              | 7,660.71      | 7,660.71                          | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 AUD / USD EX.RATE 1.2717792 WITH NORTHERN      | -7,518,638.520 | 12 Mar 18 |                   |                   |              | 0.00              | -7,518,638.52 | -7,518,638.52                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 BRL / USD EX.RATE 3.2547 WITH NORTHERN TRUST   | -71,954.580    | 12 Mar 18 |                   |                   |              | 0.00              | -71,954.58    | -71,954.58                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 BRL / USD EX.RATE 3.2554 WITH NORTHERN TRUST   | -53,343.440    | 12 Mar 18 |                   |                   |              | 0.00              | -53,343.44    | -53,343.44                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 CAD / USD EX.RATE 1.281455 WITH NORTHERN TRUST | -8,517,879.220 | 12 Mar 18 |                   |                   |              | 0.00              | -8,517,879.22 | -8,517,879.22                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 CAD / USD EX.RATE 1.2838 WITH NORTHERN TRUST   | -9,039,102.510 | 12 Mar 18 |                   |                   |              | 0.00              | -9,039,102.51 | -9,039,102.51                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 CHF / USD EX.RATE 0.947803 WITH NORTHERN TRUST | -20,998.390    | 12 Mar 18 |                   |                   |              | 0.00              | -20,998.39    | -20,998.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 CHF / USD EX.RATE 0.9485 WITH NORTHERN TRUST   | -2,937,977.600 | 12 Mar 18 |                   |                   |              | 0.00              | -2,937,977.60 | -2,937,977.60                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 DKK / USD EX.RATE 6.0019 WITH NORTHERN TRUST   | -1,015,227.010 | 12 Mar 18 |                   |                   |              | 0.00              | -1,015,227.01 | -1,015,227.01                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8061324 WITH NORTHERN      | -6,902,630.220 | 12 Mar 18 |                   |                   |              | 0.00              | -6,902,630.22 | -6,902,630.22                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8103071 WITH NORTHERN      | -92,410.800    | 12 Mar 18 |                   |                   |              | 0.00              | -92,410.80    | -92,410.80                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8103728 WITH NORTHERN      | -546,522.470   | 12 Mar 18 |                   |                   |              | 0.00              | -546,522.47   | -546,522.47                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8113979 WITH NORTHERN      | -729,160.190   | 12 Mar 18 |                   |                   |              | 0.00              | -729,160.19   | -729,160.19                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 GBP / USD EX.RATE 0.7198388 WITH NORTHERN      | -152,463.780   | 12 Mar 18 |                   |                   |              | 0.00              | -152,463.78   | -152,463.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 HKD / USD EX.RATE 7.8176 WITH NORTHERN TRUST   | -2,384,783.690 | 12 Mar 18 |                   |                   |              | 0.00              | -2,384,783.69 | -2,384,783.69                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 JPY / USD EX.RATE 105.879 WITH NORTHERN TRUST  | -8,086,152.610 | 12 Mar 18 |                   |                   |              | 0.00              | -8,086,152.61 | -8,086,152.61                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 JPY / USD EX.RATE 106.5249 WITH NORTHERN TRUST | -165,340.560   | 12 Mar 18 |                   |                   |              | 0.00              | -165,340.56   | -165,340.56                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 MXN / USD EX.RATE 18.626 WITH NORTHERN TRUST   | -499,115.000   | 12 Mar 18 |                   |                   |              | 0.00              | -499,115.00   | -499,115.00                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 NOK / USD EX.RATE 7.762 WITH NORTHERN TRUST    | -771,940.870   | 12 Mar 18 |                   |                   |              | 0.00              | -771,940.87   | -771,940.87                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 SEK / USD EX.RATE 8.1861 WITH NORTHERN TRUST   | -2,578,203.500 | 12 Mar 18 |                   |                   |              | 0.00              | -2,578,203.50 | -2,578,203.50                     | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 SGD / USD EX.RATE 1.3137 WITH NORTHERN TRUST   | -826,629.870   | 12 Mar 18 |                   |                   |              | 0.00              | -826,629.87   | -826,629.87                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / AUD EX.RATE 0.786587 WITH NORTHERN TRUST | 7,521,382.830  | 12 Mar 18 |                   |                   |              | 0.00              | 7,521,382.83  | 7,521,382.83                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / BRL EX.RATE 0.3066168 WITH NORTHERN      | 27,123.390     | 12 Mar 18 |                   |                   |              | 0.00              | 27,123.39     | 27,123.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7789375 WITH NORTHERN      | 8,502,320.390  | 12 Mar 18 |                   |                   |              | 0.00              | 8,502,320.39  | 8,502,320.39                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7798548 WITH NORTHERN      | 20,763.200     | 12 Mar 18 |                   |                   |              | 0.00              | 20,763.20     | 20,763.20                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CAD EX.RATE 0.7803629 WITH NORTHERN      | 9,055,643.620  | 12 Mar 18 |                   |                   |              | 0.00              | 9,055,643.62  | 9,055,643.62                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / CHF EX.RATE 1.0626597 WITH NORTHERN      | 2,961,283.850  | 12 Mar 18 |                   |                   |              | 0.00              | 2,961,283.85  | 2,961,283.85                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / DKK EX.RATE 0.1654013 WITH NORTHERN      | 1,007,838.540  | 12 Mar 18 |                   |                   |              | 0.00              | 1,007,838.54  | 1,007,838.54                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2319 WITH NORTHERN TRUST   | 6,854,826.170  | 12 Mar 18 |                   |                   |              | 0.00              | 6,854,826.17  | 6,854,826.17                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2322 WITH NORTHERN TRUST   | 11.420         | 12 Mar 18 |                   |                   |              | 0.00              | 11.42         | 11.42                             | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.232441 WITH NORTHERN TRUST | 214,566.710    | 12 Mar 18 |                   |                   |              | 0.00              | 214,566.71    | 214,566.71                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / EUR EX.RATE 1.2329 WITH NORTHERN TRUST   | 1,941,209.730  | 12 Mar 18 |                   |                   |              | 0.00              | 1,941,209.73  | 1,941,209.73                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX.RATE 1.389883 WITH NORTHERN TRUST | 88,685.470     | 12 Mar 18 |                   |                   |              | 0.00              | 88,685.47     | 88,685.47                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / GBP EX.RATE 1.3908 WITH NORTHERN TRUST   | 474,474.230    | 12 Mar 18 |                   |                   |              | 0.00              | 474,474.23    | 474,474.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / HKD EX.RATE 0.1275429 WITH NORTHERN      | 2,377,818.380  | 12 Mar 18 |                   |                   |              | 0.00              | 2,377,818.38  | 2,377,818.38                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.0093853 WITH NORTHERN      | 8,035,229.960  | 12 Mar 18 |                   |                   |              | 0.00              | 8,035,229.96  | 8,035,229.96                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MXN EX.RATE 0.0529274 WITH NORTHERN      | 492,040.560    | 12 Mar 18 |                   |                   |              | 0.00              | 492,040.56    | 492,040.56                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / NOK EX.RATE 0.1292491 WITH NORTHERN      | 774,435.180    | 12 Mar 18 |                   |                   |              | 0.00              | 774,435.18    | 774,435.18                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / SEK EX.RATE 0.1212856 WITH NORTHERN      | 2,559,785.530  | 12 Mar 18 |                   |                   |              | 0.00              | 2,559,785.53  | 2,559,785.53                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / SGD EX.RATE 0.7625875 WITH NORTHERN      | 828,127.020    | 12 Mar 18 |                   |                   |              | 0.00              | 828,127.02    | 828,127.02                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / ZAR EX.RATE 0.0835213 WITH NORTHERN      | 1,356,330.750  | 12 Mar 18 |                   |                   |              | 0.00              | 1,356,330.75  | 1,356,330.75                      | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 ZAR / USD EX.RATE 11.8275 WITH NORTHERN TRUST  | -1,373,016.110 | 12 Mar 18 |                   |                   |              | 0.00              | -1,373,016.11 | -1,373,016.11                     | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 EUR / USD EX.RATE 0.8894423 WITH NORTHERN      | -81,737.730    | 12 Nov 18 |                   |                   |              | 0.00              | -81,737.73    | -81,737.73                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 NOV 2018 EUR / USD EX.RATE 0.889557 WITH NORTHERN TRUST | -748,518.330  | 12 Nov 18 |                   |                   |              | 0.00              | -748,518.33  | -748,518.33                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / CHF EX.RATE 0.9908858 WITH NORTHERN      | 1,675,349.590 | 12 Nov 18 |                   |                   |              | 0.00              | 1,675,349.59 | 1,675,349.59                      | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.284501 WITH NORTHERN TRUST | 164,521.440   | 12 Nov 18 |                   |                   |              | 0.00              | 164,521.44   | 164,521.44                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.2853 WITH NORTHERN TRUST   | 278,858.300   | 12 Nov 18 |                   |                   |              | 0.00              | 278,858.30   | 278,858.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.2857 WITH NORTHERN TRUST   | 492,647.900   | 12 Nov 18 |                   |                   |              | 0.00              | 492,647.90   | 492,647.90                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | 63,135.130    | 12 Nov 18 |                   |                   |              | 0.00              | 63,135.13    | 63,135.13                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | 23,165.250    | 12 Nov 18 |                   |                   |              | 0.00              | 23,165.25    | 23,165.25                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / GBP EX.RATE 1.291 WITH NORTHERN TRUST    | 5,688.110     | 12 Nov 18 |                   |                   |              | 0.00              | 5,688.11     | 5,688.11                          | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / HKD EX.RATE 0.1276569 WITH NORTHERN      | 26,731.670    | 12 Nov 18 |                   |                   |              | 0.00              | 26,731.67    | 26,731.67                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | 28,360.730    | 12 Nov 18 |                   |                   |              | 0.00              | 28,360.73    | 28,360.73                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087883 WITH NORTHERN      | 223,929.830   | 12 Nov 18 |                   |                   |              | 0.00              | 223,929.83   | 223,929.83                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 CAD / USD EX.RATE 1.302339 WITH NORTHERN TRUST | -66,913.510   | 12 Oct 18 |                   |                   |              | 0.00              | -66,913.51   | -66,913.51                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 CAD / USD EX.RATE 1.302339 WITH NORTHERN TRUST | -178,067.590  | 12 Oct 18 |                   |                   |              | 0.00              | -178,067.59  | -178,067.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 CHF / USD EX.RATE 0.991016 WITH NORTHERN TRUST | -764,838.200   | 12 Oct 18 |                   |                   |              | 0.00              | -764,838.20   | -764,838.20                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8647527 WITH NORTHERN      | -39,047.770    | 12 Oct 18 |                   |                   |              | 0.00              | -39,047.77    | -39,047.77                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8650369 WITH NORTHERN      | -4,081,312.990 | 12 Oct 18 |                   |                   |              | 0.00              | -4,081,312.99 | -4,081,312.99                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 EUR / USD EX.RATE 0.8650519 WITH NORTHERN      | -524,054.100   | 12 Oct 18 |                   |                   |              | 0.00              | -524,054.10   | -524,054.10                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 GBP / USD EX.RATE 0.7601199 WITH NORTHERN      | -1,229,867.870 | 12 Oct 18 |                   |                   |              | 0.00              | -1,229,867.87 | -1,229,867.87                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8348 WITH NORTHERN TRUST   | -2,000,000.000 | 12 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8351 WITH NORTHERN TRUST   | -56,024.440    | 12 Oct 18 |                   |                   |              | 0.00              | -56,024.44    | -56,024.44                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.835183 WITH NORTHERN TRUST | -461,302.420   | 12 Oct 18 |                   |                   |              | 0.00              | -461,302.42   | -461,302.42                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.8365 WITH NORTHERN TRUST   | -451,949.360   | 12 Oct 18 |                   |                   |              | 0.00              | -451,949.36   | -451,949.36                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | 51,083.720     | 12 Oct 18 |                   |                   |              | 0.00              | 51,083.72     | 51,083.72                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | 2,988.290      | 12 Oct 18 |                   |                   |              | 0.00              | 2,988.29      | 2,988.29                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | 64,614.090     | 12 Oct 18 |                   |                   |              | 0.00              | 64,614.09     | 64,614.09                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / AUD EX.RATE 0.711358 WITH NORTHERN TRUST | 12,192.030     | 12 Oct 18 |                   |                   |              | 0.00              | 12,192.03     | 12,192.03                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7663657 WITH NORTHERN     | 241,553.750   | 12 Oct 18 |                   |                   |              | 0.00              | 241,553.75   | 241,553.75                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7668353 WITH NORTHERN     | 13,343.100    | 12 Oct 18 |                   |                   |              | 0.00              | 13,343.10    | 13,343.10                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7668353 WITH NORTHERN     | 32,331.320    | 12 Oct 18 |                   |                   |              | 0.00              | 32,331.32    | 32,331.32                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN     | 26,295.480    | 12 Oct 18 |                   |                   |              | 0.00              | 26,295.48    | 26,295.48                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN     | 3,633.180     | 12 Oct 18 |                   |                   |              | 0.00              | 3,633.18     | 3,633.18                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN     | 49,941.030    | 12 Oct 18 |                   |                   |              | 0.00              | 49,941.03    | 49,941.03                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / CAD EX.RATE 0.7678492 WITH NORTHERN     | 8,803.290     | 12 Oct 18 |                   |                   |              | 0.00              | 8,803.29     | 8,803.29                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | 6.370         | 12 Oct 18 |                   |                   |              | 0.00              | 6.37         | 6.37                              | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | 4.140         | 12 Oct 18 |                   |                   |              | 0.00              | 4.14         | 4.14                              | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | 34.890        | 12 Oct 18 |                   |                   |              | 0.00              | 34.89        | 34.89                             | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1542 WITH NORTHERN TRUST  | 2.500         | 12 Oct 18 |                   |                   |              | 0.00              | 2.50         | 2.50                              | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.15602 WITH NORTHERN TRUST | 1,062,262.930 | 12 Oct 18 |                   |                   |              | 0.00              | 1,062,262.93 | 1,062,262.93                      | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST  | 210.600       | 12 Oct 18 |                   |                   |              | 0.00              | 210.60       | 210.60                            | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST   | 1,678.660      | 12 Oct 18 |                   |                   |              | 0.00              | 1,678.66      | 1,678.66                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST   | 21.750         | 12 Oct 18 |                   |                   |              | 0.00              | 21.75         | 21.75                             | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1561 WITH NORTHERN TRUST   | 18,338.590     | 12 Oct 18 |                   |                   |              | 0.00              | 18,338.59     | 18,338.59                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.3154 WITH NORTHERN TRUST   | 473,926.780    | 12 Oct 18 |                   |                   |              | 0.00              | 473,926.78    | 473,926.78                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.3183 WITH NORTHERN TRUST   | 823,643.260    | 12 Oct 18 |                   |                   |              | 0.00              | 823,643.26    | 823,643.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH NORTHERN      | 8,066.270      | 12 Oct 18 |                   |                   |              | 0.00              | 8,066.27      | 8,066.27                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | 1,395.250      | 12 Oct 18 |                   |                   |              | 0.00              | 1,395.25      | 1,395.25                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | 26,508.150     | 12 Oct 18 |                   |                   |              | 0.00              | 26,508.15     | 26,508.15                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 ZAR / USD EX.RATE 14.5318 WITH NORTHERN TRUST  | -60,357.060    | 12 Oct 18 |                   |                   |              | 0.00              | -60,357.06    | -60,357.06                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 CAD / USD EX.RATE 1.30582 WITH NORTHERN TRUST  | -1,607,619.730 | 12 Sep 18 |                   |                   |              | 0.00              | -1,607,619.73 | -1,607,619.73                     | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 CHF / USD EX.RATE 0.970687 WITH NORTHERN TRUST | -256,940.940   | 12 Sep 18 |                   |                   |              | 0.00              | -256,940.94   | -256,940.94                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 EUR / USD EX.RATE 0.8589221 WITH NORTHERN      | -505,252.330   | 12 Sep 18 |                   |                   |              | 0.00              | -505,252.33   | -505,252.33                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 GBP / USD EX.RATE 0.7658141 WITH NORTHERN      | -50,715.300    | 12 Sep 18 |                   |                   |              | 0.00              | -50,715.30    | -50,715.30                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 SEP 2018 GBP / USD EX.RATE 0.7681672 WITH NORTHERN      | -75,986.700   | 12 Sep 18 |                   |                   |              | 0.00              | -75,986.70   | -75,986.70                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.848224 WITH NORTHERN TRUST | -481,879.780  | 12 Sep 18 |                   |                   |              | 0.00              | -481,879.78  | -481,879.78                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | -73,356.780   | 12 Sep 18 |                   |                   |              | 0.00              | -73,356.78   | -73,356.78                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 HKD / USD EX.RATE 7.8489 WITH NORTHERN TRUST   | -73,018.320   | 12 Sep 18 |                   |                   |              | 0.00              | -73,018.32   | -73,018.32                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / CAD EX.RATE 0.766636 WITH NORTHERN TRUST | 7.900         | 12 Sep 18 |                   |                   |              | 0.00              | 7.90         | 7.90                              | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / CAD EX.RATE 0.7671241 WITH NORTHERN      | 1,610,394.530 | 12 Sep 18 |                   |                   |              | 0.00              | 1,610,394.53 | 1,610,394.53                      | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / JPY EX.RATE 0.0089767 WITH NORTHERN      | 75,091.740    | 12 Sep 18 |                   |                   |              | 0.00              | 75,091.74    | 75,091.74                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / ZAR EX.RATE 0.0667763 WITH NORTHERN      | 267,849.470   | 12 Sep 18 |                   |                   |              | 0.00              | 267,849.47   | 267,849.47                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 AUD / USD EX.RATE 1.2857503 WITH NORTHERN      | -539.250      | 13 Apr 18 |                   |                   |              | 0.00              | -539.25      | -539.25                           | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4023 WITH NORTHERN TRUST   | -29.390       | 13 Apr 18 |                   |                   |              | 0.00              | -29.39       | -29.39                            | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4035 WITH NORTHERN TRUST   | -174,869.490  | 13 Apr 18 |                   |                   |              | 0.00              | -174,869.49  | -174,869.49                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.4035 WITH NORTHERN TRUST   | -153,797.730  | 13 Apr 18 |                   |                   |              | 0.00              | -153,797.73  | -153,797.73                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 BRL / USD EX.RATE 3.426 WITH NORTHERN TRUST    | -126,201.560  | 13 Apr 18 |                   |                   |              | 0.00              | -126,201.56  | -126,201.56                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | -16,072.810  | 13 Apr 18 |                   |                   |              | 0.00              | -16,072.81  | -16,072.81                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.260148 WITH NORTHERN TRUST | -1,202.000   | 13 Apr 18 |                   |                   |              | 0.00              | -1,202.00   | -1,202.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.26063 WITH NORTHERN TRUST  | -51,684.900  | 13 Apr 18 |                   |                   |              | 0.00              | -51,684.90  | -51,684.90                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8107552 WITH NORTHERN      | -124,943.480 | 13 Apr 18 |                   |                   |              | 0.00              | -124,943.48 | -124,943.48                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8112274 WITH NORTHERN      | -376,818.360 | 13 Apr 18 |                   |                   |              | 0.00              | -376,818.36 | -376,818.36                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7020194 WITH NORTHERN      | -29,696.220  | 13 Apr 18 |                   |                   |              | 0.00              | -29,696.22  | -29,696.22                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 JPY / USD EX.RATE 107.47 WITH NORTHERN TRUST   | -302,557.590 | 13 Apr 18 |                   |                   |              | 0.00              | -302,557.59 | -302,557.59                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / AUD EX.RATE 0.7759 WITH NORTHERN TRUST   | 13,424.470   | 13 Apr 18 |                   |                   |              | 0.00              | 13,424.47   | 13,424.47                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / BRL EX.RATE 0.2919879 WITH NORTHERN      | 261,088.100  | 13 Apr 18 |                   |                   |              | 0.00              | 261,088.10  | 261,088.10                        | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.2324 WITH NORTHERN TRUST   | 6,792.500    | 13 Apr 18 |                   |                   |              | 0.00              | 6,792.50    | 6,792.50                          | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233 WITH NORTHERN TRUST    | 2,587.150    | 13 Apr 18 |                   |                   |              | 0.00              | 2,587.15    | 2,587.15                          | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.2334 WITH NORTHERN TRUST   | 126.070      | 13 Apr 18 |                   |                   |              | 0.00              | 126.07      | 126.07                            | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / EUR EX.RATE 1.233418 WITH NORTHERN TRUST | 545,205.850  | 13 Apr 18 |                   |                   |              | 0.00              | 545,205.85  | 545,205.85                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / HKD EX.RATE 0.1273763 WITH NORTHERN      | 362,019.740    | 13 Apr 18 |                   |                   |              | 0.00              | 362,019.74    | 362,019.74                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 CAD / USD EX.RATE 1.31482 WITH NORTHERN TRUST  | -57,042.030    | 13 Aug 18 |                   |                   |              | 0.00              | -57,042.03    | -57,042.03                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 CHF / USD EX.RATE 0.993459 WITH NORTHERN TRUST | -68,727.220    | 13 Aug 18 |                   |                   |              | 0.00              | -68,727.22    | -68,727.22                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 EUR / USD EX.RATE 0.8753501 WITH NORTHERN      | -747,940.910   | 13 Aug 18 |                   |                   |              | 0.00              | -747,940.91   | -747,940.91                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 EUR / USD EX.RATE 0.8772776 WITH NORTHERN      | -387,325.560   | 13 Aug 18 |                   |                   |              | 0.00              | -387,325.56   | -387,325.56                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 GBP / USD EX.RATE 0.7837169 WITH NORTHERN      | -51,296.360    | 13 Aug 18 |                   |                   |              | 0.00              | -51,296.36    | -51,296.36                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / BRL EX.RATE 0.2573605 WITH NORTHERN      | 202,763.860    | 13 Aug 18 |                   |                   |              | 0.00              | 202,763.86    | 202,763.86                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | 9,753.490      | 13 Aug 18 |                   |                   |              | 0.00              | 9,753.49      | 9,753.49                          | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | 26,859.040     | 13 Aug 18 |                   |                   |              | 0.00              | 26,859.04     | 26,859.04                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / JPY EX.RATE 0.0090196 WITH NORTHERN      | 2,560,786.340  | 13 Aug 18 |                   |                   |              | 0.00              | 2,560,786.34  | 2,560,786.34                      | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / MXN EX.RATE 0.0522728 WITH NORTHERN      | 79,201.430     | 13 Aug 18 |                   |                   |              | 0.00              | 79,201.43     | 79,201.43                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / ZAR EX.RATE 0.0697433 WITH NORTHERN      | 48,251.870     | 13 Aug 18 |                   |                   |              | 0.00              | 48,251.87     | 48,251.87                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 CNY / USD EX.RATE 6.8722 WITH NORTHERN TRUST   | -1,142,369.980 | 13 Dec 18 |                   |                   |              | 0.00              | -1,142,369.98 | -1,142,369.98                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC 2018 EUR / USD EX.RATE 0.8802244 WITH NORTHERN      | -192,877.190   | 13 Dec 18 |                   |                   |              | 0.00              | -192,877.19   | -192,877.19                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 GBP / USD EX.RATE 0.7904807 WITH NORTHERN      | -42,618.260    | 13 Dec 18 |                   |                   |              | 0.00              | -42,618.26    | -42,618.26                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 JPY / USD EX.RATE 112.67 WITH NORTHERN TRUST   | -1,573,076.840 | 13 Dec 18 |                   |                   |              | 0.00              | -1,573,076.84 | -1,573,076.84                     | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2568053 WITH NORTHERN      | 71,640.300     | 13 Dec 18 |                   |                   |              | 0.00              | 71,640.30     | 71,640.30                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2568185 WITH NORTHERN      | 43,671.800     | 13 Dec 18 |                   |                   |              | 0.00              | 43,671.80     | 43,671.80                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / BRL EX.RATE 0.2581111 WITH NORTHERN      | 15,801.450     | 13 Dec 18 |                   |                   |              | 0.00              | 15,801.45     | 15,801.45                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / CHF EX.RATE 1.0061496 WITH NORTHERN      | 357,574.730    | 13 Dec 18 |                   |                   |              | 0.00              | 357,574.73    | 357,574.73                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / CNY EX.RATE 0.1449107 WITH NORTHERN      | 1,137,635.490  | 13 Dec 18 |                   |                   |              | 0.00              | 1,137,635.49  | 1,137,635.49                      | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / GBP EX.RATE 1.265947 WITH NORTHERN TRUST | 8,406.170      | 13 Dec 18 |                   |                   |              | 0.00              | 8,406.17      | 8,406.17                          | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / HKD EX.RATE 0.1280443 WITH NORTHERN      | 23,167.950     | 13 Dec 18 |                   |                   |              | 0.00              | 23,167.95     | 23,167.95                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / JPY EX.RATE 0.0088036 WITH NORTHERN      | 417,542.480    | 13 Dec 18 |                   |                   |              | 0.00              | 417,542.48    | 417,542.48                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / JPY EX.RATE 0.0088057 WITH NORTHERN      | 1,560,712.490  | 13 Dec 18 |                   |                   |              | 0.00              | 1,560,712.49  | 1,560,712.49                      | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 CAD / USD EX.RATE 1.25953 WITH NORTHERN TRUST  | -257,170.720   | 13 Feb 18 |                   |                   |              | 0.00              | -257,170.72   | -257,170.72                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.808996 WITH NORTHERN TRUST | -131,076.070 | 13 Feb 18 |                   |                   |              | 0.00              | -131,076.07 | -131,076.07                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 EUR / USD EX.RATE 0.8094754 WITH NORTHERN      | -24,864.050  | 13 Feb 18 |                   |                   |              | 0.00              | -24,864.05  | -24,864.05                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7199424 WITH NORTHERN      | -108,333.430 | 13 Feb 18 |                   |                   |              | 0.00              | -108,333.43 | -108,333.43                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7203573 WITH NORTHERN      | -907,761.960 | 13 Feb 18 |                   |                   |              | 0.00              | -907,761.96 | -907,761.96                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7203573 WITH NORTHERN      | -221,619.830 | 13 Feb 18 |                   |                   |              | 0.00              | -221,619.83 | -221,619.83                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | -386,145.570 | 13 Feb 18 |                   |                   |              | 0.00              | -386,145.57 | -386,145.57                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | -112,971.860 | 13 Feb 18 |                   |                   |              | 0.00              | -112,971.86 | -112,971.86                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7204092 WITH NORTHERN      | -173,251.900 | 13 Feb 18 |                   |                   |              | 0.00              | -173,251.90 | -173,251.90                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 GBP / USD EX.RATE 0.7206231 WITH NORTHERN      | -171,278.210 | 13 Feb 18 |                   |                   |              | 0.00              | -171,278.21 | -171,278.21                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 HKD / USD EX.RATE 7.8203 WITH NORTHERN TRUST   | -859,484.490 | 13 Feb 18 |                   |                   |              | 0.00              | -859,484.49 | -859,484.49                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 HUF / USD EX.RATE 252.31 WITH NORTHERN TRUST   | -135,225.660 | 13 Feb 18 |                   |                   |              | 0.00              | -135,225.66 | -135,225.66                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 JPY / USD EX.RATE 107.6042 WITH NORTHERN TRUST | -269,839.250 | 13 Feb 18 |                   |                   |              | 0.00              | -269,839.25 | -269,839.25                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 JPY / USD EX.RATE 107.6642 WITH NORTHERN TRUST | -144,999.380 | 13 Feb 18 |                   |                   |              | 0.00              | -144,999.38 | -144,999.38                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 FEB 2018 TRY / USD EX.RATE 3.8033 WITH NORTHERN TRUST  | -122,032.780  | 13 Feb 18 |                   |                   |              | 0.00              | -122,032.78  | -122,032.78                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / CNH EX.RATE 0.1579654 WITH NORTHERN     | 23,814.260    | 13 Feb 18 |                   |                   |              | 0.00              | 23,814.26    | 23,814.26                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.2357 WITH NORTHERN TRUST  | 3,167,111.420 | 13 Feb 18 |                   |                   |              | 0.00              | 3,167,111.42 | 3,167,111.42                      | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.2358 WITH NORTHERN TRUST  | 36,096.380    | 13 Feb 18 |                   |                   |              | 0.00              | 36,096.38    | 36,096.38                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0092833 WITH NORTHERN     | 2,573,461.450 | 13 Feb 18 |                   |                   |              | 0.00              | 2,573,461.45 | 2,573,461.45                      | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 ZAR / USD EX.RATE 11.9505 WITH NORTHERN TRUST | -520,126.360  | 13 Feb 18 |                   |                   |              | 0.00              | -520,126.36  | -520,126.36                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8561644 WITH NORTHERN     | -285,039.540  | 13 Jul 18 |                   |                   |              | 0.00              | -285,039.54  | -285,039.54                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8569347 WITH NORTHERN     | -253,859.670  | 13 Jul 18 |                   |                   |              | 0.00              | -253,859.67  | -253,859.67                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 GBP / USD EX.RATE 0.7558008 WITH NORTHERN     | -108,250.150  | 13 Jul 18 |                   |                   |              | 0.00              | -108,250.15  | -108,250.15                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 GBP / USD EX.RATE 0.7567886 WITH NORTHERN     | -109,486.400  | 13 Jul 18 |                   |                   |              | 0.00              | -109,486.40  | -109,486.40                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.413 WITH NORTHERN TRUST | -567,724.570  | 13 Jul 18 |                   |                   |              | 0.00              | -567,724.57  | -567,724.57                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 NOK / USD EX.RATE 8.1245 WITH NORTHERN TRUST  | -144,796.530  | 13 Jul 18 |                   |                   |              | 0.00              | -144,796.53  | -144,796.53                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / AUD EX.RATE 0.7409 WITH NORTHERN TRUST  | 898,800.610   | 13 Jul 18 |                   |                   |              | 0.00              | 898,800.61   | 898,800.61                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / GBP EX.RATE 1.3223 WITH NORTHERN TRUST   | 928,493.940    | 13 Jul 18 |                   |                   |              | 0.00              | 928,493.94    | 928,493.94                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / HKD EX.RATE 0.1273893 WITH NORTHERN      | 36,496.050     | 13 Jul 18 |                   |                   |              | 0.00              | 36,496.05     | 36,496.05                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | -57,575.990    | 13 Jun 18 |                   |                   |              | 0.00              | -57,575.99    | -57,575.99                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | -64,022.010    | 13 Jun 18 |                   |                   |              | 0.00              | -64,022.01    | -64,022.01                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | -55,781.960    | 13 Jun 18 |                   |                   |              | 0.00              | -55,781.96    | -55,781.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 BRL / USD EX.RATE 3.7025 WITH NORTHERN TRUST   | -59,705.250    | 13 Jun 18 |                   |                   |              | 0.00              | -59,705.25    | -59,705.25                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 CAD / USD EX.RATE 1.296941 WITH NORTHERN TRUST | -36,341.380    | 13 Jun 18 |                   |                   |              | 0.00              | -36,341.38    | -36,341.38                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 CAD / USD EX.RATE 1.296941 WITH NORTHERN TRUST | -103,895.470   | 13 Jun 18 |                   |                   |              | 0.00              | -103,895.47   | -103,895.47                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8479607 WITH NORTHERN      | -3,597,053.280 | 13 Jun 18 |                   |                   |              | 0.00              | -3,597,053.28 | -3,597,053.28                     | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8480326 WITH NORTHERN      | -4,941,661.600 | 13 Jun 18 |                   |                   |              | 0.00              | -4,941,661.60 | -4,941,661.60                     | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 EUR / USD EX.RATE 0.8487523 WITH NORTHERN      | -141,384.000   | 13 Jun 18 |                   |                   |              | 0.00              | -141,384.00   | -141,384.00                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 GBP / USD EX.RATE 0.7503305 WITH NORTHERN      | -81,065.850    | 13 Jun 18 |                   |                   |              | 0.00              | -81,065.85    | -81,065.85                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / AUD EX.RATE 0.759248 WITH NORTHERN TRUST | 104,207.810    | 13 Jun 18 |                   |                   |              | 0.00              | 104,207.81    | 104,207.81                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / EUR EX.RATE 1.173117 WITH NORTHERN TRUST | 8,478.480   | 13 Jun 18 |                   |                   |              | 0.00              | 8,478.48   | 8,478.48                          | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / EUR EX.RATE 1.1777 WITH NORTHERN TRUST   | 272,084.830 | 13 Jun 18 |                   |                   |              | 0.00              | 272,084.83 | 272,084.83                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / HKD EX.RATE 0.1274129 WITH NORTHERN      | 35,726.570  | 13 Jun 18 |                   |                   |              | 0.00              | 35,726.57  | 35,726.57                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090212 WITH NORTHERN      | 65,558.240  | 13 Jun 18 |                   |                   |              | 0.00              | 65,558.24  | 65,558.24                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090547 WITH NORTHERN      | 35,286.120  | 13 Jun 18 |                   |                   |              | 0.00              | 35,286.12  | 35,286.12                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1155321 WITH NORTHERN      | 119,728.270 | 13 Jun 18 |                   |                   |              | 0.00              | 119,728.27 | 119,728.27                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / SEK EX.RATE 0.1156564 WITH NORTHERN      | 7,078.170   | 13 Jun 18 |                   |                   |              | 0.00              | 7,078.17   | 7,078.17                          | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 BRL / USD EX.RATE 3.2438 WITH NORTHERN TRUST   | -83,320.610 | 13 Mar 18 |                   |                   |              | 0.00              | -83,320.61 | -83,320.61                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 CHF / USD EX.RATE 0.943304 WITH NORTHERN TRUST | -8,722.690  | 13 Mar 18 |                   |                   |              | 0.00              | -8,722.69  | -8,722.69                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8067769 WITH NORTHERN      | -91,656.840 | 13 Mar 18 |                   |                   |              | 0.00              | -91,656.84 | -91,656.84                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / CAD EX.RATE 0.7740597 WITH NORTHERN      | 85,647.770  | 13 Mar 18 |                   |                   |              | 0.00              | 85,647.77  | 85,647.77                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE 1.239678 WITH NORTHERN TRUST | 108,539.380 | 13 Mar 18 |                   |                   |              | 0.00              | 108,539.38 | 108,539.38                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / GBP EX.RATE 1.397868 WITH NORTHERN TRUST | 89,552.470  | 13 Mar 18 |                   |                   |              | 0.00              | 89,552.47  | 89,552.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093773 WITH NORTHERN      | 67.730         | 13 Mar 18 |                   |                   |              | 0.00              | 67.73         | 67.73                             | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 BRL / USD EX.RATE 3.7799 WITH NORTHERN TRUST   | -1,659,055.330 | 13 Nov 18 |                   |                   |              | 0.00              | -1,659,055.33 | -1,659,055.33                     | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.3237 WITH NORTHERN TRUST   | -226,637.460   | 13 Nov 18 |                   |                   |              | 0.00              | -226,637.46   | -226,637.46                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.32513 WITH NORTHERN TRUST  | -423,527.530   | 13 Nov 18 |                   |                   |              | 0.00              | -423,527.53   | -423,527.53                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 CHF / USD EX.RATE 1.009266 WITH NORTHERN TRUST | -20,986.700    | 13 Nov 18 |                   |                   |              | 0.00              | -20,986.70    | -20,986.70                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8862891 WITH NORTHERN      | -394,991.770   | 13 Nov 18 |                   |                   |              | 0.00              | -394,991.77   | -394,991.77                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8862891 WITH NORTHERN      | -110,401.200   | 13 Nov 18 |                   |                   |              | 0.00              | -110,401.20   | -110,401.20                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 EUR / USD EX.RATE 0.8872894 WITH NORTHERN      | -510,350.390   | 13 Nov 18 |                   |                   |              | 0.00              | -510,350.39   | -510,350.39                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.7707979 WITH NORTHERN      | -308,464.440   | 13 Nov 18 |                   |                   |              | 0.00              | -308,464.44   | -308,464.44                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | -19,906.770    | 13 Nov 18 |                   |                   |              | 0.00              | -19,906.77    | -19,906.77                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.77101 WITH NORTHERN TRUST  | -90,442.210    | 13 Nov 18 |                   |                   |              | 0.00              | -90,442.21    | -90,442.21                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 HKD / USD EX.RATE 7.8288 WITH NORTHERN TRUST   | -2,000,000.000 | 13 Nov 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 HKD / USD EX.RATE 7.8293 WITH NORTHERN TRUST   | -182,141.930   | 13 Nov 18 |                   |                   |              | 0.00              | -182,141.93   | -182,141.93                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.262605 WITH NORTHERN TRUST | 22,574.690    | 13 Nov 18 |                   |                   |              | 0.00              | 22,574.69    | 22,574.69                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.262605 WITH NORTHERN TRUST | 45,328.260    | 13 Nov 18 |                   |                   |              | 0.00              | 45,328.26    | 45,328.26                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626464 WITH NORTHERN      | 14,618.580    | 13 Nov 18 |                   |                   |              | 0.00              | 14,618.58    | 14,618.58                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626464 WITH NORTHERN      | 4,050.140     | 13 Nov 18 |                   |                   |              | 0.00              | 4,050.14     | 4,050.14                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2626878 WITH NORTHERN      | 145,828.190   | 13 Nov 18 |                   |                   |              | 0.00              | 145,828.19   | 145,828.19                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / BRL EX.RATE 0.2645573 WITH NORTHERN      | 1,162,567.050 | 13 Nov 18 |                   |                   |              | 0.00              | 1,162,567.05 | 1,162,567.05                      | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / CAD EX.RATE 0.7558762 WITH NORTHERN      | 226,762.850   | 13 Nov 18 |                   |                   |              | 0.00              | 226,762.85   | 226,762.85                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.1267 WITH NORTHERN TRUST   | 32.220        | 13 Nov 18 |                   |                   |              | 0.00              | 32.22        | 32.22                             | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / EUR EX.RATE 1.1283 WITH NORTHERN TRUST   | 173,885.070   | 13 Nov 18 |                   |                   |              | 0.00              | 173,885.07   | 173,885.07                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / GBP EX.RATE 1.3013 WITH NORTHERN TRUST   | 522,568.400   | 13 Nov 18 |                   |                   |              | 0.00              | 522,568.40   | 522,568.40                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.0087719 WITH NORTHERN      | 27,814.830    | 13 Nov 18 |                   |                   |              | 0.00              | 27,814.83    | 27,814.83                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.0087749 WITH NORTHERN      | 154,870.750   | 13 Nov 18 |                   |                   |              | 0.00              | 154,870.75   | 154,870.75                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 BRL / USD EX.RATE 4.1365 WITH NORTHERN TRUST   | -125,043.660  | 13 Sep 18 |                   |                   |              | 0.00              | -125,043.66  | -125,043.66                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 BRL / USD EX.RATE 4.1365 WITH NORTHERN TRUST   | -148,649.080   | 13 Sep 18 |                   |                   |              | 0.00              | -148,649.08   | -148,649.08                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 CHF / USD EX.RATE 0.967969 WITH NORTHERN TRUST | -279,732.720   | 13 Sep 18 |                   |                   |              | 0.00              | -279,732.72   | -279,732.72                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE 0.8549932 WITH NORTHERN      | -1,091,252.110 | 13 Sep 18 |                   |                   |              | 0.00              | -1,091,252.11 | -1,091,252.11                     | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 EUR / USD EX.RATE 0.8568165 WITH NORTHERN      | -340,506.590   | 13 Sep 18 |                   |                   |              | 0.00              | -340,506.59   | -340,506.59                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 HKD / USD EX.RATE 7.8482 WITH NORTHERN TRUST   | -72,135.380    | 13 Sep 18 |                   |                   |              | 0.00              | -72,135.38    | -72,135.38                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 HKD / USD EX.RATE 7.849 WITH NORTHERN TRUST    | -623,833.000   | 13 Sep 18 |                   |                   |              | 0.00              | -623,833.00   | -623,833.00                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / ZAR EX.RATE 0.0676655 WITH NORTHERN      | 247,101.730    | 13 Sep 18 |                   |                   |              | 0.00              | 247,101.73    | 247,101.73                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 AUD / USD EX.RATE 1.3787398 WITH NORTHERN      | -348,721.340   | 14 Aug 18 |                   |                   |              | 0.00              | -348,721.34   | -348,721.34                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 CHF / USD EX.RATE 0.994278 WITH NORTHERN TRUST | -54,301.260    | 14 Aug 18 |                   |                   |              | 0.00              | -54,301.26    | -54,301.26                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 GBP / USD EX.RATE 0.7860313 WITH NORTHERN      | -19,887.570    | 14 Aug 18 |                   |                   |              | 0.00              | -19,887.57    | -19,887.57                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | 12.700         | 14 Aug 18 |                   |                   |              | 0.00              | 12.70         | 12.70                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | 21.810         | 14 Aug 18 |                   |                   |              | 0.00              | 21.81         | 21.81                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | 45.800         | 14 Aug 18 |                   |                   |              | 0.00              | 45.80         | 45.80                             | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / AUD EX.RATE 0.7229 WITH NORTHERN TRUST   | 8.440        | 14 Aug 18 |                   |                   |              | 0.00              | 8.44        | 8.44                              | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / BRL EX.RATE 0.2574599 WITH NORTHERN      | 30,755.990   | 14 Aug 18 |                   |                   |              | 0.00              | 30,755.99   | 30,755.99                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CAD EX.RATE 0.7640225 WITH NORTHERN      | 31,013.280   | 14 Aug 18 |                   |                   |              | 0.00              | 31,013.28   | 31,013.28                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CAD EX.RATE 0.7640225 WITH NORTHERN      | 68,392.830   | 14 Aug 18 |                   |                   |              | 0.00              | 68,392.83   | 68,392.83                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / EUR EX.RATE 1.134511 WITH NORTHERN TRUST | 334,148.170  | 14 Aug 18 |                   |                   |              | 0.00              | 334,148.17  | 334,148.17                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / GBP EX.RATE 1.2711 WITH NORTHERN TRUST   | 2.400        | 14 Aug 18 |                   |                   |              | 0.00              | 2.40        | 2.40                              | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | 7,298.000    | 14 Aug 18 |                   |                   |              | 0.00              | 7,298.00    | 7,298.00                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / MXN EX.RATE 0.0529468 WITH NORTHERN      | 39,073.850   | 14 Aug 18 |                   |                   |              | 0.00              | 39,073.85   | 39,073.85                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / SGD EX.RATE 0.7259528 WITH NORTHERN      | 80,861.710   | 14 Aug 18 |                   |                   |              | 0.00              | 80,861.71   | 80,861.71                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / ZAR EX.RATE 0.0700118 WITH NORTHERN      | 123,138.610  | 14 Aug 18 |                   |                   |              | 0.00              | 123,138.61  | 123,138.61                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 BRL / USD EX.RATE 3.9039 WITH NORTHERN TRUST   | -52,672.120  | 14 Dec 18 |                   |                   |              | 0.00              | -52,672.12  | -52,672.12                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 EUR / USD EX.RATE 0.8853961 WITH NORTHERN      | -530,511.320 | 14 Dec 18 |                   |                   |              | 0.00              | -530,511.32 | -530,511.32                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2552192 WITH NORTHERN      | 26,282.140   | 14 Dec 18 |                   |                   |              | 0.00              | 26,282.14   | 26,282.14                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2552192 WITH NORTHERN      | 25,620.840   | 14 Dec 18 |                   |                   |              | 0.00              | 25,620.84   | 25,620.84                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN      | 48,861.000   | 14 Dec 18 |                   |                   |              | 0.00              | 48,861.00   | 48,861.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / CLP EX.RATE 0.001454 WITH NORTHERN TRUST | 4,106.570    | 14 Dec 18 |                   |                   |              | 0.00              | 4,106.57    | 4,106.57                          | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.1299 WITH NORTHERN TRUST   | 56.210       | 14 Dec 18 |                   |                   |              | 0.00              | 56.21       | 56.21                             | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / EUR EX.RATE 1.1303 WITH NORTHERN TRUST   | 78,400.800   | 14 Dec 18 |                   |                   |              | 0.00              | 78,400.80   | 78,400.80                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / GBP EX.RATE 1.25609 WITH NORTHERN TRUST  | 142,467.500  | 14 Dec 18 |                   |                   |              | 0.00              | 142,467.50  | 142,467.50                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / HKD EX.RATE 0.1279951 WITH NORTHERN      | 41,495.190   | 14 Dec 18 |                   |                   |              | 0.00              | 41,495.19   | 41,495.19                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088161 WITH NORTHERN      | 255,175.070  | 14 Dec 18 |                   |                   |              | 0.00              | 255,175.07  | 255,175.07                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088191 WITH NORTHERN      | 18,096.500   | 14 Dec 18 |                   |                   |              | 0.00              | 18,096.50   | 18,096.50                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / JPY EX.RATE 0.0088222 WITH NORTHERN      | 7,013.670    | 14 Dec 18 |                   |                   |              | 0.00              | 7,013.67    | 7,013.67                          | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.2563 WITH NORTHERN TRUST   | -5,862.450   | 14 Feb 18 |                   |                   |              | 0.00              | -5,862.45   | -5,862.45                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.2563 WITH NORTHERN TRUST   | -34,718.420  | 14 Feb 18 |                   |                   |              | 0.00              | -34,718.42  | -34,718.42                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 BRL / USD EX.RATE 3.257 WITH NORTHERN TRUST    | -227,296.270 | 14 Feb 18 |                   |                   |              | 0.00              | -227,296.27 | -227,296.27                       | 0.00          |

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Account ID LOCKH

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 FEB 2018 CAD / USD EX.RATE 1.25594 WITH NORTHERN TRUST  | -87,897.840   | 14 Feb 18 |                   |                   |              | 0.00              | -87,897.84   | -87,897.84                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.8057635 WITH NORTHERN      | -539,474.170  | 14 Feb 18 |                   |                   |              | 0.00              | -539,474.17  | -539,474.17                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 EUR / USD EX.RATE 0.8084728 WITH NORTHERN      | -80,546.150   | 14 Feb 18 |                   |                   |              | 0.00              | -80,546.15   | -80,546.15                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7133176 WITH NORTHERN      | -110,068.830  | 14 Feb 18 |                   |                   |              | 0.00              | -110,068.83  | -110,068.83                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7142347 WITH NORTHERN      | -450,267.040  | 14 Feb 18 |                   |                   |              | 0.00              | -450,267.04  | -450,267.04                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7154099 WITH NORTHERN      | -340.060      | 14 Feb 18 |                   |                   |              | 0.00              | -340.06      | -340.06                           | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7156659 WITH NORTHERN      | -2,247.260    | 14 Feb 18 |                   |                   |              | 0.00              | -2,247.26    | -2,247.26                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 GBP / USD EX.RATE 0.7156659 WITH NORTHERN      | -1,361.280    | 14 Feb 18 |                   |                   |              | 0.00              | -1,361.28    | -1,361.28                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 JPY / USD EX.RATE 107.12 WITH NORTHERN TRUST   | -153,365.660  | 14 Feb 18 |                   |                   |              | 0.00              | -153,365.66  | -153,365.66                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / BRL EX.RATE 0.3038036 WITH NORTHERN      | 15,001.900    | 14 Feb 18 |                   |                   |              | 0.00              | 15,001.90    | 15,001.90                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.2321 WITH NORTHERN TRUST   | 2,146,188.710 | 14 Feb 18 |                   |                   |              | 0.00              | 2,146,188.71 | 2,146,188.71                      | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.2462 WITH NORTHERN TRUST   | 26,046.190    | 14 Feb 18 |                   |                   |              | 0.00              | 26,046.19    | 26,046.19                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / GBP EX.RATE 1.397296 WITH NORTHERN TRUST | 178,504.720   | 14 Feb 18 |                   |                   |              | 0.00              | 178,504.72   | 178,504.72                        | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / HKD EX.RATE 0.1278458 WITH NORTHERN      | 1,105,143.920 | 14 Feb 18 |                   |                   |              | 0.00              | 1,105,143.92 | 1,105,143.92                      | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.6973 WITH NORTHERN TRUST   | -114,178.960  | 14 Jun 18 |                   |                   |              | 0.00              | -114,178.96  | -114,178.96                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.6973 WITH NORTHERN TRUST   | -1,182.160    | 14 Jun 18 |                   |                   |              | 0.00              | -1,182.16    | -1,182.16                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 BRL / USD EX.RATE 3.698 WITH NORTHERN TRUST    | -167,669.670  | 14 Jun 18 |                   |                   |              | 0.00              | -167,669.67  | -167,669.67                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.303439 WITH NORTHERN TRUST | -10,941.260   | 14 Jun 18 |                   |                   |              | 0.00              | -10,941.26   | -10,941.26                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 CAD / USD EX.RATE 1.303439 WITH NORTHERN TRUST | -31,283.420   | 14 Jun 18 |                   |                   |              | 0.00              | -31,283.42   | -31,283.42                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 EUR / USD EX.RATE 0.8616975 WITH NORTHERN      | -343,007.820  | 14 Jun 18 |                   |                   |              | 0.00              | -343,007.82  | -343,007.82                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7487832 WITH NORTHERN      | -93,925.720   | 14 Jun 18 |                   |                   |              | 0.00              | -93,925.72   | -93,925.72                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7487832 WITH NORTHERN      | -894,017.090  | 14 Jun 18 |                   |                   |              | 0.00              | -894,017.09  | -894,017.09                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 GBP / USD EX.RATE 0.7528783 WITH NORTHERN      | -190,089.980  | 14 Jun 18 |                   |                   |              | 0.00              | -190,089.98  | -190,089.98                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / AUD EX.RATE 0.753649 WITH NORTHERN TRUST | 106,693.470   | 14 Jun 18 |                   |                   |              | 0.00              | 106,693.47   | 106,693.47                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / BRL EX.RATE 0.2694256 WITH NORTHERN      | 51,123.330    | 14 Jun 18 |                   |                   |              | 0.00              | 51,123.33    | 51,123.33                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CAD EX.RATE 0.7642339 WITH NORTHERN      | 0.130         | 14 Jun 18 |                   |                   |              | 0.00              | 0.13         | 0.13                              | 0.00          |

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Account ID LOCKH

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / CHF EX.RATE 1.0032777 WITH NORTHERN      | 183,119.820  | 14 Jun 18 |                   |                   |              | 0.00              | 183,119.82  | 183,119.82                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.15996 WITH NORTHERN TRUST  | 38,126.320   | 14 Jun 18 |                   |                   |              | 0.00              | 38,126.32   | 38,126.32                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.1603 WITH NORTHERN TRUST   | 483.900      | 14 Jun 18 |                   |                   |              | 0.00              | 483.90      | 483.90                            | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090383 WITH NORTHERN      | 105,848.510  | 14 Jun 18 |                   |                   |              | 0.00              | 105,848.51  | 105,848.51                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7438262 WITH NORTHERN      | 7.320        | 14 Jun 18 |                   |                   |              | 0.00              | 7.32        | 7.32                              | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7438262 WITH NORTHERN      | 19.120       | 14 Jun 18 |                   |                   |              | 0.00              | 19.12       | 19.12                             | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7475518 WITH NORTHERN      | 151,253.160  | 14 Jun 18 |                   |                   |              | 0.00              | 151,253.16  | 151,253.16                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / SGD EX.RATE 0.7475518 WITH NORTHERN      | 7,961.130    | 14 Jun 18 |                   |                   |              | 0.00              | 7,961.13    | 7,961.13                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 BRL / USD EX.RATE 3.2518 WITH NORTHERN TRUST   | -90,554.590  | 14 Mar 18 |                   |                   |              | 0.00              | -90,554.59  | -90,554.59                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 CHF / USD EX.RATE 0.945592 WITH NORTHERN TRUST | -129,521.620 | 14 Mar 18 |                   |                   |              | 0.00              | -129,521.62 | -129,521.62                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.807885 WITH NORTHERN TRUST | -85,807.120  | 14 Mar 18 |                   |                   |              | 0.00              | -85,807.12  | -85,807.12                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.8085846 WITH NORTHERN      | -31,293.600  | 14 Mar 18 |                   |                   |              | 0.00              | -31,293.60  | -31,293.60                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN      | 32.300       | 14 Mar 18 |                   |                   |              | 0.00              | 32.30       | 32.30                             | 0.00          |

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# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3069274 WITH NORTHERN      | 2,563.450    | 14 Mar 18 |                   |                   |              | 0.00              | 2,563.45    | 2,563.45                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3075882 WITH NORTHERN      | 6,634.910    | 14 Mar 18 |                   |                   |              | 0.00              | 6,634.91    | 6,634.91                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / BRL EX.RATE 0.3075882 WITH NORTHERN      | 83.610       | 14 Mar 18 |                   |                   |              | 0.00              | 83.61       | 83.61                             | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / CAD EX.RATE 0.7729469 WITH NORTHERN      | 10,260.520   | 14 Mar 18 |                   |                   |              | 0.00              | 10,260.52   | 10,260.52                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | 1,928.470    | 14 Mar 18 |                   |                   |              | 0.00              | 1,928.47    | 1,928.47                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | 2,905.030    | 14 Mar 18 |                   |                   |              | 0.00              | 2,905.03    | 2,905.03                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / EUR EX.RATE 1.2362 WITH NORTHERN TRUST   | 25.590       | 14 Mar 18 |                   |                   |              | 0.00              | 25.59       | 25.59                             | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / GBP EX.RATE 1.395718 WITH NORTHERN TRUST | 196,915.570  | 14 Mar 18 |                   |                   |              | 0.00              | 196,915.57  | 196,915.57                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 BRL / USD EX.RATE 3.5875 WITH NORTHERN TRUST   | -273,013.880 | 14 May 18 |                   |                   |              | 0.00              | -273,013.88 | -273,013.88                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 CAD / USD EX.RATE 1.276245 WITH NORTHERN TRUST | -234.670     | 14 May 18 |                   |                   |              | 0.00              | -234.67     | -234.67                           | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 CAD / USD EX.RATE 1.27781 WITH NORTHERN TRUST  | -678,420.850 | 14 May 18 |                   |                   |              | 0.00              | -678,420.85 | -678,420.85                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 GBP / USD EX.RATE 0.7358352 WITH NORTHERN      | -18,014.310  | 14 May 18 |                   |                   |              | 0.00              | -18,014.31  | -18,014.31                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN      | 20,290.180   | 14 May 18 |                   |                   |              | 0.00              | 20,290.18   | 20,290.18                         | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN      | 231,519.100  | 14 May 18 |                   |                   |              | 0.00              | 231,519.10  | 231,519.10                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / BRL EX.RATE 0.2769086 WITH NORTHERN      | 243,133.350  | 14 May 18 |                   |                   |              | 0.00              | 243,133.35  | 243,133.35                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / CAD EX.RATE 0.7834535 WITH NORTHERN      | 19.080       | 14 May 18 |                   |                   |              | 0.00              | 19.08       | 19.08                             | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / CHF EX.RATE 0.9999 WITH NORTHERN TRUST   | 126.490      | 14 May 18 |                   |                   |              | 0.00              | 126.49      | 126.49                            | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.1946 WITH NORTHERN TRUST   | 25,080.340   | 14 May 18 |                   |                   |              | 0.00              | 25,080.34   | 25,080.34                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.196874 WITH NORTHERN TRUST | 251,506.030  | 14 May 18 |                   |                   |              | 0.00              | 251,506.03  | 251,506.03                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.3584 WITH NORTHERN TRUST   | 105,119.240  | 14 May 18 |                   |                   |              | 0.00              | 105,119.24  | 105,119.24                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / GBP EX.RATE 1.358958 WITH NORTHERN TRUST | 249,691.460  | 14 May 18 |                   |                   |              | 0.00              | 249,691.46  | 249,691.46                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / HKD EX.RATE 0.1273934 WITH NORTHERN      | 85,654.130   | 14 May 18 |                   |                   |              | 0.00              | 85,654.13   | 85,654.13                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.0091249 WITH NORTHERN      | 8,422.910    | 14 May 18 |                   |                   |              | 0.00              | 8,422.91    | 8,422.91                          | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CAD / USD EX.RATE 1.3231 WITH NORTHERN TRUST   | -755,800.770 | 14 Nov 18 |                   |                   |              | 0.00              | -755,800.77 | -755,800.77                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CAD / USD EX.RATE 1.3239 WITH NORTHERN TRUST   | -251,896.300 | 14 Nov 18 |                   |                   |              | 0.00              | -251,896.30 | -251,896.30                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 CHF / USD EX.RATE 1.006415 WITH NORTHERN TRUST | -315,407.280 | 14 Nov 18 |                   |                   |              | 0.00              | -315,407.28 | -315,407.28                       | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8828463 WITH NORTHERN      | -1,165,186.830 | 14 Nov 18 |                   |                   |              | 0.00              | -1,165,186.83 | -1,165,186.83                     | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | -92,866.790    | 14 Nov 18 |                   |                   |              | 0.00              | -92,866.79    | -92,866.79                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | -1,277,537.010 | 14 Nov 18 |                   |                   |              | 0.00              | -1,277,537.01 | -1,277,537.01                     | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | -493,505.440   | 14 Nov 18 |                   |                   |              | 0.00              | -493,505.44   | -493,505.44                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.8835483 WITH NORTHERN      | -219,502.070   | 14 Nov 18 |                   |                   |              | 0.00              | -219,502.07   | -219,502.07                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 EUR / USD EX.RATE 0.886132 WITH NORTHERN TRUST | -1,948,237.890 | 14 Nov 18 |                   |                   |              | 0.00              | -1,948,237.89 | -1,948,237.89                     | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7656968 WITH NORTHERN      | -21,139.480    | 14 Nov 18 |                   |                   |              | 0.00              | -21,139.48    | -21,139.48                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7656968 WITH NORTHERN      | -88,550.120    | 14 Nov 18 |                   |                   |              | 0.00              | -88,550.12    | -88,550.12                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 GBP / USD EX.RATE 0.7682515 WITH NORTHERN      | -160,998.580   | 14 Nov 18 |                   |                   |              | 0.00              | -160,998.58   | -160,998.58                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN      | 8,050.880      | 14 Nov 18 |                   |                   |              | 0.00              | 8,050.88      | 8,050.88                          | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN      | 122,208.710    | 14 Nov 18 |                   |                   |              | 0.00              | 122,208.71    | 122,208.71                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN      | 41,535.420     | 14 Nov 18 |                   |                   |              | 0.00              | 41,535.42     | 41,535.42                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN      | 74,426.330     | 14 Nov 18 |                   |                   |              | 0.00              | 74,426.33     | 74,426.33                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / BRL EX.RATE 0.2639567 WITH NORTHERN      | 17,263.610    | 14 Nov 18 |                   |                   |              | 0.00              | 17,263.61    | 17,263.61                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / CAD EX.RATE 0.7562403 WITH NORTHERN      | 589,674.090   | 14 Nov 18 |                   |                   |              | 0.00              | 589,674.09   | 589,674.09                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1298 WITH NORTHERN TRUST   | 1,137,908.990 | 14 Nov 18 |                   |                   |              | 0.00              | 1,137,908.99 | 1,137,908.99                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.131196 WITH NORTHERN TRUST | 995,142.090   | 14 Nov 18 |                   |                   |              | 0.00              | 995,142.09   | 995,142.09                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.13134 WITH NORTHERN TRUST  | 1,953,140.850 | 14 Nov 18 |                   |                   |              | 0.00              | 1,953,140.85 | 1,953,140.85                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1318 WITH NORTHERN TRUST   | 1,067,397.750 | 14 Nov 18 |                   |                   |              | 0.00              | 1,067,397.75 | 1,067,397.75                      | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / EUR EX.RATE 1.1318 WITH NORTHERN TRUST   | 351,345.530   | 14 Nov 18 |                   |                   |              | 0.00              | 351,345.53   | 351,345.53                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2942 WITH NORTHERN TRUST   | 5.460         | 14 Nov 18 |                   |                   |              | 0.00              | 5.46         | 5.46                              | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2943 WITH NORTHERN TRUST   | 0.430         | 14 Nov 18 |                   |                   |              | 0.00              | 0.43         | 0.43                              | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / HKD EX.RATE 0.127665 WITH NORTHERN TRUST | 326,458.720   | 14 Nov 18 |                   |                   |              | 0.00              | 326,458.72   | 326,458.72                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / JPY EX.RATE 0.008792 WITH NORTHERN TRUST | 25,153.850    | 14 Nov 18 |                   |                   |              | 0.00              | 25,153.85    | 25,153.85                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 CHF / USD EX.RATE 0.966295 WITH NORTHERN TRUST | -76,731.500   | 14 Sep 18 |                   |                   |              | 0.00              | -76,731.50   | -76,731.50                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8576182 WITH NORTHERN      | -187,689.590  | 14 Sep 18 |                   |                   |              | 0.00              | -187,689.59  | -187,689.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 SEP 2018 EUR / USD EX.RATE 0.8596235 WITH NORTHERN      | -466,628.990 | 14 Sep 18 |                   |                   |              | 0.00              | -466,628.99 | -466,628.99                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 HKD / USD EX.RATE 7.8462 WITH NORTHERN TRUST   | -31,410.750  | 14 Sep 18 |                   |                   |              | 0.00              | -31,410.75  | -31,410.75                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | 8.050        | 14 Sep 18 |                   |                   |              | 0.00              | 8.05        | 8.05                              | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | 5.820        | 14 Sep 18 |                   |                   |              | 0.00              | 5.82        | 5.82                              | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / AUD EX.RATE 0.716 WITH NORTHERN TRUST    | 1.770        | 14 Sep 18 |                   |                   |              | 0.00              | 1.77        | 1.77                              | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / CAD EX.RATE 0.7672183 WITH NORTHERN      | 367,437.400  | 14 Sep 18 |                   |                   |              | 0.00              | 367,437.40  | 367,437.40                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / EUR EX.RATE 1.16602 WITH NORTHERN TRUST  | 253,499.340  | 14 Sep 18 |                   |                   |              | 0.00              | 253,499.34  | 253,499.34                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / JPY EX.RATE 0.0089238 WITH NORTHERN      | 234,124.210  | 14 Sep 18 |                   |                   |              | 0.00              | 234,124.21  | 234,124.21                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / ZAR EX.RATE 0.0672226 WITH NORTHERN      | 83,263.640   | 14 Sep 18 |                   |                   |              | 0.00              | 83,263.64   | 83,263.64                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 CHF / USD EX.RATE 0.993749 WITH NORTHERN TRUST | -35,719.700  | 15 Aug 18 |                   |                   |              | 0.00              | -35,719.70  | -35,719.70                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 EUR / USD EX.RATE 0.8809781 WITH NORTHERN      | -349,827.160 | 15 Aug 18 |                   |                   |              | 0.00              | -349,827.16 | -349,827.16                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 GBP / USD EX.RATE 0.7874481 WITH NORTHERN      | -38,085.220  | 15 Aug 18 |                   |                   |              | 0.00              | -38,085.22  | -38,085.22                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | -52,996.340  | 15 Aug 18 |                   |                   |              | 0.00              | -52,996.34  | -52,996.34                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / BRL EX.RATE 0.2553887 WITH NORTHERN      | 2,982,867.420 | 15 Aug 18 |                   |                   |              | 0.00              | 2,982,867.42 | 2,982,867.42                      | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / BRL EX.RATE 0.2553887 WITH NORTHERN      | 240,205.130   | 15 Aug 18 |                   |                   |              | 0.00              | 240,205.13   | 240,205.13                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / CAD EX.RATE 0.7591498 WITH NORTHERN      | 4,664.740     | 15 Aug 18 |                   |                   |              | 0.00              | 4,664.74     | 4,664.74                          | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / CAD EX.RATE 0.7591498 WITH NORTHERN      | 2,114.990     | 15 Aug 18 |                   |                   |              | 0.00              | 2,114.99     | 2,114.99                          | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | 1,208,137.800 | 15 Aug 18 |                   |                   |              | 0.00              | 1,208,137.80 | 1,208,137.80                      | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | 65,137.590    | 15 Aug 18 |                   |                   |              | 0.00              | 65,137.59    | 65,137.59                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2696 WITH NORTHERN TRUST   | 299,733.530   | 15 Aug 18 |                   |                   |              | 0.00              | 299,733.53   | 299,733.53                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | 3,556,573.250 | 15 Aug 18 |                   |                   |              | 0.00              | 3,556,573.25 | 3,556,573.25                      | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / MXN EX.RATE 0.0521148 WITH NORTHERN      | 2,915.810     | 15 Aug 18 |                   |                   |              | 0.00              | 2,915.81     | 2,915.81                          | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / ZAR EX.RATE 0.0681917 WITH NORTHERN      | 81,103.900    | 15 Aug 18 |                   |                   |              | 0.00              | 81,103.90    | 81,103.90                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 BRL / USD EX.RATE 3.2236 WITH NORTHERN TRUST   | -96,115.540   | 15 Feb 18 |                   |                   |              | 0.00              | -96,115.54   | -96,115.54                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 BRL / USD EX.RATE 3.2236 WITH NORTHERN TRUST   | -172,628.940  | 15 Feb 18 |                   |                   |              | 0.00              | -172,628.94  | -172,628.94                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.921733 WITH NORTHERN TRUST | -168,709.210  | 15 Feb 18 |                   |                   |              | 0.00              | -168,709.21  | -168,709.21                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92365 WITH NORTHERN TRUST  | -95,784.890    | 15 Feb 18 |                   |                   |              | 0.00              | -95,784.89    | -95,784.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92365 WITH NORTHERN TRUST  | -197,589.040   | 15 Feb 18 |                   |                   |              | 0.00              | -197,589.04   | -197,589.04                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 CHF / USD EX.RATE 0.92407 WITH NORTHERN TRUST  | -727,281.890   | 15 Feb 18 |                   |                   |              | 0.00              | -727,281.89   | -727,281.89                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.7996795 WITH NORTHERN      | -885,785.190   | 15 Feb 18 |                   |                   |              | 0.00              | -885,785.19   | -885,785.19                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.8005706 WITH NORTHERN      | -758,558.000   | 15 Feb 18 |                   |                   |              | 0.00              | -758,558.00   | -758,558.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 EUR / USD EX.RATE 0.8008309 WITH NORTHERN      | -605,713.660   | 15 Feb 18 |                   |                   |              | 0.00              | -605,713.66   | -605,713.66                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7089685 WITH NORTHERN      | -112,767.810   | 15 Feb 18 |                   |                   |              | 0.00              | -112,767.81   | -112,767.81                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.709078 WITH NORTHERN TRUST | -40,908.060    | 15 Feb 18 |                   |                   |              | 0.00              | -40,908.06    | -40,908.06                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7093069 WITH NORTHERN      | -464,406.670   | 15 Feb 18 |                   |                   |              | 0.00              | -464,406.67   | -464,406.67                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7107038 WITH NORTHERN      | -415,202.820   | 15 Feb 18 |                   |                   |              | 0.00              | -415,202.82   | -415,202.82                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7107699 WITH NORTHERN      | -176,662.970   | 15 Feb 18 |                   |                   |              | 0.00              | -176,662.97   | -176,662.97                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 JPY / USD EX.RATE 106.4 WITH NORTHERN TRUST    | -1,248,731.670 | 15 Feb 18 |                   |                   |              | 0.00              | -1,248,731.67 | -1,248,731.67                     | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / CAD EX.RATE 0.798518 WITH NORTHERN TRUST | 159,928.440    | 15 Feb 18 |                   |                   |              | 0.00              | 159,928.44    | 159,928.44                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2472 WITH NORTHERN TRUST   | 9,059.670     | 15 Feb 18 |                   |                   |              | 0.00              | 9,059.67     | 9,059.67                          | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2475 WITH NORTHERN TRUST   | 6,359.310     | 15 Feb 18 |                   |                   |              | 0.00              | 6,359.31     | 6,359.31                          | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / JPY EX.RATE 0.0094136 WITH NORTHERN      | 1,250,732.370 | 15 Feb 18 |                   |                   |              | 0.00              | 1,250,732.37 | 1,250,732.37                      | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | -2,032.170    | 15 Jan 18 |                   |                   |              | 0.00              | -2,032.17    | -2,032.17                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | -11,123.260   | 15 Jan 18 |                   |                   |              | 0.00              | -11,123.26   | -11,123.26                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 CAD / USD EX.RATE 1.241248 WITH NORTHERN TRUST | -1,084.750    | 15 Jan 18 |                   |                   |              | 0.00              | -1,084.75    | -1,084.75                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 DKK / USD EX.RATE 6.066 WITH NORTHERN TRUST    | -108,161.640  | 15 Jan 18 |                   |                   |              | 0.00              | -108,161.64  | -108,161.64                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8147303 WITH NORTHERN      | -210,340.860  | 15 Jan 18 |                   |                   |              | 0.00              | -210,340.86  | -210,340.86                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 EUR / USD EX.RATE 0.8147303 WITH NORTHERN      | -439,846.180  | 15 Jan 18 |                   |                   |              | 0.00              | -439,846.18  | -439,846.18                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239033 WITH NORTHERN      | -794,249.430  | 15 Jan 18 |                   |                   |              | 0.00              | -794,249.43  | -794,249.43                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239033 WITH NORTHERN      | -265,871.910  | 15 Jan 18 |                   |                   |              | 0.00              | -265,871.91  | -265,871.91                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7239557 WITH NORTHERN      | -265,852.660  | 15 Jan 18 |                   |                   |              | 0.00              | -265,852.66  | -265,852.66                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 GBP / USD EX.RATE 0.7242703 WITH NORTHERN      | -114,557.870  | 15 Jan 18 |                   |                   |              | 0.00              | -114,557.87  | -114,557.87                       | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 HKD / USD EX.RATE 7.8231 WITH NORTHERN TRUST   | -341,085.980 | 15 Jan 18 |                   |                   |              | 0.00              | -341,085.98 | -341,085.98                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 NOK / USD EX.RATE 7.883 WITH NORTHERN TRUST    | -24,208.370  | 15 Jan 18 |                   |                   |              | 0.00              | -24,208.37  | -24,208.37                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 SGD / USD EX.RATE 1.3211 WITH NORTHERN TRUST   | -122,905.840 | 15 Jan 18 |                   |                   |              | 0.00              | -122,905.84 | -122,905.84                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / CAD EX.RATE 0.8056408 WITH NORTHERN      | 88,214.760   | 15 Jan 18 |                   |                   |              | 0.00              | 88,214.76   | 88,214.76                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / DKK EX.RATE 0.1646985 WITH NORTHERN      | 468,104.230  | 15 Jan 18 |                   |                   |              | 0.00              | 468,104.23  | 468,104.23                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / GBP EX.RATE 1.3814 WITH NORTHERN TRUST   | 265,871.910  | 15 Jan 18 |                   |                   |              | 0.00              | 265,871.91  | 265,871.91                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / JPY EX.RATE 0.0090424 WITH NORTHERN      | 119,947.900  | 15 Jan 18 |                   |                   |              | 0.00              | 119,947.90  | 119,947.90                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.7522451 WITH NORTHERN      | -466,018.520 | 15 Jun 18 |                   |                   |              | 0.00              | -466,018.52 | -466,018.52                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / AUD EX.RATE 0.745551 WITH NORTHERN TRUST | 360,900.040  | 15 Jun 18 |                   |                   |              | 0.00              | 360,900.04  | 360,900.04                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / BRL EX.RATE 0.2637757 WITH NORTHERN      | 77,490.030   | 15 Jun 18 |                   |                   |              | 0.00              | 77,490.03   | 77,490.03                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.0049645 WITH NORTHERN      | 174,005.490  | 15 Jun 18 |                   |                   |              | 0.00              | 174,005.49  | 174,005.49                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.161921 WITH NORTHERN TRUST | 274,355.400  | 15 Jun 18 |                   |                   |              | 0.00              | 274,355.40  | 274,355.40                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | 145,894.080  | 15 Jun 18 |                   |                   |              | 0.00              | 145,894.08  | 145,894.08                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2018 BRL / USD EX.RATE 3.2829 WITH NORTHERN TRUST   | -137,042.390 | 15 Mar 18 |                   |                   |              | 0.00              | -137,042.39 | -137,042.39                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CAD / USD EX.RATE 1.304639 WITH NORTHERN TRUST | -72,845.440  | 15 Mar 18 |                   |                   |              | 0.00              | -72,845.44  | -72,845.44                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 CHF / USD EX.RATE 0.949788 WITH NORTHERN TRUST | -91,320.130  | 15 Mar 18 |                   |                   |              | 0.00              | -91,320.13  | -91,320.13                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 EUR / USD EX.RATE 0.811579 WITH NORTHERN TRUST | -356,318.930 | 15 Mar 18 |                   |                   |              | 0.00              | -356,318.93 | -356,318.93                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / CAD EX.RATE 0.7662894 WITH NORTHERN      | 80,477.370   | 15 Mar 18 |                   |                   |              | 0.00              | 80,477.37   | 80,477.37                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / GBP EX.RATE 1.395669 WITH NORTHERN TRUST | 88,807.720   | 15 Mar 18 |                   |                   |              | 0.00              | 88,807.72   | 88,807.72                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 BRL / USD EX.RATE 3.665 WITH NORTHERN TRUST    | -164,327.050 | 15 May 18 |                   |                   |              | 0.00              | -164,327.05 | -164,327.05                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.286243 WITH NORTHERN TRUST | -68,442.990  | 15 May 18 |                   |                   |              | 0.00              | -68,442.99  | -68,442.99                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.286243 WITH NORTHERN TRUST | -95,729.210  | 15 May 18 |                   |                   |              | 0.00              | -95,729.21  | -95,729.21                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.28812 WITH NORTHERN TRUST  | -90,973.290  | 15 May 18 |                   |                   |              | 0.00              | -90,973.29  | -90,973.29                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -18,737.220  | 15 May 18 |                   |                   |              | 0.00              | -18,737.22  | -18,737.22                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -111,889.910 | 15 May 18 |                   |                   |              | 0.00              | -111,889.91 | -111,889.91                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -1,675.480   | 15 May 18 |                   |                   |              | 0.00              | -1,675.48   | -1,675.48                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -156,497.210 | 15 May 18 |                   |                   |              | 0.00              | -156,497.21 | -156,497.21                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -50,124.190  | 15 May 18 |                   |                   |              | 0.00              | -50,124.19  | -50,124.19                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 CAD / USD EX.RATE 1.288142 WITH NORTHERN TRUST | -6,482.860   | 15 May 18 |                   |                   |              | 0.00              | -6,482.86   | -6,482.86                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8428072 WITH NORTHERN      | -123,328.900 | 15 May 18 |                   |                   |              | 0.00              | -123,328.90 | -123,328.90                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7400829 WITH NORTHERN      | -16,253.520  | 15 May 18 |                   |                   |              | 0.00              | -16,253.52  | -16,253.52                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7403569 WITH NORTHERN      | -72,807.890  | 15 May 18 |                   |                   |              | 0.00              | -72,807.89  | -72,807.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 GBP / USD EX.RATE 0.7403585 WITH NORTHERN      | -277,574.000 | 15 May 18 |                   |                   |              | 0.00              | -277,574.00 | -277,574.00                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / BRL EX.RATE 0.2710027 WITH NORTHERN      | 43,242.440   | 15 May 18 |                   |                   |              | 0.00              | 43,242.44   | 43,242.44                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | 1,675.480    | 15 May 18 |                   |                   |              | 0.00              | 1,675.48    | 1,675.48                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | 18,737.220   | 15 May 18 |                   |                   |              | 0.00              | 18,737.22   | 18,737.22                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | 6,482.860    | 15 May 18 |                   |                   |              | 0.00              | 6,482.86    | 6,482.86                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | 693.670      | 15 May 18 |                   |                   |              | 0.00              | 693.67      | 693.67                            | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7763119 WITH NORTHERN      | 50,124.190   | 15 May 18 |                   |                   |              | 0.00              | 50,124.19   | 50,124.19                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7774581 WITH NORTHERN      | 44,220.880     | 15 May 18 |                   |                   |              | 0.00              | 44,220.88     | 44,220.88                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / CAD EX.RATE 0.7774581 WITH NORTHERN      | 20,991.090     | 15 May 18 |                   |                   |              | 0.00              | 20,991.09     | 20,991.09                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1846 WITH NORTHERN TRUST   | 458.440        | 15 May 18 |                   |                   |              | 0.00              | 458.44        | 458.44                            | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1849 WITH NORTHERN TRUST   | 3,711.260      | 15 May 18 |                   |                   |              | 0.00              | 3,711.26      | 3,711.26                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | 18,490.650     | 15 May 18 |                   |                   |              | 0.00              | 18,490.65     | 18,490.65                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / JPY EX.RATE 0.0090677 WITH NORTHERN      | 50,905.740     | 15 May 18 |                   |                   |              | 0.00              | 50,905.74     | 50,905.74                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CAD / USD EX.RATE 1.317936 WITH NORTHERN TRUST | -73,023.270    | 15 Nov 18 |                   |                   |              | 0.00              | -73,023.27    | -73,023.27                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.0046 WITH NORTHERN TRUST   | -1,175,324.510 | 15 Nov 18 |                   |                   |              | 0.00              | -1,175,324.51 | -1,175,324.51                     | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.0046 WITH NORTHERN TRUST   | -306,538.920   | 15 Nov 18 |                   |                   |              | 0.00              | -306,538.92   | -306,538.92                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.004925 WITH NORTHERN TRUST | -99,034.100    | 15 Nov 18 |                   |                   |              | 0.00              | -99,034.10    | -99,034.10                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 CHF / USD EX.RATE 1.006 WITH NORTHERN TRUST    | -103.650       | 15 Nov 18 |                   |                   |              | 0.00              | -103.65       | -103.65                           | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8808245 WITH NORTHERN      | -49,663.890    | 15 Nov 18 |                   |                   |              | 0.00              | -49,663.89    | -49,663.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 EUR / USD EX.RATE 0.8832362 WITH NORTHERN      | -725,698.890   | 15 Nov 18 |                   |                   |              | 0.00              | -725,698.89   | -725,698.89                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | -48,196.200  | 15 Nov 18 |                   |                   |              | 0.00              | -48,196.20  | -48,196.20                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | -150,998.010 | 15 Nov 18 |                   |                   |              | 0.00              | -150,998.01 | -150,998.01                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7814331 WITH NORTHERN      | -86,524.820  | 15 Nov 18 |                   |                   |              | 0.00              | -86,524.82  | -86,524.82                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 GBP / USD EX.RATE 0.7823685 WITH NORTHERN      | -60,863.060  | 15 Nov 18 |                   |                   |              | 0.00              | -60,863.06  | -60,863.06                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / EUR EX.RATE 1.131346 WITH NORTHERN TRUST | 456,473.830  | 15 Nov 18 |                   |                   |              | 0.00              | 456,473.83  | 456,473.83                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / EUR EX.RATE 1.1322 WITH NORTHERN TRUST   | 741,036.520  | 15 Nov 18 |                   |                   |              | 0.00              | 741,036.52  | 741,036.52                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / GBP EX.RATE 1.2775 WITH NORTHERN TRUST   | 550,225.140  | 15 Nov 18 |                   |                   |              | 0.00              | 550,225.14  | 550,225.14                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / GBP EX.RATE 1.277723 WITH NORTHERN TRUST | 93,752.490   | 15 Nov 18 |                   |                   |              | 0.00              | 93,752.49   | 93,752.49                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / HKD EX.RATE 0.1276536 WITH NORTHERN      | 263,785.280  | 15 Nov 18 |                   |                   |              | 0.00              | 263,785.28  | 263,785.28                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / JPY EX.RATE 0.0088051 WITH NORTHERN      | 17,635.240   | 15 Nov 18 |                   |                   |              | 0.00              | 17,635.24   | 17,635.24                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / SEK EX.RATE 0.1101309 WITH NORTHERN      | 16,605.890   | 15 Nov 18 |                   |                   |              | 0.00              | 16,605.89   | 16,605.89                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / SEK EX.RATE 0.1101309 WITH NORTHERN      | 874.520      | 15 Nov 18 |                   |                   |              | 0.00              | 874.52      | 874.52                            | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 BRL / USD EX.RATE 3.746 WITH NORTHERN TRUST    | -350,420.560 | 15 Oct 18 |                   |                   |              | 0.00              | -350,420.56 | -350,420.56                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -95,807.030    | 15 Oct 18 |                   |                   |              | 0.00              | -95,807.03    | -95,807.03                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -36,002.690    | 15 Oct 18 |                   |                   |              | 0.00              | -36,002.69    | -36,002.69                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CHF / USD EX.RATE 0.9875 WITH NORTHERN TRUST  | -417,957.140   | 15 Oct 18 |                   |                   |              | 0.00              | -417,957.14   | -417,957.14                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8631852 WITH NORTHERN     | -812,052.700   | 15 Oct 18 |                   |                   |              | 0.00              | -812,052.70   | -812,052.70                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8635579 WITH NORTHERN     | -39,181.890    | 15 Oct 18 |                   |                   |              | 0.00              | -39,181.89    | -39,181.89                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 GBP / USD EX.RATE 0.7598784 WITH NORTHERN     | -1,414,714.080 | 15 Oct 18 |                   |                   |              | 0.00              | -1,414,714.08 | -1,414,714.08                     | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 HKD / USD EX.RATE 7.837 WITH NORTHERN TRUST   | -63,045.300    | 15 Oct 18 |                   |                   |              | 0.00              | -63,045.30    | -63,045.30                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / AUD EX.RATE 0.713 WITH NORTHERN TRUST   | 14.460         | 15 Oct 18 |                   |                   |              | 0.00              | 14.46         | 14.46                             | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / BRL EX.RATE 0.2669514 WITH NORTHERN     | 326,265.040    | 15 Oct 18 |                   |                   |              | 0.00              | 326,265.04    | 326,265.04                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / BRL EX.RATE 0.2669514 WITH NORTHERN     | 548,185.590    | 15 Oct 18 |                   |                   |              | 0.00              | 548,185.59    | 548,185.59                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7698229 WITH NORTHERN     | 299,277.070    | 15 Oct 18 |                   |                   |              | 0.00              | 299,277.07    | 299,277.07                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN     | 16,405.810     | 15 Oct 18 |                   |                   |              | 0.00              | 16,405.81     | 16,405.81                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN     | 1,611.130      | 15 Oct 18 |                   |                   |              | 0.00              | 1,611.13      | 1,611.13                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | 8,402.980   | 15 Oct 18 |                   |                   |              | 0.00              | 8,402.98   | 8,402.98                          | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | 1,337.120   | 15 Oct 18 |                   |                   |              | 0.00              | 1,337.12   | 1,337.12                          | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | 3,258.400   | 15 Oct 18 |                   |                   |              | 0.00              | 3,258.40   | 3,258.40                          | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN      | 2,706.180   | 15 Oct 18 |                   |                   |              | 0.00              | 2,706.18   | 2,706.18                          | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.158 WITH NORTHERN TRUST    | 795.370     | 15 Oct 18 |                   |                   |              | 0.00              | 795.37     | 795.37                            | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.158 WITH NORTHERN TRUST    | 14,004.060  | 15 Oct 18 |                   |                   |              | 0.00              | 14,004.06  | 14,004.06                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1275868 WITH NORTHERN      | 345,987.530 | 15 Oct 18 |                   |                   |              | 0.00              | 345,987.53 | 345,987.53                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 ZAR / USD EX.RATE 14.32 WITH NORTHERN TRUST    | -33,152.140 | 15 Oct 18 |                   |                   |              | 0.00              | -33,152.14 | -33,152.14                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 AUD / USD EX.RATE 1.2854197 WITH NORTHERN      | -4,857.070  | 16 Apr 18 |                   |                   |              | 0.00              | -4,857.07  | -4,857.07                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 BRL / USD EX.RATE 3.4112 WITH NORTHERN TRUST   | -62,179.260 | 16 Apr 18 |                   |                   |              | 0.00              | -62,179.26 | -62,179.26                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 BRL / USD EX.RATE 3.4112 WITH NORTHERN TRUST   | -61,632.110 | 16 Apr 18 |                   |                   |              | 0.00              | -61,632.11 | -61,632.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 CAD / USD EX.RATE 1.256949 WITH NORTHERN TRUST | -8,467.810  | 16 Apr 18 |                   |                   |              | 0.00              | -8,467.81  | -8,467.81                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 CAD / USD EX.RATE 1.256949 WITH NORTHERN TRUST | -23,451.170 | 16 Apr 18 |                   |                   |              | 0.00              | -23,451.17 | -23,451.17                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8079502 WITH NORTHERN      | -13,395.110  | 16 Apr 18 |                   |                   |              | 0.00              | -13,395.11  | -13,395.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8079502 WITH NORTHERN      | -265,587.610 | 16 Apr 18 |                   |                   |              | 0.00              | -265,587.61 | -265,587.61                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 GBP / USD EX.RATE 0.6977422 WITH NORTHERN      | -655,567.960 | 16 Apr 18 |                   |                   |              | 0.00              | -655,567.96 | -655,567.96                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 JPY / USD EX.RATE 107.24 WITH NORTHERN TRUST   | -258,362.340 | 16 Apr 18 |                   |                   |              | 0.00              | -258,362.34 | -258,362.34                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 MXN / USD EX.RATE 18.0032 WITH NORTHERN TRUST  | -154,075.550 | 16 Apr 18 |                   |                   |              | 0.00              | -154,075.55 | -154,075.55                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / EUR EX.RATE 1.23738 WITH NORTHERN TRUST  | 150,928.810  | 16 Apr 18 |                   |                   |              | 0.00              | 150,928.81  | 150,928.81                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / MXN EX.RATE 0.0554539 WITH NORTHERN      | 72,774.810   | 16 Apr 18 |                   |                   |              | 0.00              | 72,774.81   | 72,774.81                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 CHF / USD EX.RATE 0.996456 WITH NORTHERN TRUST | -188,152.550 | 16 Aug 18 |                   |                   |              | 0.00              | -188,152.55 | -188,152.55                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.8783487 WITH NORTHERN      | -672,204.480 | 16 Aug 18 |                   |                   |              | 0.00              | -672,204.48 | -672,204.48                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.878422 WITH NORTHERN TRUST | -174,353.690 | 16 Aug 18 |                   |                   |              | 0.00              | -174,353.69 | -174,353.69                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | -778,387.150 | 16 Aug 18 |                   |                   |              | 0.00              | -778,387.15 | -778,387.15                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2576788 WITH NORTHERN      | 5,510.290    | 16 Aug 18 |                   |                   |              | 0.00              | 5,510.29    | 5,510.29                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | 18,391.710   | 16 Aug 18 |                   |                   |              | 0.00              | 18,391.71   | 18,391.71                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / BRL EX.RATE 0.2577253 WITH NORTHERN      | 1,542.100    | 16 Aug 18 |                   |                   |              | 0.00              | 1,542.10    | 1,542.10                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7593014 WITH NORTHERN      | 7,512.730    | 16 Aug 18 |                   |                   |              | 0.00              | 7,512.73    | 7,512.73                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7593014 WITH NORTHERN      | 1,269.070    | 16 Aug 18 |                   |                   |              | 0.00              | 1,269.07    | 1,269.07                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7604777 WITH NORTHERN      | 7,819.210    | 16 Aug 18 |                   |                   |              | 0.00              | 7,819.21    | 7,819.21                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / CAD EX.RATE 0.7604777 WITH NORTHERN      | 17,243.760   | 16 Aug 18 |                   |                   |              | 0.00              | 17,243.76   | 17,243.76                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.2707 WITH NORTHERN TRUST   | 7,145.510    | 16 Aug 18 |                   |                   |              | 0.00              | 7,145.51    | 7,145.51                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / GBP EX.RATE 1.271759 WITH NORTHERN TRUST | 13,795.800   | 16 Aug 18 |                   |                   |              | 0.00              | 13,795.80   | 13,795.80                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / JPY EX.RATE 0.0090139 WITH NORTHERN      | 12.240       | 16 Aug 18 |                   |                   |              | 0.00              | 12.24       | 12.24                             | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / MXN EX.RATE 0.0526443 WITH NORTHERN      | 23,217.700   | 16 Aug 18 |                   |                   |              | 0.00              | 23,217.70   | 23,217.70                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / SGD EX.RATE 0.7270084 WITH NORTHERN      | 15,703.380   | 16 Aug 18 |                   |                   |              | 0.00              | 15,703.38   | 15,703.38                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | -58,872.320  | 16 Feb 18 |                   |                   |              | 0.00              | -58,872.32  | -58,872.32                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | -682,336.580 | 16 Feb 18 |                   |                   |              | 0.00              | -682,336.58 | -682,336.58                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 CAD / USD EX.RATE 1.253749 WITH NORTHERN TRUST | -55,986.040  | 16 Feb 18 |                   |                   |              | 0.00              | -55,986.04  | -55,986.04                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 EUR / USD EX.RATE 0.8054124 WITH NORTHERN      | -1,019,534.530 | 16 Feb 18 |                   |                   |              | 0.00              | -1,019,534.53 | -1,019,534.53                     | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7118451 WITH NORTHERN      | -2,853,081.370 | 16 Feb 18 |                   |                   |              | 0.00              | -2,853,081.37 | -2,853,081.37                     | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7130125 WITH NORTHERN      | -172,571.270   | 16 Feb 18 |                   |                   |              | 0.00              | -172,571.27   | -172,571.27                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 GBP / USD EX.RATE 0.7132261 WITH NORTHERN      | -38,144.970    | 16 Feb 18 |                   |                   |              | 0.00              | -38,144.97    | -38,144.97                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 HKD / USD EX.RATE 7.8227 WITH NORTHERN TRUST   | -219,634.220   | 16 Feb 18 |                   |                   |              | 0.00              | -219,634.22   | -219,634.22                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / BRL EX.RATE 0.3084421 WITH NORTHERN      | 262,022.740    | 16 Feb 18 |                   |                   |              | 0.00              | 262,022.74    | 262,022.74                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7963051 WITH NORTHERN      | 1,164.010      | 16 Feb 18 |                   |                   |              | 0.00              | 1,164.01      | 1,164.01                          | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7975118 WITH NORTHERN      | 241,476.190    | 16 Feb 18 |                   |                   |              | 0.00              | 241,476.19    | 241,476.19                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 BRL / USD EX.RATE 3.2181 WITH NORTHERN TRUST   | -194,899.110   | 16 Jan 18 |                   |                   |              | 0.00              | -194,899.11   | -194,899.11                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 BRL / USD EX.RATE 3.2181 WITH NORTHERN TRUST   | -159,892.720   | 16 Jan 18 |                   |                   |              | 0.00              | -159,892.72   | -159,892.72                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 CHF / USD EX.RATE 0.959547 WITH NORTHERN TRUST | -499,264.980   | 16 Jan 18 |                   |                   |              | 0.00              | -499,264.98   | -499,264.98                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 DKK / USD EX.RATE 6.086 WITH NORTHERN TRUST    | -174,198.530   | 16 Jan 18 |                   |                   |              | 0.00              | -174,198.53   | -174,198.53                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8149979 WITH NORTHERN      | -229,050.350   | 16 Jan 18 |                   |                   |              | 0.00              | -229,050.35   | -229,050.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | -434,870.820 | 16 Jan 18 |                   |                   |              | 0.00              | -434,870.82 | -434,870.82                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | -165,091.310 | 16 Jan 18 |                   |                   |              | 0.00              | -165,091.31 | -165,091.31                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.817127 WITH NORTHERN TRUST | -268,224.380 | 16 Jan 18 |                   |                   |              | 0.00              | -268,224.38 | -268,224.38                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8181773 WITH NORTHERN      | -32,723.970  | 16 Jan 18 |                   |                   |              | 0.00              | -32,723.97  | -32,723.97                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | -353,836.690 | 16 Jan 18 |                   |                   |              | 0.00              | -353,836.69 | -353,836.69                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | -48,634.000  | 16 Jan 18 |                   |                   |              | 0.00              | -48,634.00  | -48,634.00                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 GBP / USD EX.RATE 0.7248478 WITH NORTHERN      | -378,052.220 | 16 Jan 18 |                   |                   |              | 0.00              | -378,052.22 | -378,052.22                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 HKD / USD EX.RATE 7.822585 WITH NORTHERN TRUST | -51,283.880  | 16 Jan 18 |                   |                   |              | 0.00              | -51,283.88  | -51,283.88                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.3164 WITH NORTHERN TRUST | -291,144.660 | 16 Jan 18 |                   |                   |              | 0.00              | -291,144.66 | -291,144.66                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.8 WITH NORTHERN TRUST    | -367,556.030 | 16 Jan 18 |                   |                   |              | 0.00              | -367,556.03 | -367,556.03                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 SGD / USD EX.RATE 1.3234 WITH NORTHERN TRUST   | -114,589.070 | 16 Jan 18 |                   |                   |              | 0.00              | -114,589.07 | -114,589.07                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / BRL EX.RATE 0.3093677 WITH NORTHERN      | 134,743.040  | 16 Jan 18 |                   |                   |              | 0.00              | 134,743.04  | 134,743.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / BRL EX.RATE 0.31081 WITH NORTHERN TRUST  | 47,026.760   | 16 Jan 18 |                   |                   |              | 0.00              | 47,026.76   | 47,026.76                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / CAD EX.RATE 0.8043111 WITH NORTHERN      | 940.160      | 16 Jan 18 |                   |                   |              | 0.00              | 940.16      | 940.16                            | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / CAD EX.RATE 0.8043111 WITH NORTHERN      | 44.210       | 16 Jan 18 |                   |                   |              | 0.00              | 44.21       | 44.21                             | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2227 WITH NORTHERN TRUST   | 39,458.900   | 16 Jan 18 |                   |                   |              | 0.00              | 39,458.90   | 39,458.90                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / EUR EX.RATE 1.2264 WITH NORTHERN TRUST   | 39,175.910   | 16 Jan 18 |                   |                   |              | 0.00              | 39,175.91   | 39,175.91                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3764 WITH NORTHERN TRUST   | 229,450.490  | 16 Jan 18 |                   |                   |              | 0.00              | 229,450.49  | 229,450.49                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.379141 WITH NORTHERN TRUST | 183,044.410  | 16 Jan 18 |                   |                   |              | 0.00              | 183,044.41  | 183,044.41                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.3792 WITH NORTHERN TRUST   | 150,651.770  | 16 Jan 18 |                   |                   |              | 0.00              | 150,651.77  | 150,651.77                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | 138,423.110  | 16 Jan 18 |                   |                   |              | 0.00              | 138,423.11  | 138,423.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / JPY EX.RATE 0.0090534 WITH NORTHERN      | 804,440.850  | 16 Jan 18 |                   |                   |              | 0.00              | 804,440.85  | 804,440.85                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / ZAR EX.RATE 0.0814074 WITH NORTHERN      | 37,927.970   | 16 Jan 18 |                   |                   |              | 0.00              | 37,927.97   | 37,927.97                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 EUR / USD EX.RATE 0.8538106 WITH NORTHERN      | -298,146.080 | 16 Jul 18 |                   |                   |              | 0.00              | -298,146.08 | -298,146.08                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 GBP / USD EX.RATE 0.7554011 WITH NORTHERN      | -107,476.460 | 16 Jul 18 |                   |                   |              | 0.00              | -107,476.46 | -107,476.46                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 JPY / USD EX.RATE 112.283 WITH NORTHERN TRUST  | -75,211.010  | 16 Jul 18 |                   |                   |              | 0.00              | -75,211.01  | -75,211.01                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 JUL 2018 NOK / USD EX.RATE 8.1014 WITH NORTHERN TRUST   | -105,102.380   | 16 Jul 18 |                   |                   |              | 0.00              | -105,102.38   | -105,102.38                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / EUR EX.RATE 1.171 WITH NORTHERN TRUST    | 3,237.890      | 16 Jul 18 |                   |                   |              | 0.00              | 3,237.89      | 3,237.89                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / GBP EX.RATE 1.322942 WITH NORTHERN TRUST | 194,096.040    | 16 Jul 18 |                   |                   |              | 0.00              | 194,096.04    | 194,096.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | 31,978.730     | 16 Jul 18 |                   |                   |              | 0.00              | 31,978.73     | 31,978.73                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | 9,212.020      | 16 Jul 18 |                   |                   |              | 0.00              | 9,212.02      | 9,212.02                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | 46,060.180     | 16 Jul 18 |                   |                   |              | 0.00              | 46,060.18     | 46,060.18                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | 2,424.370      | 16 Jul 18 |                   |                   |              | 0.00              | 2,424.37      | 2,424.37                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | 484.870        | 16 Jul 18 |                   |                   |              | 0.00              | 484.87        | 484.87                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 BRL / USD EX.RATE 3.2838 WITH NORTHERN TRUST   | -95,573.060    | 16 Mar 18 |                   |                   |              | 0.00              | -95,573.06    | -95,573.06                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 BRL / USD EX.RATE 3.2838 WITH NORTHERN TRUST   | -19,190.920    | 16 Mar 18 |                   |                   |              | 0.00              | -19,190.92    | -19,190.92                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.308938 WITH NORTHERN TRUST | -14,695.650    | 16 Mar 18 |                   |                   |              | 0.00              | -14,695.65    | -14,695.65                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.3093 WITH NORTHERN TRUST   | -1,909,417.250 | 16 Mar 18 |                   |                   |              | 0.00              | -1,909,417.25 | -1,909,417.25                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.309962 WITH NORTHERN TRUST | -9,416.610     | 16 Mar 18 |                   |                   |              | 0.00              | -9,416.61     | -9,416.61                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 CAD / USD EX.RATE 1.309962 WITH NORTHERN TRUST | -7,507.090   | 16 Mar 18 |                   |                   |              | 0.00              | -7,507.09   | -7,507.09                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.952561 WITH NORTHERN TRUST | -10,664.260  | 16 Mar 18 |                   |                   |              | 0.00              | -10,664.26  | -10,664.26                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8137749 WITH NORTHERN      | -105,585.050 | 16 Mar 18 |                   |                   |              | 0.00              | -105,585.05 | -105,585.05                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST   | 5.810        | 16 Mar 18 |                   |                   |              | 0.00              | 5.81        | 5.81                              | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST   | 3.030        | 16 Mar 18 |                   |                   |              | 0.00              | 3.03        | 3.03                              | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST   | 9.630        | 16 Mar 18 |                   |                   |              | 0.00              | 9.63        | 9.63                              | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / AUD EX.RATE 0.7719 WITH NORTHERN TRUST   | 2.450        | 16 Mar 18 |                   |                   |              | 0.00              | 2.45        | 2.45                              | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7633809 WITH NORTHERN      | 63,556.040   | 16 Mar 18 |                   |                   |              | 0.00              | 63,556.04   | 63,556.04                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7634753 WITH NORTHERN      | 1,276.040    | 16 Mar 18 |                   |                   |              | 0.00              | 1,276.04    | 1,276.04                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7637727 WITH NORTHERN      | 352,183.050  | 16 Mar 18 |                   |                   |              | 0.00              | 352,183.05  | 352,183.05                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7652046 WITH NORTHERN      | 373,463.550  | 16 Mar 18 |                   |                   |              | 0.00              | 373,463.55  | 373,463.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2262 WITH NORTHERN TRUST   | 7,752.600    | 16 Mar 18 |                   |                   |              | 0.00              | 7,752.60    | 7,752.60                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2278 WITH NORTHERN TRUST   | 76.690       | 16 Mar 18 |                   |                   |              | 0.00              | 76.69       | 76.69                             | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2278 WITH NORTHERN TRUST   | 248.620       | 16 Mar 18 |                   |                   |              | 0.00              | 248.62       | 248.62                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / GBP EX.RATE 1.393759 WITH NORTHERN TRUST | 266,816.370   | 16 Mar 18 |                   |                   |              | 0.00              | 266,816.37   | 266,816.37                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / JPY EX.RATE 0.0094312 WITH NORTHERN      | 1,058,243.380 | 16 Mar 18 |                   |                   |              | 0.00              | 1,058,243.38 | 1,058,243.38                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CAD / USD EX.RATE 1.27971 WITH NORTHERN TRUST  | -3,638.730    | 16 May 18 |                   |                   |              | 0.00              | -3,638.73    | -3,638.73                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 GBP / USD EX.RATE 0.7415097 WITH NORTHERN      | -173,204.680  | 16 May 18 |                   |                   |              | 0.00              | -173,204.68  | -173,204.68                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 GBP / USD EX.RATE 0.7417847 WITH NORTHERN      | -818.240      | 16 May 18 |                   |                   |              | 0.00              | -818.24      | -818.24                           | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / BRL EX.RATE 0.271562 WITH NORTHERN TRUST | 10,602.520    | 16 May 18 |                   |                   |              | 0.00              | 10,602.52    | 10,602.52                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / BRL EX.RATE 0.2716063 WITH NORTHERN      | 44,722.900    | 16 May 18 |                   |                   |              | 0.00              | 44,722.90    | 44,722.90                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7775445 WITH NORTHERN      | 1,299.560     | 16 May 18 |                   |                   |              | 0.00              | 1,299.56     | 1,299.56                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | 144,516.570   | 16 May 18 |                   |                   |              | 0.00              | 144,516.57   | 144,516.57                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | 22,331.320    | 16 May 18 |                   |                   |              | 0.00              | 22,331.32    | 22,331.32                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / CAD EX.RATE 0.7807279 WITH NORTHERN      | 31,963.550    | 16 May 18 |                   |                   |              | 0.00              | 31,963.55    | 31,963.55                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX.RATE 1.1799 WITH NORTHERN TRUST   | 18,089.010    | 16 May 18 |                   |                   |              | 0.00              | 18,089.01    | 18,089.01                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / EUR EX.RATE 1.181172 WITH NORTHERN TRUST | 57,089.010     | 16 May 18 |                   |                   |              | 0.00              | 57,089.01     | 57,089.01                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / GBP EX.RATE 1.350245 WITH NORTHERN TRUST | 96,707.720     | 16 May 18 |                   |                   |              | 0.00              | 96,707.72     | 96,707.72                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090604 WITH NORTHERN      | 188.240        | 16 May 18 |                   |                   |              | 0.00              | 188.24        | 188.24                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090817 WITH NORTHERN      | 43,017.360     | 16 May 18 |                   |                   |              | 0.00              | 43,017.36     | 43,017.36                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | 14,281.960     | 16 May 18 |                   |                   |              | 0.00              | 14,281.96     | 14,281.96                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | 2,082.490      | 16 May 18 |                   |                   |              | 0.00              | 2,082.49      | 2,082.49                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / SGD EX.RATE 0.746213 WITH NORTHERN TRUST | 1,747.630      | 16 May 18 |                   |                   |              | 0.00              | 1,747.63      | 1,747.63                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 ZAR / USD EX.RATE 12.41901 WITH NORTHERN TRUST | -1,837,154.300 | 16 May 18 |                   |                   |              | 0.00              | -1,837,154.30 | -1,837,154.30                     | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 CHF / USD EX.RATE 0.999704 WITH NORTHERN TRUST | -507,108.550   | 16 Nov 18 |                   |                   |              | 0.00              | -507,108.55   | -507,108.55                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 EUR / USD EX.RATE 0.8758101 WITH NORTHERN      | -738,599.560   | 16 Nov 18 |                   |                   |              | 0.00              | -738,599.56   | -738,599.56                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7791803 WITH NORTHERN      | -37,118.640    | 16 Nov 18 |                   |                   |              | 0.00              | -37,118.64    | -37,118.64                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 GBP / USD EX.RATE 0.7791803 WITH NORTHERN      | -119,405.070   | 16 Nov 18 |                   |                   |              | 0.00              | -119,405.07   | -119,405.07                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN      | 188,699.340    | 16 Nov 18 |                   |                   |              | 0.00              | 188,699.34    | 188,699.34                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN      | 23,595.860  | 16 Nov 18 |                   |                   |              | 0.00              | 23,595.86  | 23,595.86                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN      | 31,848.480  | 16 Nov 18 |                   |                   |              | 0.00              | 31,848.48  | 31,848.48                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN      | 13,366.800  | 16 Nov 18 |                   |                   |              | 0.00              | 13,366.80  | 13,366.80                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2669087 WITH NORTHERN      | 2,416.460   | 16 Nov 18 |                   |                   |              | 0.00              | 2,416.46   | 2,416.46                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2670013 WITH NORTHERN      | 1,770.690   | 16 Nov 18 |                   |                   |              | 0.00              | 1,770.69   | 1,770.69                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / BRL EX.RATE 0.2670013 WITH NORTHERN      | 8,969.930   | 16 Nov 18 |                   |                   |              | 0.00              | 8,969.93   | 8,969.93                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7589557 WITH NORTHERN      | 1,268.490   | 16 Nov 18 |                   |                   |              | 0.00              | 1,268.49   | 1,268.49                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7589557 WITH NORTHERN      | 7,509.310   | 16 Nov 18 |                   |                   |              | 0.00              | 7,509.31   | 7,509.31                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7606512 WITH NORTHERN      | 1,518.080   | 16 Nov 18 |                   |                   |              | 0.00              | 1,518.08   | 1,518.08                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / CAD EX.RATE 0.7606512 WITH NORTHERN      | 1,829.230   | 16 Nov 18 |                   |                   |              | 0.00              | 1,829.23   | 1,829.23                          | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / EUR EX.RATE 1.141576 WITH NORTHERN TRUST | 13,047.650  | 16 Nov 18 |                   |                   |              | 0.00              | 13,047.65  | 13,047.65                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / EUR EX.RATE 1.1418 WITH NORTHERN TRUST   | 733,590.040 | 16 Nov 18 |                   |                   |              | 0.00              | 733,590.04 | 733,590.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / GBP EX.RATE 1.2823 WITH NORTHERN TRUST   | 380,966.780 | 16 Nov 18 |                   |                   |              | 0.00              | 380,966.78 | 380,966.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276732 WITH NORTHERN      | 14,637.740     | 16 Nov 18 |                   |                   |              | 0.00              | 14,637.74     | 14,637.74                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276976 WITH NORTHERN      | 14,327.670     | 16 Nov 18 |                   |                   |              | 0.00              | 14,327.67     | 14,327.67                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / HKD EX.RATE 0.1276976 WITH NORTHERN      | 3,652.150      | 16 Nov 18 |                   |                   |              | 0.00              | 3,652.15      | 3,652.15                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 CHF / USD EX.RATE 0.990904 WITH NORTHERN TRUST | -24,938.350    | 16 Oct 18 |                   |                   |              | 0.00              | -24,938.35    | -24,938.35                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 EUR / USD EX.RATE 0.8634833 WITH NORTHERN      | -39,860.600    | 16 Oct 18 |                   |                   |              | 0.00              | -39,860.60    | -39,860.60                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 EUR / USD EX.RATE 0.8637652 WITH NORTHERN      | -725,788.210   | 16 Oct 18 |                   |                   |              | 0.00              | -725,788.21   | -725,788.21                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 GBP / USD EX.RATE 0.7572987 WITH NORTHERN      | -285,151.730   | 16 Oct 18 |                   |                   |              | 0.00              | -285,151.73   | -285,151.73                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 HKD / USD EX.RATE 7.8365 WITH NORTHERN TRUST   | -62,689.210    | 16 Oct 18 |                   |                   |              | 0.00              | -62,689.21    | -62,689.21                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 HKD / USD EX.RATE 7.8371 WITH NORTHERN TRUST   | -2,000,000.000 | 16 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / BRL EX.RATE 0.2693095 WITH NORTHERN      | 606,126.770    | 16 Oct 18 |                   |                   |              | 0.00              | 606,126.77    | 606,126.77                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7727975 WITH NORTHERN      | 7,646.270      | 16 Oct 18 |                   |                   |              | 0.00              | 7,646.27      | 7,646.27                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7727975 WITH NORTHERN      | 1,291.620      | 16 Oct 18 |                   |                   |              | 0.00              | 1,291.62      | 1,291.62                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 23,426.590     | 16 Oct 18 |                   |                   |              | 0.00              | 23,426.59     | 23,426.59                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 7,920.580    | 16 Oct 18 |                   |                   |              | 0.00              | 7,920.58    | 7,920.58                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 973.030      | 16 Oct 18 |                   |                   |              | 0.00              | 973.03      | 973.03                            | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 6,576.430    | 16 Oct 18 |                   |                   |              | 0.00              | 6,576.43    | 6,576.43                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 12,139.540   | 16 Oct 18 |                   |                   |              | 0.00              | 12,139.54   | 12,139.54                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.772822 WITH NORTHERN TRUST | 1,172.550    | 16 Oct 18 |                   |                   |              | 0.00              | 1,172.55    | 1,172.55                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / CAD EX.RATE 0.7729528 WITH NORTHERN      | 112,553.630  | 16 Oct 18 |                   |                   |              | 0.00              | 112,553.63  | 112,553.63                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275917 WITH NORTHERN      | 10,003.090   | 16 Oct 18 |                   |                   |              | 0.00              | 10,003.09   | 10,003.09                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / HKD EX.RATE 0.1275982 WITH NORTHERN      | 815.060      | 16 Oct 18 |                   |                   |              | 0.00              | 815.06      | 815.06                            | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / MXN EX.RATE 0.0532995 WITH NORTHERN      | 190,817.970  | 16 Oct 18 |                   |                   |              | 0.00              | 190,817.97  | 190,817.97                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 ZAR / USD EX.RATE 14.1468 WITH NORTHERN TRUST  | -63,526.820  | 16 Oct 18 |                   |                   |              | 0.00              | -63,526.82  | -63,526.82                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 CAD / USD EX.RATE 1.256449 WITH NORTHERN TRUST | -19,040.330  | 17 Apr 18 |                   |                   |              | 0.00              | -19,040.33  | -19,040.33                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8080155 WITH NORTHERN      | -242,082.410 | 17 Apr 18 |                   |                   |              | 0.00              | -242,082.41 | -242,082.41                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 GBP / USD EX.RATE 0.6995223 WITH NORTHERN      | -604,086.910 | 17 Apr 18 |                   |                   |              | 0.00              | -604,086.91 | -604,086.91                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 APR 2018 HKD / USD EX.RATE 7.8498 WITH NORTHERN TRUST   | -1,770,958.450 | 17 Apr 18 |                   |                   |              | 0.00              | -1,770,958.45 | -1,770,958.45                     | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 MXN / USD EX.RATE 18.0372 WITH NORTHERN TRUST  | -105,675.590   | 17 Apr 18 |                   |                   |              | 0.00              | -105,675.59   | -105,675.59                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / BRL EX.RATE 0.2929716 WITH NORTHERN      | 96,000.000     | 17 Apr 18 |                   |                   |              | 0.00              | 96,000.00     | 96,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / CAD EX.RATE 0.7962417 WITH NORTHERN      | 1,330.810      | 17 Apr 18 |                   |                   |              | 0.00              | 1,330.81      | 1,330.81                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / EUR EX.RATE 1.235902 WITH NORTHERN TRUST | 143,214.750    | 17 Apr 18 |                   |                   |              | 0.00              | 143,214.75    | 143,214.75                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / EUR EX.RATE 1.2363 WITH NORTHERN TRUST   | 443.490        | 17 Apr 18 |                   |                   |              | 0.00              | 443.49        | 443.49                            | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / JPY EX.RATE 0.0093423 WITH NORTHERN      | 49,047.580     | 17 Apr 18 |                   |                   |              | 0.00              | 49,047.58     | 49,047.58                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 BRL / USD EX.RATE 3.93 WITH NORTHERN TRUST     | -222,135.120   | 17 Aug 18 |                   |                   |              | 0.00              | -222,135.12   | -222,135.12                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 CAD / USD EX.RATE 1.306581 WITH NORTHERN TRUST | -838,719.530   | 17 Aug 18 |                   |                   |              | 0.00              | -838,719.53   | -838,719.53                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 CHF / USD EX.RATE 0.994609 WITH NORTHERN TRUST | -27,802.580    | 17 Aug 18 |                   |                   |              | 0.00              | -27,802.58    | -27,802.58                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 EUR / USD EX.RATE 0.8736677 WITH NORTHERN      | -223,687.050   | 17 Aug 18 |                   |                   |              | 0.00              | -223,687.05   | -223,687.05                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 EUR / USD EX.RATE 0.8763313 WITH NORTHERN      | -36,408.500    | 17 Aug 18 |                   |                   |              | 0.00              | -36,408.50    | -36,408.50                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 GBP / USD EX.RATE 0.7843137 WITH NORTHERN      | -63,101.850    | 17 Aug 18 |                   |                   |              | 0.00              | -63,101.85    | -63,101.85                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.849112 WITH NORTHERN TRUST | -368,831.160 | 17 Aug 18 |                   |                   |              | 0.00              | -368,831.16 | -368,831.16                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 HKD / USD EX.RATE 7.8494 WITH NORTHERN TRUST   | -267,413.070 | 17 Aug 18 |                   |                   |              | 0.00              | -267,413.07 | -267,413.07                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 JPY / USD EX.RATE 110.42 WITH NORTHERN TRUST   | -149,874.420 | 17 Aug 18 |                   |                   |              | 0.00              | -149,874.42 | -149,874.42                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 0.7639641 WITH NORTHERN      | 1,549.880    | 17 Aug 18 |                   |                   |              | 0.00              | 1,549.88    | 1,549.88                          | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 0.7639641 WITH NORTHERN      | 3,418.360    | 17 Aug 18 |                   |                   |              | 0.00              | 3,418.36    | 3,418.36                          | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / CAD EX.RATE 1.314 WITH NORTHERN TRUST    | 1.610        | 17 Aug 18 |                   |                   |              | 0.00              | 1.61        | 1.61                              | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / GBP EX.RATE 1.273382 WITH NORTHERN TRUST | 236,727.490  | 17 Aug 18 |                   |                   |              | 0.00              | 236,727.49  | 236,727.49                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.00904 WITH NORTHERN TRUST  | 127.640      | 17 Aug 18 |                   |                   |              | 0.00              | 127.64      | 127.64                            | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.00904 WITH NORTHERN TRUST  | 66.790       | 17 Aug 18 |                   |                   |              | 0.00              | 66.79       | 66.79                             | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / MXN EX.RATE 0.0529341 WITH NORTHERN      | 274,921.150  | 17 Aug 18 |                   |                   |              | 0.00              | 274,921.15  | 274,921.15                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.905 WITH NORTHERN TRUST    | -162,739.180 | 17 Dec 18 |                   |                   |              | 0.00              | -162,739.18 | -162,739.18                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.905 WITH NORTHERN TRUST    | -114,037.390 | 17 Dec 18 |                   |                   |              | 0.00              | -114,037.39 | -114,037.39                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9065 WITH NORTHERN TRUST   | -65,042.140  | 17 Dec 18 |                   |                   |              | 0.00              | -65,042.14  | -65,042.14                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9065 WITH NORTHERN TRUST   | -42,802.260  | 17 Dec 18 |                   |                   |              | 0.00              | -42,802.26  | -42,802.26                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 BRL / USD EX.RATE 3.9105 WITH NORTHERN TRUST   | -41,572.940  | 17 Dec 18 |                   |                   |              | 0.00              | -41,572.94  | -41,572.94                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CAD / USD EX.RATE 1.34073 WITH NORTHERN TRUST  | -72,137.450  | 17 Dec 18 |                   |                   |              | 0.00              | -72,137.45  | -72,137.45                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CHF / USD EX.RATE 0.9924 WITH NORTHERN TRUST   | -129,325.880 | 17 Dec 18 |                   |                   |              | 0.00              | -129,325.88 | -129,325.88                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 CHF / USD EX.RATE 0.992681 WITH NORTHERN TRUST | -937,222.780 | 17 Dec 18 |                   |                   |              | 0.00              | -937,222.78 | -937,222.78                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 EUR / USD EX.RATE 0.8809277 WITH NORTHERN      | -544,925.330 | 17 Dec 18 |                   |                   |              | 0.00              | -544,925.33 | -544,925.33                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / AUD EX.RATE 0.7175 WITH NORTHERN TRUST   | 2,194.190    | 17 Dec 18 |                   |                   |              | 0.00              | 2,194.19    | 2,194.19                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / AUD EX.RATE 0.7175 WITH NORTHERN TRUST   | 41,668.370   | 17 Dec 18 |                   |                   |              | 0.00              | 41,668.37   | 41,668.37                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2557218 WITH NORTHERN      | 9,443.640    | 17 Dec 18 |                   |                   |              | 0.00              | 9,443.64    | 9,443.64                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2557218 WITH NORTHERN      | 50,479.070   | 17 Dec 18 |                   |                   |              | 0.00              | 50,479.07   | 50,479.07                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2558134 WITH NORTHERN      | 356,858.020  | 17 Dec 18 |                   |                   |              | 0.00              | 356,858.02  | 356,858.02                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN      | 54,008.810   | 17 Dec 18 |                   |                   |              | 0.00              | 54,008.81   | 54,008.81                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN      | 12,018.430   | 17 Dec 18 |                   |                   |              | 0.00              | 12,018.43   | 12,018.43                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / BRL EX.RATE 0.2559836 WITH NORTHERN      | 41,654.870   | 17 Dec 18 |                   |                   |              | 0.00              | 41,654.87   | 41,654.87                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / CAD EX.RATE 0.7454898 WITH NORTHERN      | 7,376.080    | 17 Dec 18 |                   |                   |              | 0.00              | 7,376.08    | 7,376.08                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / CAD EX.RATE 0.7454898 WITH NORTHERN      | 1,245.980    | 17 Dec 18 |                   |                   |              | 0.00              | 1,245.98    | 1,245.98                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / EUR EX.RATE 1.134 WITH NORTHERN TRUST    | 327,552.000  | 17 Dec 18 |                   |                   |              | 0.00              | 327,552.00  | 327,552.00                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / GBP EX.RATE 1.26259 WITH NORTHERN TRUST  | 122,717.440  | 17 Dec 18 |                   |                   |              | 0.00              | 122,717.44  | 122,717.44                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / HKD EX.RATE 0.1279623 WITH NORTHERN      | 33,708.680   | 17 Dec 18 |                   |                   |              | 0.00              | 33,708.68   | 33,708.68                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / HKD EX.RATE 0.1279967 WITH NORTHERN      | 7,690.680    | 17 Dec 18 |                   |                   |              | 0.00              | 7,690.68    | 7,690.68                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / JPY EX.RATE 0.0088687 WITH NORTHERN      | 841,276.990  | 17 Dec 18 |                   |                   |              | 0.00              | 841,276.99  | 841,276.99                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 BRL / USD EX.RATE 3.2271 WITH NORTHERN TRUST   | -39,069.280  | 17 Jan 18 |                   |                   |              | 0.00              | -39,069.28  | -39,069.28                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | -11,487.730  | 17 Jan 18 |                   |                   |              | 0.00              | -11,487.73  | -11,487.73                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | -6,548.620   | 17 Jan 18 |                   |                   |              | 0.00              | -6,548.62   | -6,548.62                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CAD / USD EX.RATE 1.245451 WITH NORTHERN TRUST | -21,528.000  | 17 Jan 18 |                   |                   |              | 0.00              | -21,528.00  | -21,528.00                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 CHF / USD EX.RATE 0.959777 WITH NORTHERN TRUST | -247,776.350 | 17 Jan 18 |                   |                   |              | 0.00              | -247,776.35 | -247,776.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 JAN 2018 DKK / USD EX.RATE 6.0967 WITH NORTHERN TRUST   | -71,312.700    | 17 Jan 18 |                   |                   |              | 0.00              | -71,312.70    | -71,312.70                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8159023 WITH NORTHERN      | -240,038.270   | 17 Jan 18 |                   |                   |              | 0.00              | -240,038.27   | -240,038.27                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7179782 WITH NORTHERN      | -2,009,153.810 | 17 Jan 18 |                   |                   |              | 0.00              | -2,009,153.81 | -2,009,153.81                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7187522 WITH NORTHERN      | -326,799.670   | 17 Jan 18 |                   |                   |              | 0.00              | -326,799.67   | -326,799.67                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7216048 WITH NORTHERN      | -1,024,202.890 | 17 Jan 18 |                   |                   |              | 0.00              | -1,024,202.89 | -1,024,202.89                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7216569 WITH NORTHERN      | -472,566.930   | 17 Jan 18 |                   |                   |              | 0.00              | -472,566.93   | -472,566.93                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7217611 WITH NORTHERN      | -197,511.590   | 17 Jan 18 |                   |                   |              | 0.00              | -197,511.59   | -197,511.59                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7218132 WITH NORTHERN      | -246,987.010   | 17 Jan 18 |                   |                   |              | 0.00              | -246,987.01   | -246,987.01                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 GBP / USD EX.RATE 0.7223346 WITH NORTHERN      | -395,142.360   | 17 Jan 18 |                   |                   |              | 0.00              | -395,142.36   | -395,142.36                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 HKD / USD EX.RATE 7.818247 WITH NORTHERN TRUST | -35,200.590    | 17 Jan 18 |                   |                   |              | 0.00              | -35,200.59    | -35,200.59                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 NOK / USD EX.RATE 7.8492 WITH NORTHERN TRUST   | -23,821.490    | 17 Jan 18 |                   |                   |              | 0.00              | -23,821.49    | -23,821.49                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 SGD / USD EX.RATE 1.3229 WITH NORTHERN TRUST   | -51,925.130    | 17 Jan 18 |                   |                   |              | 0.00              | -51,925.13    | -51,925.13                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092146 WITH NORTHERN      | 20,274.090     | 17 Jan 18 |                   |                   |              | 0.00              | 20,274.09     | 20,274.09                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092815 WITH NORTHERN      | 1,449.980     | 17 Jan 18 |                   |                   |              | 0.00              | 1,449.98     | 1,449.98                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / BRL EX.RATE 0.3092815 WITH NORTHERN      | 5,582.440     | 17 Jan 18 |                   |                   |              | 0.00              | 5,582.44     | 5,582.44                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | 3,119.770     | 17 Jan 18 |                   |                   |              | 0.00              | 3,119.77     | 3,119.77                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | 33,419.560    | 17 Jan 18 |                   |                   |              | 0.00              | 33,419.56    | 33,419.56                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / CAD EX.RATE 0.802922 WITH NORTHERN TRUST | 1,247.850     | 17 Jan 18 |                   |                   |              | 0.00              | 1,247.85     | 1,247.85                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.221 WITH NORTHERN TRUST    | 20.000        | 17 Jan 18 |                   |                   |              | 0.00              | 20.00        | 20.00                             | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | 38,818.790    | 17 Jan 18 |                   |                   |              | 0.00              | 38,818.79    | 38,818.79                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | 6,619.980     | 17 Jan 18 |                   |                   |              | 0.00              | 6,619.98     | 6,619.98                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / EUR EX.RATE 1.2235 WITH NORTHERN TRUST   | 877,211.610   | 17 Jan 18 |                   |                   |              | 0.00              | 877,211.61   | 877,211.61                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.3897 WITH NORTHERN TRUST   | 2,004,681.970 | 17 Jan 18 |                   |                   |              | 0.00              | 2,004,681.97 | 2,004,681.97                      | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.39008 WITH NORTHERN TRUST  | 349,354.200   | 17 Jan 18 |                   |                   |              | 0.00              | 349,354.20   | 349,354.20                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CAD / USD EX.RATE 1.318336 WITH NORTHERN TRUST | -3,074.990    | 17 Jul 18 |                   |                   |              | 0.00              | -3,074.99    | -3,074.99                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 CAD / USD EX.RATE 1.318336 WITH NORTHERN TRUST | -8,130.540    | 17 Jul 18 |                   |                   |              | 0.00              | -8,130.54    | -8,130.54                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 JUL 2018 GBP / USD EX.RATE 0.7618467 WITH NORTHERN      | -91,837.910  | 17 Jul 18 |                   |                   |              | 0.00              | -91,837.91  | -91,837.91                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 HKD / USD EX.RATE 7.8487 WITH NORTHERN TRUST   | -270,579.230 | 17 Jul 18 |                   |                   |              | 0.00              | -270,579.23 | -270,579.23                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7576906 WITH NORTHERN      | 728,589.940  | 17 Jul 18 |                   |                   |              | 0.00              | 728,589.94  | 728,589.94                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7580352 WITH NORTHERN      | 7,500.200    | 17 Jul 18 |                   |                   |              | 0.00              | 7,500.20    | 7,500.20                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.7580352 WITH NORTHERN      | 1,266.950    | 17 Jul 18 |                   |                   |              | 0.00              | 1,266.95    | 1,266.95                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.758532 WITH NORTHERN TRUST | 7,483.690    | 17 Jul 18 |                   |                   |              | 0.00              | 7,483.69    | 7,483.69                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / CAD EX.RATE 0.758532 WITH NORTHERN TRUST | 2,807.210    | 17 Jul 18 |                   |                   |              | 0.00              | 2,807.21    | 2,807.21                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / EUR EX.RATE 1.166315 WITH NORTHERN TRUST | 108,526.240  | 17 Jul 18 |                   |                   |              | 0.00              | 108,526.24  | 108,526.24                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / GBP EX.RATE 1.3113 WITH NORTHERN TRUST   | 0.120        | 17 Jul 18 |                   |                   |              | 0.00              | 0.12        | 0.12                              | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / GBP EX.RATE 1.31264 WITH NORTHERN TRUST  | 15,757.890   | 17 Jul 18 |                   |                   |              | 0.00              | 15,757.89   | 15,757.89                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / HKD EX.RATE 0.1274012 WITH NORTHERN      | 66,284.260   | 17 Jul 18 |                   |                   |              | 0.00              | 66,284.26   | 66,284.26                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / HKD EX.RATE 0.1274064 WITH NORTHERN      | 652,218.730  | 17 Jul 18 |                   |                   |              | 0.00              | 652,218.73  | 652,218.73                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / JPY EX.RATE 0.0088582 WITH NORTHERN      | 421,662.600  | 17 Jul 18 |                   |                   |              | 0.00              | 421,662.60  | 421,662.60                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 BRL / USD EX.RATE 3.6684 WITH NORTHERN TRUST   | -78,901.430    | 17 May 18 |                   |                   |              | 0.00              | -78,901.43    | -78,901.43                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 BRL / USD EX.RATE 3.669 WITH NORTHERN TRUST    | -113,996.930   | 17 May 18 |                   |                   |              | 0.00              | -113,996.93   | -113,996.93                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | -52,678.980    | 17 May 18 |                   |                   |              | 0.00              | -52,678.98    | -52,678.98                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | -65,849.180    | 17 May 18 |                   |                   |              | 0.00              | -65,849.18    | -65,849.18                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | -7,718.520     | 17 May 18 |                   |                   |              | 0.00              | -7,718.52     | -7,718.52                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CAD / USD EX.RATE 1.279044 WITH NORTHERN TRUST | -92,894.380    | 17 May 18 |                   |                   |              | 0.00              | -92,894.38    | -92,894.38                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 GBP / USD EX.RATE 0.7398639 WITH NORTHERN      | -12,027.770    | 17 May 18 |                   |                   |              | 0.00              | -12,027.77    | -12,027.77                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 HKD / USD EX.RATE 7.8497 WITH NORTHERN TRUST   | -140,743.310   | 17 May 18 |                   |                   |              | 0.00              | -140,743.31   | -140,743.31                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 JPY / USD EX.RATE 110.75 WITH NORTHERN TRUST   | -2,908,619.560 | 17 May 18 |                   |                   |              | 0.00              | -2,908,619.56 | -2,908,619.56                     | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / AUD EX.RATE 0.75135 WITH NORTHERN TRUST  | 204,990.930    | 17 May 18 |                   |                   |              | 0.00              | 204,990.93    | 204,990.93                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / BRL EX.RATE 0.2707166 WITH NORTHERN      | 2,693.950      | 17 May 18 |                   |                   |              | 0.00              | 2,693.95      | 2,693.95                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / BRL EX.RATE 0.2707606 WITH NORTHERN      | 49,066.570     | 17 May 18 |                   |                   |              | 0.00              | 49,066.57     | 49,066.57                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CAD EX.RATE 0.7800312 WITH NORTHERN      | 2.130          | 17 May 18 |                   |                   |              | 0.00              | 2.13          | 2.13                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CAD EX.RATE 0.7818339 WITH NORTHERN      | 62,581.040     | 17 May 18 |                   |                   |              | 0.00              | 62,581.04     | 62,581.04                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CHF EX.RATE 0.998004 WITH NORTHERN TRUST | 183.630        | 17 May 18 |                   |                   |              | 0.00              | 183.63        | 183.63                            | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / CHF EX.RATE 0.9984026 WITH NORTHERN      | 163,688.100    | 17 May 18 |                   |                   |              | 0.00              | 163,688.10    | 163,688.10                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178972 WITH NORTHERN TRUST | 37,716.860     | 17 May 18 |                   |                   |              | 0.00              | 37,716.86     | 37,716.86                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / GBP EX.RATE 1.349917 WITH NORTHERN TRUST | 243,152.750    | 17 May 18 |                   |                   |              | 0.00              | 243,152.75    | 243,152.75                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / HUF EX.RATE 0.0037142 WITH NORTHERN      | 26,587.280     | 17 May 18 |                   |                   |              | 0.00              | 26,587.28     | 26,587.28                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090227 WITH NORTHERN      | 39,596.520     | 17 May 18 |                   |                   |              | 0.00              | 39,596.52     | 39,596.52                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090453 WITH NORTHERN      | 3,596,625.230  | 17 May 18 |                   |                   |              | 0.00              | 3,596,625.23  | 3,596,625.23                      | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 CHF / USD EX.RATE 0.98896 WITH NORTHERN TRUST  | -1,223,467.080 | 17 Oct 18 |                   |                   |              | 0.00              | -1,223,467.08 | -1,223,467.08                     | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 EUR / USD EX.RATE 0.8682719 WITH NORTHERN      | -174,843.930   | 17 Oct 18 |                   |                   |              | 0.00              | -174,843.93   | -174,843.93                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 EUR / USD EX.RATE 0.8693384 WITH NORTHERN      | -38,557.610    | 17 Oct 18 |                   |                   |              | 0.00              | -38,557.61    | -38,557.61                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 GBP / USD EX.RATE 0.7616245 WITH NORTHERN      | -328,374.530   | 17 Oct 18 |                   |                   |              | 0.00              | -328,374.53   | -328,374.53                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7689469 WITH NORTHERN      | 760,579.730    | 17 Oct 18 |                   |                   |              | 0.00              | 760,579.73    | 760,579.73                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7696393 WITH NORTHERN     | 713,609.530    | 17 Oct 18 |                   |                   |              | 0.00              | 713,609.53    | 713,609.53                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CHF EX.RATE 1.0057327 WITH NORTHERN     | 1,216,896.310  | 17 Oct 18 |                   |                   |              | 0.00              | 1,216,896.31  | 1,216,896.31                      | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / CNY EX.RATE 0.1439885 WITH NORTHERN     | 1,130,395.250  | 17 Oct 18 |                   |                   |              | 0.00              | 1,130,395.25  | 1,130,395.25                      | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3124 WITH NORTHERN TRUST  | 681,703.870    | 17 Oct 18 |                   |                   |              | 0.00              | 681,703.87    | 681,703.87                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.31593 WITH NORTHERN TRUST | 557,417.420    | 17 Oct 18 |                   |                   |              | 0.00              | 557,417.42    | 557,417.42                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / HKD EX.RATE 0.1275575 WITH NORTHERN     | 82,760.600     | 17 Oct 18 |                   |                   |              | 0.00              | 82,760.60     | 82,760.60                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / HKD EX.RATE 0.1277286 WITH NORTHERN     | 2,736,758.890  | 17 Oct 18 |                   |                   |              | 0.00              | 2,736,758.89  | 2,736,758.89                      | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / JPY EX.RATE 0.0089049 WITH NORTHERN     | 526,542.060    | 17 Oct 18 |                   |                   |              | 0.00              | 526,542.06    | 526,542.06                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / MXN EX.RATE 0.0529832 WITH NORTHERN     | 13,741.560     | 17 Oct 18 |                   |                   |              | 0.00              | 13,741.56     | 13,741.56                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / ZAR EX.RATE 0.0698568 WITH NORTHERN     | 754,913.240    | 17 Oct 18 |                   |                   |              | 0.00              | 754,913.24    | 754,913.24                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 ZAR / USD EX.RATE 14.2117 WITH NORTHERN TRUST | -47,904.680    | 17 Oct 18 |                   |                   |              | 0.00              | -47,904.68    | -47,904.68                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 EUR / USD EX.RATE 0.8495159 WITH NORTHERN     | -5,341,654.020 | 17 Sep 18 |                   |                   |              | 0.00              | -5,341,654.02 | -5,341,654.02                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 EUR / USD EX.RATE 0.8554166 WITH NORTHERN     | -1,100,649.020 | 17 Sep 18 |                   |                   |              | 0.00              | -1,100,649.02 | -1,100,649.02                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2018 GBP / USD EX.RATE 0.7580277 WITH NORTHERN      | -5,850,608.810 | 17 Sep 18 |                   |                   |              | 0.00              | -5,850,608.81 | -5,850,608.81                     | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 HKD / USD EX.RATE 7.8446 WITH NORTHERN TRUST   | -43,296.540    | 17 Sep 18 |                   |                   |              | 0.00              | -43,296.54    | -43,296.54                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / AUD EX.RATE 0.7188 WITH NORTHERN TRUST   | 1,272,066.990  | 17 Sep 18 |                   |                   |              | 0.00              | 1,272,066.99  | 1,272,066.99                      | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7675775 WITH NORTHERN      | 78,170.060     | 17 Sep 18 |                   |                   |              | 0.00              | 78,170.06     | 78,170.06                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7688759 WITH NORTHERN      | 1,285.070      | 17 Sep 18 |                   |                   |              | 0.00              | 1,285.07      | 1,285.07                          | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | 34,994.120     | 17 Sep 18 |                   |                   |              | 0.00              | 34,994.12     | 34,994.12                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.169021 WITH NORTHERN TRUST | 395,576.960    | 17 Sep 18 |                   |                   |              | 0.00              | 395,576.96    | 395,576.96                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.314653 WITH NORTHERN TRUST | 279,500.390    | 17 Sep 18 |                   |                   |              | 0.00              | 279,500.39    | 279,500.39                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | 16,885.140     | 17 Sep 18 |                   |                   |              | 0.00              | 16,885.14     | 16,885.14                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / GBP EX.RATE 1.315 WITH NORTHERN TRUST    | 8,280.590      | 17 Sep 18 |                   |                   |              | 0.00              | 8,280.59      | 8,280.59                          | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / HKD EX.RATE 0.1274437 WITH NORTHERN      | 10,728.210     | 17 Sep 18 |                   |                   |              | 0.00              | 10,728.21     | 10,728.21                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / JPY EX.RATE 0.0089307 WITH NORTHERN      | 13,447.370     | 17 Sep 18 |                   |                   |              | 0.00              | 13,447.37     | 13,447.37                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / ZAR EX.RATE 0.0669972 WITH NORTHERN      | 117,943.840    | 17 Sep 18 |                   |                   |              | 0.00              | 117,943.84    | 117,943.84                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 BRL / USD EX.RATE 3.3826 WITH NORTHERN TRUST   | -337,275.070   | 18 Apr 18 |                   |                   |              | 0.00              | -337,275.07   | -337,275.07                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CAD / USD EX.RATE 1.259952 WITH NORTHERN TRUST | -40,739.650    | 18 Apr 18 |                   |                   |              | 0.00              | -40,739.65    | -40,739.65                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CAD / USD EX.RATE 1.259952 WITH NORTHERN TRUST | -10,150.010    | 18 Apr 18 |                   |                   |              | 0.00              | -10,150.01    | -10,150.01                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 CHF / USD EX.RATE 0.9681 WITH NORTHERN TRUST   | -3,159,555.830 | 18 Apr 18 |                   |                   |              | 0.00              | -3,159,555.83 | -3,159,555.83                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 EUR / USD EX.RATE 0.8043014 WITH NORTHERN      | -1,567,352.730 | 18 Apr 18 |                   |                   |              | 0.00              | -1,567,352.73 | -1,567,352.73                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7030371 WITH NORTHERN      | -583,122.520   | 18 Apr 18 |                   |                   |              | 0.00              | -583,122.52   | -583,122.52                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7036867 WITH NORTHERN      | -388,934.530   | 18 Apr 18 |                   |                   |              | 0.00              | -388,934.53   | -388,934.53                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.7039775 WITH NORTHERN      | -5,810,214.330 | 18 Apr 18 |                   |                   |              | 0.00              | -5,810,214.33 | -5,810,214.33                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | -1,310,823.070 | 18 Apr 18 |                   |                   |              | 0.00              | -1,310,823.07 | -1,310,823.07                     | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 JPY / USD EX.RATE 107.2020984 WITH NORTHERN    | -248,119.630   | 18 Apr 18 |                   |                   |              | 0.00              | -248,119.63   | -248,119.63                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 MXN / USD EX.RATE 18.0897 WITH NORTHERN TRUST  | -142,879.750   | 18 Apr 18 |                   |                   |              | 0.00              | -142,879.75   | -142,879.75                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 NOK / USD EX.RATE 7.759 WITH NORTHERN TRUST    | -242,220.000   | 18 Apr 18 |                   |                   |              | 0.00              | -242,220.00   | -242,220.00                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CAD EX.RATE 0.793681 WITH NORTHERN TRUST | 120,330.330    | 18 Apr 18 |                   |                   |              | 0.00              | 120,330.33    | 120,330.33                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0330579 WITH NORTHERN      | 30,371.900    | 18 Apr 18 |                   |                   |              | 0.00              | 30,371.90    | 30,371.90                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / CHF EX.RATE 1.0379958 WITH NORTHERN      | 3,174,986.380 | 18 Apr 18 |                   |                   |              | 0.00              | 3,174,986.38 | 3,174,986.38                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / EUR EX.RATE 1.238 WITH NORTHERN TRUST    | 1,560,652.510 | 18 Apr 18 |                   |                   |              | 0.00              | 1,560,652.51 | 1,560,652.51                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / EUR EX.RATE 1.238123 WITH NORTHERN TRUST | 1,125,032.910 | 18 Apr 18 |                   |                   |              | 0.00              | 1,125,032.91 | 1,125,032.91                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / GBP EX.RATE 1.423905 WITH NORTHERN TRUST | 5,824,141.670 | 18 Apr 18 |                   |                   |              | 0.00              | 5,824,141.67 | 5,824,141.67                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / JPY EX.RATE 0.0093214 WITH NORTHERN      | 45,820.690    | 18 Apr 18 |                   |                   |              | 0.00              | 45,820.69    | 45,820.69                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9025 WITH NORTHERN TRUST   | -93,671.260   | 18 Dec 18 |                   |                   |              | 0.00              | -93,671.26   | -93,671.26                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST   | -52,265.280   | 18 Dec 18 |                   |                   |              | 0.00              | -52,265.28   | -52,265.28                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST   | -78,299.340   | 18 Dec 18 |                   |                   |              | 0.00              | -78,299.34   | -78,299.34                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 BRL / USD EX.RATE 3.9135 WITH NORTHERN TRUST   | -72,394.400   | 18 Dec 18 |                   |                   |              | 0.00              | -72,394.40   | -72,394.40                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 CAD / USD EX.RATE 1.34831 WITH NORTHERN TRUST  | -208,685.540  | 18 Dec 18 |                   |                   |              | 0.00              | -208,685.54  | -208,685.54                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 CHF / USD EX.RATE 0.9927 WITH NORTHERN TRUST   | -170,501.660  | 18 Dec 18 |                   |                   |              | 0.00              | -170,501.66  | -170,501.66                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 DKK / USD EX.RATE 6.5726 WITH NORTHERN TRUST   | -122,826.580  | 18 Dec 18 |                   |                   |              | 0.00              | -122,826.58  | -122,826.58                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX.RATE 0.8796119 WITH NORTHERN      | -421,202.430 | 18 Dec 18 |                   |                   |              | 0.00              | -421,202.43 | -421,202.43                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 EUR / USD EX.RATE 0.8800493 WITH NORTHERN      | -45,196.410  | 18 Dec 18 |                   |                   |              | 0.00              | -45,196.41  | -45,196.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 GBP / USD EX.RATE 0.7907639 WITH NORTHERN      | -82,912.180  | 18 Dec 18 |                   |                   |              | 0.00              | -82,912.18  | -82,912.18                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 35,824.010   | 18 Dec 18 |                   |                   |              | 0.00              | 35,824.01   | 35,824.01                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 16,016.190   | 18 Dec 18 |                   |                   |              | 0.00              | 16,016.19   | 16,016.19                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 130,920.780  | 18 Dec 18 |                   |                   |              | 0.00              | 130,920.78  | 130,920.78                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 78,066.630   | 18 Dec 18 |                   |                   |              | 0.00              | 78,066.63   | 78,066.63                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 159,441.630  | 18 Dec 18 |                   |                   |              | 0.00              | 159,441.63  | 159,441.63                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.2555257 WITH NORTHERN      | 43,012.200   | 18 Dec 18 |                   |                   |              | 0.00              | 43,012.20   | 43,012.20                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.255715 WITH NORTHERN       | 226,460.850  | 18 Dec 18 |                   |                   |              | 0.00              | 226,460.85  | 226,460.85                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / BRL EX.RATE 0.256246 WITH NORTHERN TRUST | 2,693.110    | 18 Dec 18 |                   |                   |              | 0.00              | 2,693.11    | 2,693.11                          | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / GBP EX.RATE 1.263757 WITH NORTHERN TRUST | 135,407.150  | 18 Dec 18 |                   |                   |              | 0.00              | 135,407.15  | 135,407.15                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / HKD EX.RATE 0.1278674 WITH NORTHERN      | 39,455.550   | 18 Dec 18 |                   |                   |              | 0.00              | 39,455.55   | 39,455.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / JPY EX.RATE 0.0088826 WITH NORTHERN      | 23,873.280   | 18 Dec 18 |                   |                   |              | 0.00              | 23,873.28   | 23,873.28                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / JPY EX.RATE 0.0088871 WITH NORTHERN      | 418,120.630  | 18 Dec 18 |                   |                   |              | 0.00              | 418,120.63  | 418,120.63                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 BRL / USD EX.RATE 3.203 WITH NORTHERN TRUST    | -49,658.200  | 18 Jan 18 |                   |                   |              | 0.00              | -49,658.20  | -49,658.20                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.241452 WITH NORTHERN TRUST | -112,358.750 | 18 Jan 18 |                   |                   |              | 0.00              | -112,358.75 | -112,358.75                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | -15,177.900  | 18 Jan 18 |                   |                   |              | 0.00              | -15,177.90  | -15,177.90                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | -5,482.740   | 18 Jan 18 |                   |                   |              | 0.00              | -5,482.74   | -5,482.74                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.246351 WITH NORTHERN TRUST | -2,926.090   | 18 Jan 18 |                   |                   |              | 0.00              | -2,926.09   | -2,926.09                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 CHF / USD EX.RATE 0.959586 WITH NORTHERN TRUST | -310,634.980 | 18 Jan 18 |                   |                   |              | 0.00              | -310,634.98 | -310,634.98                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 DKK / USD EX.RATE 6.086 WITH NORTHERN TRUST    | -302,620.720 | 18 Jan 18 |                   |                   |              | 0.00              | -302,620.72 | -302,620.72                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8161933 WITH NORTHERN      | -458,174.470 | 18 Jan 18 |                   |                   |              | 0.00              | -458,174.47 | -458,174.47                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 EUR / USD EX.RATE 0.8178982 WITH NORTHERN      | -6,753.090   | 18 Jan 18 |                   |                   |              | 0.00              | -6,753.09   | -6,753.09                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 GBP / USD EX.RATE 0.7199424 WITH NORTHERN      | -164,305.910 | 18 Jan 18 |                   |                   |              | 0.00              | -164,305.91 | -164,305.91                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 HKD / USD EX.RATE 7.817505 WITH NORTHERN TRUST | -30,666.300  | 18 Jan 18 |                   |                   |              | 0.00              | -30,666.30  | -30,666.30                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.954 WITH NORTHERN TRUST  | -163,422.680   | 18 Jan 18 |                   |                   |              | 0.00              | -163,422.68   | -163,422.68                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 111.0544 WITH NORTHERN TRUST | -122,599.290   | 18 Jan 18 |                   |                   |              | 0.00              | -122,599.29   | -122,599.29                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 NOK / USD EX.RATE 7.8442 WITH NORTHERN TRUST   | -17,827.770    | 18 Jan 18 |                   |                   |              | 0.00              | -17,827.77    | -17,827.77                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / BRL EX.RATE 0.3112744 WITH NORTHERN      | 8,454.750      | 18 Jan 18 |                   |                   |              | 0.00              | 8,454.75      | 8,454.75                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8023422 WITH NORTHERN      | 259.610        | 18 Jan 18 |                   |                   |              | 0.00              | 259.61        | 259.61                            | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8023422 WITH NORTHERN      | 649.160        | 18 Jan 18 |                   |                   |              | 0.00              | 649.16        | 649.16                            | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / EUR EX.RATE 1.2226 WITH NORTHERN TRUST   | 38,603.930     | 18 Jan 18 |                   |                   |              | 0.00              | 38,603.93     | 38,603.93                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.388023 WITH NORTHERN TRUST | 517,915.710    | 18 Jan 18 |                   |                   |              | 0.00              | 517,915.71    | 517,915.71                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / JPY EX.RATE 0.0089936 WITH NORTHERN      | 607,827.030    | 18 Jan 18 |                   |                   |              | 0.00              | 607,827.03    | 607,827.03                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | -523,172.850   | 18 Jul 18 |                   |                   |              | 0.00              | -523,172.85   | -523,172.85                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | -1,135,760.670 | 18 Jul 18 |                   |                   |              | 0.00              | -1,135,760.67 | -1,135,760.67                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | -884,997.180   | 18 Jul 18 |                   |                   |              | 0.00              | -884,997.18   | -884,997.18                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 BRL / USD EX.RATE 3.8458 WITH NORTHERN TRUST   | -1,158,414.590 | 18 Jul 18 |                   |                   |              | 0.00              | -1,158,414.59 | -1,158,414.59                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 CAD / USD EX.RATE 1.321536 WITH NORTHERN TRUST | -37,826.110  | 18 Jul 18 |                   |                   |              | 0.00              | -37,826.11  | -37,826.11                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 CAD / USD EX.RATE 1.321536 WITH NORTHERN TRUST | -100,016.960 | 18 Jul 18 |                   |                   |              | 0.00              | -100,016.96 | -100,016.96                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.766 WITH NORTHERN TRUST  | -468,954.930 | 18 Jul 18 |                   |                   |              | 0.00              | -468,954.93 | -468,954.93                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.83 WITH NORTHERN TRUST   | -421,886.830 | 18 Jul 18 |                   |                   |              | 0.00              | -421,886.83 | -421,886.83                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2591748 WITH NORTHERN      | 5,764.960    | 18 Jul 18 |                   |                   |              | 0.00              | 5,764.96    | 5,764.96                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / BRL EX.RATE 0.2591748 WITH NORTHERN      | 1,266.340    | 18 Jul 18 |                   |                   |              | 0.00              | 1,266.34    | 1,266.34                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / CAD EX.RATE 0.7566952 WITH NORTHERN      | 12,684.220   | 18 Jul 18 |                   |                   |              | 0.00              | 12,684.22   | 12,684.22                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / CAD EX.RATE 0.7566952 WITH NORTHERN      | 33,826.720   | 18 Jul 18 |                   |                   |              | 0.00              | 33,826.72   | 33,826.72                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.1634 WITH NORTHERN TRUST   | 7.450        | 18 Jul 18 |                   |                   |              | 0.00              | 7.45        | 7.45                              | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.165147 WITH NORTHERN TRUST | 68,886.170   | 18 Jul 18 |                   |                   |              | 0.00              | 68,886.17   | 68,886.17                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / GBP EX.RATE 1.306277 WITH NORTHERN TRUST | 287,442.490  | 18 Jul 18 |                   |                   |              | 0.00              | 287,442.49  | 287,442.49                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273812 WITH NORTHERN      | 59,615.740   | 18 Jul 18 |                   |                   |              | 0.00              | 59,615.74   | 59,615.74                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | 9,770.580    | 18 Jul 18 |                   |                   |              | 0.00              | 9,770.58    | 9,770.58                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / HKD EX.RATE 0.1273869 WITH NORTHERN      | 38,330.720     | 18 Jul 18 |                   |                   |              | 0.00              | 38,330.72     | 38,330.72                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN      | 421,886.830    | 18 Jul 18 |                   |                   |              | 0.00              | 421,886.83    | 421,886.83                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 GBP / USD EX.RATE 0.7545461 WITH NORTHERN      | -1,007,894.750 | 18 Jun 18 |                   |                   |              | 0.00              | -1,007,894.75 | -1,007,894.75                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 GBP / USD EX.RATE 0.7552619 WITH NORTHERN      | -533,163.760   | 18 Jun 18 |                   |                   |              | 0.00              | -533,163.76   | -533,163.76                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 JPY / USD EX.RATE 110.43 WITH NORTHERN TRUST   | -183,070.260   | 18 Jun 18 |                   |                   |              | 0.00              | -183,070.26   | -183,070.26                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 SGD / USD EX.RATE 1.3522 WITH NORTHERN TRUST   | -187,531.810   | 18 Jun 18 |                   |                   |              | 0.00              | -187,531.81   | -187,531.81                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / BRL EX.RATE 0.2670512 WITH NORTHERN      | 7,997.360      | 18 Jun 18 |                   |                   |              | 0.00              | 7,997.36      | 7,997.36                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CAD EX.RATE 0.7557437 WITH NORTHERN      | 1,263.120      | 18 Jun 18 |                   |                   |              | 0.00              | 1,263.12      | 1,263.12                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CAD EX.RATE 0.7557437 WITH NORTHERN      | 1,451.850      | 18 Jun 18 |                   |                   |              | 0.00              | 1,451.85      | 1,451.85                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / CHF EX.RATE 1.0046213 WITH NORTHERN      | 104,296.330    | 18 Jun 18 |                   |                   |              | 0.00              | 104,296.33    | 104,296.33                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1603 WITH NORTHERN TRUST   | 738,536.470    | 18 Jun 18 |                   |                   |              | 0.00              | 738,536.47    | 738,536.47                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1604 WITH NORTHERN TRUST   | 6.560          | 18 Jun 18 |                   |                   |              | 0.00              | 6.56          | 6.56                              | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.160818 WITH NORTHERN TRUST | 87,311.870     | 18 Jun 18 |                   |                   |              | 0.00              | 87,311.87     | 87,311.87                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3232 WITH NORTHERN TRUST  | 32,012.480   | 18 Jun 18 |                   |                   |              | 0.00              | 32,012.48   | 32,012.48                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST  | 539,958.760  | 18 Jun 18 |                   |                   |              | 0.00              | 539,958.76  | 539,958.76                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.3239 WITH NORTHERN TRUST  | 541,798.050  | 18 Jun 18 |                   |                   |              | 0.00              | 541,798.05  | 541,798.05                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / GBP EX.RATE 1.324 WITH NORTHERN TRUST   | 31,344.140   | 18 Jun 18 |                   |                   |              | 0.00              | 31,344.14   | 31,344.14                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / HKD EX.RATE 0.1273934 WITH NORTHERN     | 17,465.640   | 18 Jun 18 |                   |                   |              | 0.00              | 17,465.64   | 17,465.64                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.0090514 WITH NORTHERN     | 20,588.220   | 18 Jun 18 |                   |                   |              | 0.00              | 20,588.22   | 20,588.22                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 BRL / USD EX.RATE 3.7359 WITH NORTHERN TRUST  | -45,041.270  | 18 May 18 |                   |                   |              | 0.00              | -45,041.27  | -45,041.27                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 EUR / USD EX.RATE 0.8486205 WITH NORTHERN     | -302,312.500 | 18 May 18 |                   |                   |              | 0.00              | -302,312.50 | -302,312.50                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.7416312 WITH NORTHERN     | -10,489.800  | 18 May 18 |                   |                   |              | 0.00              | -10,489.80  | -10,489.80                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.74206 WITH NORTHERN TRUST | -11,072.000  | 18 May 18 |                   |                   |              | 0.00              | -11,072.00  | -11,072.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST  | -152,007.650 | 18 May 18 |                   |                   |              | 0.00              | -152,007.65 | -152,007.65                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663187 WITH NORTHERN     | 5,314.010    | 18 May 18 |                   |                   |              | 0.00              | 5,314.01    | 5,314.01                          | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663187 WITH NORTHERN     | 37,994.410   | 18 May 18 |                   |                   |              | 0.00              | 37,994.41   | 37,994.41                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN      | 76,995.370  | 18 May 18 |                   |                   |              | 0.00              | 76,995.37  | 76,995.37                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2663612 WITH NORTHERN      | 1,752.690   | 18 May 18 |                   |                   |              | 0.00              | 1,752.69   | 1,752.69                          | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2671797 WITH NORTHERN      | 1,747.530   | 18 May 18 |                   |                   |              | 0.00              | 1,747.53   | 1,747.53                          | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / BRL EX.RATE 0.2671797 WITH NORTHERN      | 310.440     | 18 May 18 |                   |                   |              | 0.00              | 310.44     | 310.44                            | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.175 WITH NORTHERN TRUST    | 92.110      | 18 May 18 |                   |                   |              | 0.00              | 92.11      | 92.11                             | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1755 WITH NORTHERN TRUST   | 42,187.610  | 18 May 18 |                   |                   |              | 0.00              | 42,187.61  | 42,187.61                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1766 WITH NORTHERN TRUST   | 171,940.570 | 18 May 18 |                   |                   |              | 0.00              | 171,940.57 | 171,940.57                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | 198,421.060 | 18 May 18 |                   |                   |              | 0.00              | 198,421.06 | 198,421.06                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | 263,882.840 | 18 May 18 |                   |                   |              | 0.00              | 263,882.84 | 263,882.84                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | 7,073.100   | 18 May 18 |                   |                   |              | 0.00              | 7,073.10   | 7,073.10                          | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / EUR EX.RATE 1.178383 WITH NORTHERN TRUST | 59,636.990  | 18 May 18 |                   |                   |              | 0.00              | 59,636.99  | 59,636.99                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / GBP EX.RATE 1.3473 WITH NORTHERN TRUST   | 9.280       | 18 May 18 |                   |                   |              | 0.00              | 9.28       | 9.28                              | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090334 WITH NORTHERN      | 44,393.410  | 18 May 18 |                   |                   |              | 0.00              | 44,393.41  | 44,393.41                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090371 WITH NORTHERN      | 41,871.230     | 18 May 18 |                   |                   |              | 0.00              | 41,871.23     | 41,871.23                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 BRL / USD EX.RATE 3.6783 WITH NORTHERN TRUST   | -402,285.760   | 18 Oct 18 |                   |                   |              | 0.00              | -402,285.76   | -402,285.76                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 BRL / USD EX.RATE 3.6783 WITH NORTHERN TRUST   | -394,671.170   | 18 Oct 18 |                   |                   |              | 0.00              | -394,671.17   | -394,671.17                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 CHF / USD EX.RATE 0.9953 WITH NORTHERN TRUST   | -202.460       | 18 Oct 18 |                   |                   |              | 0.00              | -202.46       | -202.46                           | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 CNH / USD EX.RATE 6.9425 WITH NORTHERN TRUST   | -273,676.630   | 18 Oct 18 |                   |                   |              | 0.00              | -273,676.63   | -273,676.63                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 EUR / USD EX.RATE 0.8686648 WITH NORTHERN      | -1,239,351.180 | 18 Oct 18 |                   |                   |              | 0.00              | -1,239,351.18 | -1,239,351.18                     | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 EUR / USD EX.RATE 0.8722198 WITH NORTHERN      | -39,540.580    | 18 Oct 18 |                   |                   |              | 0.00              | -39,540.58    | -39,540.58                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.8381 WITH NORTHERN TRUST   | -62,911.200    | 18 Oct 18 |                   |                   |              | 0.00              | -62,911.20    | -62,911.20                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 HKD / USD EX.RATE 7.8382 WITH NORTHERN TRUST   | -255,160.620   | 18 Oct 18 |                   |                   |              | 0.00              | -255,160.62   | -255,160.62                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 MXN / USD EX.RATE 19.1406 WITH NORTHERN TRUST  | -238,336.130   | 18 Oct 18 |                   |                   |              | 0.00              | -238,336.13   | -238,336.13                       | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / BRL EX.RATE 0.2700076 WITH NORTHERN      | 68,328.710     | 18 Oct 18 |                   |                   |              | 0.00              | 68,328.71     | 68,328.71                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CAD EX.RATE 0.767306 WITH NORTHERN TRUST | 9,193.630      | 18 Oct 18 |                   |                   |              | 0.00              | 9,193.63      | 9,193.63                          | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / CAD EX.RATE 0.767306 WITH NORTHERN TRUST | 7,634.020      | 18 Oct 18 |                   |                   |              | 0.00              | 7,634.02      | 7,634.02                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / EUR EX.RATE 1.1494 WITH NORTHERN TRUST  | 2,833.000    | 18 Oct 18 |                   |                   |              | 0.00              | 2,833.00    | 2,833.00                          | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / HKD EX.RATE 0.1275673 WITH NORTHERN     | 953,864.090  | 18 Oct 18 |                   |                   |              | 0.00              | 953,864.09  | 953,864.09                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / JPY EX.RATE 0.0089075 WITH NORTHERN     | 318,415.110  | 18 Oct 18 |                   |                   |              | 0.00              | 318,415.11  | 318,415.11                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / SGD EX.RATE 1.3816 WITH NORTHERN TRUST  | 2.740        | 18 Oct 18 |                   |                   |              | 0.00              | 2.74        | 2.74                              | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 ZAR / USD EX.RATE 14.4624 WITH NORTHERN TRUST | -34,678.560  | 18 Oct 18 |                   |                   |              | 0.00              | -34,678.56  | -34,678.56                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 0.8546132 WITH NORTHERN     | -120,569.930 | 18 Sep 18 |                   |                   |              | 0.00              | -120,569.93 | -120,569.93                       | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 EUR / USD EX.RATE 1.1668 WITH NORTHERN TRUST  | -2.320       | 18 Sep 18 |                   |                   |              | 0.00              | -2.32       | -2.32                             | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 HKD / USD EX.RATE 7.8442 WITH NORTHERN TRUST  | -72,626.280  | 18 Sep 18 |                   |                   |              | 0.00              | -72,626.28  | -72,626.28                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 HKD / USD EX.RATE 7.8445 WITH NORTHERN TRUST  | -10,320.620  | 18 Sep 18 |                   |                   |              | 0.00              | -10,320.62  | -10,320.62                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / AUD EX.RATE 0.7216 WITH NORTHERN TRUST  | 605,220.660  | 18 Sep 18 |                   |                   |              | 0.00              | 605,220.66  | 605,220.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7705941 WITH NORTHERN     | 7,624.470    | 18 Sep 18 |                   |                   |              | 0.00              | 7,624.47    | 7,624.47                          | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / GBP EX.RATE 1.3153 WITH NORTHERN TRUST  | 100,548.900  | 18 Sep 18 |                   |                   |              | 0.00              | 100,548.90  | 100,548.90                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / JPY EX.RATE 0.0089023 WITH NORTHERN     | 44,978.470   | 18 Sep 18 |                   |                   |              | 0.00              | 44,978.47   | 44,978.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / ZAR EX.RATE 0.0671592 WITH NORTHERN      | 4,407.950    | 18 Sep 18 |                   |                   |              | 0.00              | 4,407.95    | 4,407.95                          | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 BRL / USD EX.RATE 3.386 WITH NORTHERN TRUST    | -368,390.360 | 19 Apr 18 |                   |                   |              | 0.00              | -368,390.36 | -368,390.36                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 BRL / USD EX.RATE 3.386 WITH NORTHERN TRUST    | -182,109.930 | 19 Apr 18 |                   |                   |              | 0.00              | -182,109.93 | -182,109.93                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.261252 WITH NORTHERN TRUST | -2,073.280   | 19 Apr 18 |                   |                   |              | 0.00              | -2,073.28   | -2,073.28                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.261252 WITH NORTHERN TRUST | -48,029.420  | 19 Apr 18 |                   |                   |              | 0.00              | -48,029.42  | -48,029.42                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 CAD / USD EX.RATE 1.265847 WITH NORTHERN TRUST | -15,990.060  | 19 Apr 18 |                   |                   |              | 0.00              | -15,990.06  | -15,990.06                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 EUR / USD EX.RATE 0.8103071 WITH NORTHERN      | -280,264.110 | 19 Apr 18 |                   |                   |              | 0.00              | -280,264.11 | -280,264.11                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 GBP / USD EX.RATE 0.7046253 WITH NORTHERN      | -77,852.040  | 19 Apr 18 |                   |                   |              | 0.00              | -77,852.04  | -77,852.04                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | -17,799.590  | 19 Apr 18 |                   |                   |              | 0.00              | -17,799.59  | -17,799.59                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 JPY / USD EX.RATE 107.3339 WITH NORTHERN TRUST | -618,016.790 | 19 Apr 18 |                   |                   |              | 0.00              | -618,016.79 | -618,016.79                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 MXN / USD EX.RATE 18.4507 WITH NORTHERN TRUST  | -109,929.600 | 19 Apr 18 |                   |                   |              | 0.00              | -109,929.60 | -109,929.60                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / BRL EX.RATE 0.2941696 WITH NORTHERN      | 11,044.470   | 19 Apr 18 |                   |                   |              | 0.00              | 11,044.47   | 11,044.47                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / BRL EX.RATE 0.2942215 WITH NORTHERN      | 191,488.630  | 19 Apr 18 |                   |                   |              | 0.00              | 191,488.63  | 191,488.63                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CAD EX.RATE 0.7908702 WITH NORTHERN      | 365,002.400    | 19 Apr 18 |                   |                   |              | 0.00              | 365,002.40    | 365,002.40                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CAD EX.RATE 0.792863 WITH NORTHERN TRUST | 61,804.350     | 19 Apr 18 |                   |                   |              | 0.00              | 61,804.35     | 61,804.35                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / CHF EX.RATE 1.0283834 WITH NORTHERN      | 68,583.560     | 19 Apr 18 |                   |                   |              | 0.00              | 68,583.56     | 68,583.56                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.2335 WITH NORTHERN TRUST   | 148.020        | 19 Apr 18 |                   |                   |              | 0.00              | 148.02        | 148.02                            | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / EUR EX.RATE 1.234009 WITH NORTHERN TRUST | 988,048.260    | 19 Apr 18 |                   |                   |              | 0.00              | 988,048.26    | 988,048.26                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093058 WITH NORTHERN      | 52,722.290     | 19 Apr 18 |                   |                   |              | 0.00              | 52,722.29     | 52,722.29                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8705 WITH NORTHERN TRUST   | -24,648.450    | 19 Dec 18 |                   |                   |              | 0.00              | -24,648.45    | -24,648.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8935 WITH NORTHERN TRUST   | -49,397.860    | 19 Dec 18 |                   |                   |              | 0.00              | -49,397.86    | -49,397.86                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 BRL / USD EX.RATE 3.8935 WITH NORTHERN TRUST   | -235,716.880   | 19 Dec 18 |                   |                   |              | 0.00              | -235,716.88   | -235,716.88                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 CAD / USD EX.RATE 1.34461 WITH NORTHERN TRUST  | -68,647.760    | 19 Dec 18 |                   |                   |              | 0.00              | -68,647.76    | -68,647.76                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 CNY / USD EX.RATE 6.8869 WITH NORTHERN TRUST   | -1,139,931.610 | 19 Dec 18 |                   |                   |              | 0.00              | -1,139,931.61 | -1,139,931.61                     | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 EUR / USD EX.RATE 0.8748837 WITH NORTHERN      | -86,721.480    | 19 Dec 18 |                   |                   |              | 0.00              | -86,721.48    | -86,721.48                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 EUR / USD EX.RATE 0.8783487 WITH NORTHERN      | -27,308.170    | 19 Dec 18 |                   |                   |              | 0.00              | -27,308.17    | -27,308.17                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 DEC 2018 GBP / USD EX.RATE 0.791703 WITH NORTHERN TRUST | -164,854.810 | 19 Dec 18 |                   |                   |              | 0.00              | -164,854.81 | -164,854.81                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | -649,234.110 | 19 Dec 18 |                   |                   |              | 0.00              | -649,234.11 | -649,234.11                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | -446,952.180 | 19 Dec 18 |                   |                   |              | 0.00              | -446,952.18 | -446,952.18                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 JPY / USD EX.RATE 112.18 WITH NORTHERN TRUST   | -414,241.400 | 19 Dec 18 |                   |                   |              | 0.00              | -414,241.40 | -414,241.40                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / AUD EX.RATE 0.7169 WITH NORTHERN TRUST   | 66,058.030   | 19 Dec 18 |                   |                   |              | 0.00              | 66,058.03   | 66,058.03                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 136,144.530  | 19 Dec 18 |                   |                   |              | 0.00              | 136,144.53  | 136,144.53                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 20,567.940   | 19 Dec 18 |                   |                   |              | 0.00              | 20,567.94   | 20,567.94                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 86,198.830   | 19 Dec 18 |                   |                   |              | 0.00              | 86,198.83   | 86,198.83                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 180,905.780  | 19 Dec 18 |                   |                   |              | 0.00              | 180,905.78  | 180,905.78                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 125,482.850  | 19 Dec 18 |                   |                   |              | 0.00              | 125,482.85  | 125,482.85                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568383 WITH NORTHERN      | 20,088.520   | 19 Dec 18 |                   |                   |              | 0.00              | 20,088.52   | 20,088.52                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2568845 WITH NORTHERN      | 191,700.100  | 19 Dec 18 |                   |                   |              | 0.00              | 191,700.10  | 191,700.10                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / BRL EX.RATE 0.2569307 WITH NORTHERN      | 16,442.860   | 19 Dec 18 |                   |                   |              | 0.00              | 16,442.86   | 16,442.86                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / CNY EX.RATE 0.1452032 WITH NORTHERN      | 1,139,931.610 | 19 Dec 18 |                   |                   |              | 0.00              | 1,139,931.61 | 1,139,931.61                      | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / GBP EX.RATE 1.265281 WITH NORTHERN TRUST | 122,496.500   | 19 Dec 18 |                   |                   |              | 0.00              | 122,496.50   | 122,496.50                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / HKD EX.RATE 0.1277955 WITH NORTHERN      | 88,022.420    | 19 Dec 18 |                   |                   |              | 0.00              | 88,022.42    | 88,022.42                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089107 WITH NORTHERN      | 402,904.080   | 19 Dec 18 |                   |                   |              | 0.00              | 402,904.08   | 402,904.08                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089142 WITH NORTHERN      | 408,550.100   | 19 Dec 18 |                   |                   |              | 0.00              | 408,550.10   | 408,550.10                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089166 WITH NORTHERN      | 8,637.080     | 19 Dec 18 |                   |                   |              | 0.00              | 8,637.08     | 8,637.08                          | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 CAD / USD EX.RATE 1.257149 WITH NORTHERN TRUST | -140,803.430  | 19 Feb 18 |                   |                   |              | 0.00              | -140,803.43  | -140,803.43                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 EUR / USD EX.RATE 0.8058667 WITH NORTHERN      | -373,152.490  | 19 Feb 18 |                   |                   |              | 0.00              | -373,152.49  | -373,152.49                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / GBP EX.RATE 1.4 WITH NORTHERN TRUST      | 2,801.340     | 19 Feb 18 |                   |                   |              | 0.00              | 2,801.34     | 2,801.34                          | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / GBP EX.RATE 1.4 WITH NORTHERN TRUST      | 4,579.120     | 19 Feb 18 |                   |                   |              | 0.00              | 4,579.12     | 4,579.12                          | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / JPY EX.RATE 0.0093703 WITH NORTHERN      | 87.480        | 19 Feb 18 |                   |                   |              | 0.00              | 87.48        | 87.48                             | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / JPY EX.RATE 0.0093703 WITH NORTHERN      | 94.400        | 19 Feb 18 |                   |                   |              | 0.00              | 94.40        | 94.40                             | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 BRL / USD EX.RATE 3.2055 WITH NORTHERN TRUST   | -43,985.980   | 19 Jan 18 |                   |                   |              | 0.00              | -43,985.98   | -43,985.98                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 CAD / USD EX.RATE 1.244851 WITH NORTHERN TRUST | -6,274.140     | 19 Jan 18 |                   |                   |              | 0.00              | -6,274.14     | -6,274.14                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 DKK / USD EX.RATE 6.0826 WITH NORTHERN TRUST   | -119,019.670   | 19 Jan 18 |                   |                   |              | 0.00              | -119,019.67   | -119,019.67                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 EUR / USD EX.RATE 0.817322 WITH NORTHERN TRUST | -314,007.430   | 19 Jan 18 |                   |                   |              | 0.00              | -314,007.43   | -314,007.43                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7207207 WITH NORTHERN      | -1,174,789.650 | 19 Jan 18 |                   |                   |              | 0.00              | -1,174,789.65 | -1,174,789.65                     | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7209005 WITH NORTHERN      | -137,954.340   | 19 Jan 18 |                   |                   |              | 0.00              | -137,954.34   | -137,954.34                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 GBP / USD EX.RATE 0.7218653 WITH NORTHERN      | -277,238.700   | 19 Jan 18 |                   |                   |              | 0.00              | -277,238.70   | -277,238.70                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.817265 WITH NORTHERN TRUST | -113,278.570   | 19 Jan 18 |                   |                   |              | 0.00              | -113,278.57   | -113,278.57                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 HKD / USD EX.RATE 7.818 WITH NORTHERN TRUST    | -2,373,007.390 | 19 Jan 18 |                   |                   |              | 0.00              | -2,373,007.39 | -2,373,007.39                     | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.6141 WITH NORTHERN TRUST | -81,701.950    | 19 Jan 18 |                   |                   |              | 0.00              | -81,701.95    | -81,701.95                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.6442 WITH NORTHERN TRUST | -42,337.800    | 19 Jan 18 |                   |                   |              | 0.00              | -42,337.80    | -42,337.80                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 36,753.170     | 19 Jan 18 |                   |                   |              | 0.00              | 36,753.17     | 36,753.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 21,734.730     | 19 Jan 18 |                   |                   |              | 0.00              | 21,734.73     | 21,734.73                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 92,930.760     | 19 Jan 18 |                   |                   |              | 0.00              | 92,930.76     | 92,930.76                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 91,882.790   | 19 Jan 18 |                   |                   |              | 0.00              | 91,882.79   | 91,882.79                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 9,421.720    | 19 Jan 18 |                   |                   |              | 0.00              | 9,421.72    | 9,421.72                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CAD EX.RATE 0.7993286 WITH NORTHERN      | 40,284.190   | 19 Jan 18 |                   |                   |              | 0.00              | 40,284.19   | 40,284.19                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / CHF EX.RATE 1.0397064 WITH NORTHERN      | 93,405.360   | 19 Jan 18 |                   |                   |              | 0.00              | 93,405.36   | 93,405.36                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2219 WITH NORTHERN TRUST   | 40,481.060   | 19 Jan 18 |                   |                   |              | 0.00              | 40,481.06   | 40,481.06                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.222 WITH NORTHERN TRUST    | 1.100        | 19 Jan 18 |                   |                   |              | 0.00              | 1.10        | 1.10                              | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.223 WITH NORTHERN TRUST    | 38,883.110   | 19 Jan 18 |                   |                   |              | 0.00              | 38,883.11   | 38,883.11                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.2231 WITH NORTHERN TRUST   | 105.470      | 19 Jan 18 |                   |                   |              | 0.00              | 105.47      | 105.47                            | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.387483 WITH NORTHERN TRUST | 288,070.050  | 19 Jan 18 |                   |                   |              | 0.00              | 288,070.05  | 288,070.05                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38787 WITH NORTHERN TRUST  | 929,012.420  | 19 Jan 18 |                   |                   |              | 0.00              | 929,012.42  | 929,012.42                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / JPY EX.RATE 0.0090367 WITH NORTHERN      | 66,616.210   | 19 Jan 18 |                   |                   |              | 0.00              | 66,616.21   | 66,616.21                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 BRL / USD EX.RATE 3.8755 WITH NORTHERN TRUST   | -292,978.370 | 19 Jul 18 |                   |                   |              | 0.00              | -292,978.37 | -292,978.37                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 CAD / USD EX.RATE 1.325665 WITH NORTHERN TRUST | -36,094.700  | 19 Jul 18 |                   |                   |              | 0.00              | -36,094.70  | -36,094.70                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL 2018 CAD / USD EX.RATE 1.325665 WITH NORTHERN TRUST | -13,652.510  | 19 Jul 18 |                   |                   |              | 0.00              | -13,652.51  | -13,652.51                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 JPY / USD EX.RATE 112.489 WITH NORTHERN TRUST  | -243,577.500 | 19 Jul 18 |                   |                   |              | 0.00              | -243,577.50 | -243,577.50                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.753429 WITH NORTHERN TRUST | 15,723.180   | 19 Jul 18 |                   |                   |              | 0.00              | 15,723.18   | 15,723.18                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.753429 WITH NORTHERN TRUST | 41,941.370   | 19 Jul 18 |                   |                   |              | 0.00              | 41,941.37   | 41,941.37                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.7543384 WITH NORTHERN      | 37,586.350   | 19 Jul 18 |                   |                   |              | 0.00              | 37,586.35   | 37,586.35                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / CAD EX.RATE 0.7543384 WITH NORTHERN      | 14,092.400   | 19 Jul 18 |                   |                   |              | 0.00              | 14,092.40   | 14,092.40                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / EUR EX.RATE 1.16378 WITH NORTHERN TRUST  | 675,153.370  | 19 Jul 18 |                   |                   |              | 0.00              | 675,153.37  | 675,153.37                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / GBP EX.RATE 1.301696 WITH NORTHERN TRUST | 411,407.720  | 19 Jul 18 |                   |                   |              | 0.00              | 411,407.72  | 411,407.72                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / HKD EX.RATE 0.1273663 WITH NORTHERN      | 56,651.550   | 19 Jul 18 |                   |                   |              | 0.00              | 56,651.55   | 56,651.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / HKD EX.RATE 0.1273918 WITH NORTHERN      | 537,453.180  | 19 Jul 18 |                   |                   |              | 0.00              | 537,453.18  | 537,453.18                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 BRL / USD EX.RATE 3.7593 WITH NORTHERN TRUST   | -8,242.640   | 19 Jun 18 |                   |                   |              | 0.00              | -8,242.64   | -8,242.64                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 EUR / USD EX.RATE 0.8644372 WITH NORTHERN      | -434,632.060 | 19 Jun 18 |                   |                   |              | 0.00              | -434,632.06 | -434,632.06                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 GBP / USD EX.RATE 0.7595633 WITH NORTHERN      | -87,665.020  | 19 Jun 18 |                   |                   |              | 0.00              | -87,665.02  | -87,665.02                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUN 2018 JPY / USD EX.RATE 109.98 WITH NORTHERN TRUST   | -191,898.520 | 19 Jun 18 |                   |                   |              | 0.00              | -191,898.52 | -191,898.52                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 SGD / USD EX.RATE 1.3572 WITH NORTHERN TRUST   | -128,990.010 | 19 Jun 18 |                   |                   |              | 0.00              | -128,990.01 | -128,990.01                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 3,056.020    | 19 Jun 18 |                   |                   |              | 0.00              | 3,056.02    | 3,056.02                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / BRL EX.RATE 0.2649638 WITH NORTHERN      | 35,705.700   | 19 Jun 18 |                   |                   |              | 0.00              | 35,705.70   | 35,705.70                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / CAD EX.RATE 1.3288 WITH NORTHERN TRUST   | 2.050        | 19 Jun 18 |                   |                   |              | 0.00              | 2.05        | 2.05                              | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.1553 WITH NORTHERN TRUST   | 545,652.350  | 19 Jun 18 |                   |                   |              | 0.00              | 545,652.35  | 545,652.35                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3159 WITH NORTHERN TRUST   | 527,468.530  | 19 Jun 18 |                   |                   |              | 0.00              | 527,468.53  | 527,468.53                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3159 WITH NORTHERN TRUST   | 527,567.970  | 19 Jun 18 |                   |                   |              | 0.00              | 527,567.97  | 527,567.97                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST   | 97,001.020   | 19 Jun 18 |                   |                   |              | 0.00              | 97,001.02   | 97,001.02                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / GBP EX.RATE 1.3165 WITH NORTHERN TRUST   | 31,691.040   | 19 Jun 18 |                   |                   |              | 0.00              | 31,691.04   | 31,691.04                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / HKD EX.RATE 0.127395 WITH NORTHERN TRUST | 10,724.110   | 19 Jun 18 |                   |                   |              | 0.00              | 10,724.11   | 10,724.11                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN      | 912,154.780  | 19 Jun 18 |                   |                   |              | 0.00              | 912,154.78  | 912,154.78                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0090843 WITH NORTHERN      | 195,347.310  | 19 Jun 18 |                   |                   |              | 0.00              | 195,347.31  | 195,347.31                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0091133 WITH NORTHERN      | 72,270.250   | 19 Jun 18 |                   |                   |              | 0.00              | 72,270.25   | 72,270.25                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 BRL / USD EX.RATE 3.2878 WITH NORTHERN TRUST   | -87,093.140  | 19 Mar 18 |                   |                   |              | 0.00              | -87,093.14  | -87,093.14                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 CHF / USD EX.RATE 0.950271 WITH NORTHERN TRUST | -74,667.520  | 19 Mar 18 |                   |                   |              | 0.00              | -74,667.52  | -74,667.52                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 EUR / USD EX.RATE 0.8104233 WITH NORTHERN      | -50,766.130  | 19 Mar 18 |                   |                   |              | 0.00              | -50,766.13  | -50,766.13                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / BRL EX.RATE 0.3035731 WITH NORTHERN      | 223,044.800  | 19 Mar 18 |                   |                   |              | 0.00              | 223,044.80  | 223,044.80                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / BRL EX.RATE 0.3035731 WITH NORTHERN      | 46,740.070   | 19 Mar 18 |                   |                   |              | 0.00              | 46,740.07   | 46,740.07                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / CAD EX.RATE 0.7643098 WITH NORTHERN      | 126,715.620  | 19 Mar 18 |                   |                   |              | 0.00              | 126,715.62  | 126,715.62                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / EUR EX.RATE 1.2328 WITH NORTHERN TRUST   | 45,539.020   | 19 Mar 18 |                   |                   |              | 0.00              | 45,539.02   | 45,539.02                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / GBP EX.RATE 1.404262 WITH NORTHERN TRUST | 53,664.550   | 19 Mar 18 |                   |                   |              | 0.00              | 53,664.55   | 53,664.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / NZD EX.RATE 0.7225 WITH NORTHERN TRUST   | 38,954.940   | 19 Mar 18 |                   |                   |              | 0.00              | 38,954.94   | 38,954.94                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / NZD EX.RATE 0.7225 WITH NORTHERN TRUST   | 6,874.380    | 19 Mar 18 |                   |                   |              | 0.00              | 6,874.38    | 6,874.38                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST   | -260,724.100 | 19 Nov 18 |                   |                   |              | 0.00              | -260,724.10 | -260,724.10                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST   | -171,277.820 | 19 Nov 18 |                   |                   |              | 0.00              | -171,277.82 | -171,277.82                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 BRL / USD EX.RATE 3.7459 WITH NORTHERN TRUST   | -271,174.370 | 19 Nov 18 |                   |                   |              | 0.00              | -271,174.37 | -271,174.37                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.8732099 WITH NORTHERN      | -866,356.440 | 19 Nov 18 |                   |                   |              | 0.00              | -866,356.44 | -866,356.44                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.8734044 WITH NORTHERN      | -711,518.940 | 19 Nov 18 |                   |                   |              | 0.00              | -711,518.94 | -711,518.94                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 GBP / USD EX.RATE 0.7777864 WITH NORTHERN      | -23,267.480  | 19 Nov 18 |                   |                   |              | 0.00              | -23,267.48  | -23,267.48                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 GBP / USD EX.RATE 0.779484 WITH NORTHERN TRUST | -297,739.280 | 19 Nov 18 |                   |                   |              | 0.00              | -297,739.28 | -297,739.28                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN      | 69,960.390   | 19 Nov 18 |                   |                   |              | 0.00              | 69,960.39   | 69,960.39                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN      | 11,361.360   | 19 Nov 18 |                   |                   |              | 0.00              | 11,361.36   | 11,361.36                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN      | 27,042.510   | 19 Nov 18 |                   |                   |              | 0.00              | 27,042.51   | 27,042.51                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659079 WITH NORTHERN      | 2,973.710    | 19 Nov 18 |                   |                   |              | 0.00              | 2,973.71    | 2,973.71                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659928 WITH NORTHERN      | 2,341.430    | 19 Nov 18 |                   |                   |              | 0.00              | 2,341.43    | 2,341.43                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / BRL EX.RATE 0.2659928 WITH NORTHERN      | 6,283.170    | 19 Nov 18 |                   |                   |              | 0.00              | 6,283.17    | 6,283.17                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CAD EX.RATE 0.758977 WITH NORTHERN TRUST | 14,846.780   | 19 Nov 18 |                   |                   |              | 0.00              | 14,846.78   | 14,846.78                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CAD EX.RATE 0.758977 WITH NORTHERN TRUST | 12,329.820   | 19 Nov 18 |                   |                   |              | 0.00              | 12,329.82   | 12,329.82                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / CHF EX.RATE 1.0065364 WITH NORTHERN      | 1,030,037.860  | 19 Nov 18 |                   |                   |              | 0.00              | 1,030,037.86  | 1,030,037.86                      | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2837 WITH NORTHERN TRUST   | 20,143.470     | 19 Nov 18 |                   |                   |              | 0.00              | 20,143.47     | 20,143.47                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.2851 WITH NORTHERN TRUST   | 246,136.440    | 19 Nov 18 |                   |                   |              | 0.00              | 246,136.44    | 246,136.44                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / GBP EX.RATE 1.285416 WITH NORTHERN TRUST | 1,900.550      | 19 Nov 18 |                   |                   |              | 0.00              | 1,900.55      | 1,900.55                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / HKD EX.RATE 0.1276617 WITH NORTHERN      | 40,184.160     | 19 Nov 18 |                   |                   |              | 0.00              | 40,184.16     | 40,184.16                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / JPY EX.RATE 0.0088834 WITH NORTHERN      | 17,612.220     | 19 Nov 18 |                   |                   |              | 0.00              | 17,612.22     | 17,612.22                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / JPY EX.RATE 0.0088907 WITH NORTHERN      | 132,839.110    | 19 Nov 18 |                   |                   |              | 0.00              | 132,839.11    | 132,839.11                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST    | -25,178.820    | 19 Oct 18 |                   |                   |              | 0.00              | -25,178.82    | -25,178.82                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 BRL / USD EX.RATE 3.695 WITH NORTHERN TRUST    | -109,105.600   | 19 Oct 18 |                   |                   |              | 0.00              | -109,105.60   | -109,105.60                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 CAD / USD EX.RATE 1.3069 WITH NORTHERN TRUST   | -2,697,097.870 | 19 Oct 18 |                   |                   |              | 0.00              | -2,697,097.87 | -2,697,097.87                     | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 CHF / USD EX.RATE 0.997635 WITH NORTHERN TRUST | -1,130,060.440 | 19 Oct 18 |                   |                   |              | 0.00              | -1,130,060.44 | -1,130,060.44                     | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8675284 WITH NORTHERN      | -38,971.090    | 19 Oct 18 |                   |                   |              | 0.00              | -38,971.09    | -38,971.09                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8685652 WITH NORTHERN      | -934,311.090   | 19 Oct 18 |                   |                   |              | 0.00              | -934,311.09   | -934,311.09                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 OCT 2018 EUR / USD EX.RATE 0.8691118 WITH NORTHERN    | -39,589.830    | 19 Oct 18 |                   |                   |              | 0.00              | -39,589.83    | -39,589.83                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7649354 WITH NORTHERN    | -30,203.430    | 19 Oct 18 |                   |                   |              | 0.00              | -30,203.43    | -30,203.43                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 GBP / USD EX.RATE 0.7649787 WITH NORTHERN    | -954,695.450   | 19 Oct 18 |                   |                   |              | 0.00              | -954,695.45   | -954,695.45                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.8391 WITH NORTHERN TRUST | -38,179.450    | 19 Oct 18 |                   |                   |              | 0.00              | -38,179.45    | -38,179.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HKD / USD EX.RATE 7.8395 WITH NORTHERN TRUST | -3,183,604.980 | 19 Oct 18 |                   |                   |              | 0.00              | -3,183,604.98 | -3,183,604.98                     | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 HUF / USD EX.RATE 280.38 WITH NORTHERN TRUST | -119,837.830   | 19 Oct 18 |                   |                   |              | 0.00              | -119,837.83   | -119,837.83                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / BRL EX.RATE 0.2694111 WITH NORTHERN    | 253,354.430    | 19 Oct 18 |                   |                   |              | 0.00              | 253,354.43    | 253,354.43                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / BRL EX.RATE 0.2694111 WITH NORTHERN    | 471,731.720    | 19 Oct 18 |                   |                   |              | 0.00              | 471,731.72    | 471,731.72                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN    | 2,105.470      | 19 Oct 18 |                   |                   |              | 0.00              | 2,105.47      | 2,105.47                          | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7626823 WITH NORTHERN    | 2,535.610      | 19 Oct 18 |                   |                   |              | 0.00              | 2,535.61      | 2,535.61                          | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / CNH EX.RATE 0.1442169 WITH NORTHERN    | 49,014.170     | 19 Oct 18 |                   |                   |              | 0.00              | 49,014.17     | 49,014.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / JPY EX.RATE 0.0088868 WITH NORTHERN    | 424,997.630    | 19 Oct 18 |                   |                   |              | 0.00              | 424,997.63    | 424,997.63                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / SGD EX.RATE 0.7261109 WITH NORTHERN    | 25.960         | 19 Oct 18 |                   |                   |              | 0.00              | 25.96         | 25.96                             | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 19 OCT 2018 ZAR / USD EX.RATE 14.415251 WITH NORTHERN      | -239,969.320  | 19 Oct 18 |                   |                   |              | 0.00              | -239,969.32  | -239,969.32                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 EUR / USD EX.RATE 0.8557827 WITH NORTHERN      | -67,575.100   | 19 Sep 18 |                   |                   |              | 0.00              | -67,575.10   | -67,575.10                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 HKD / USD EX.RATE 7.8453 WITH NORTHERN TRUST   | -75,483.450   | 19 Sep 18 |                   |                   |              | 0.00              | -75,483.45   | -75,483.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 JPY / USD EX.RATE 112.2115 WITH NORTHERN TRUST | -605,385.670  | 19 Sep 18 |                   |                   |              | 0.00              | -605,385.67  | -605,385.67                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 SEK / USD EX.RATE 8.865 WITH NORTHERN TRUST    | -1.430        | 19 Sep 18 |                   |                   |              | 0.00              | -1.43        | -1.43                             | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / AUD EX.RATE 0.726 WITH NORTHERN TRUST    | 1,388,868.270 | 19 Sep 18 |                   |                   |              | 0.00              | 1,388,868.27 | 1,388,868.27                      | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.1274616 WITH NORTHERN      | 3,390.480     | 19 Sep 18 |                   |                   |              | 0.00              | 3,390.48     | 3,390.48                          | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.127486 WITH NORTHERN TRUST | 223,554.790   | 19 Sep 18 |                   |                   |              | 0.00              | 223,554.79   | 223,554.79                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089079 WITH NORTHERN      | 45,830.550    | 19 Sep 18 |                   |                   |              | 0.00              | 45,830.55    | 45,830.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089133 WITH NORTHERN      | 404,093.980   | 19 Sep 18 |                   |                   |              | 0.00              | 404,093.98   | 404,093.98                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 BRL / USD EX.RATE 3.4051 WITH NORTHERN TRUST   | -161,613.850  | 20 Apr 18 |                   |                   |              | 0.00              | -161,613.85  | -161,613.85                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 BRL / USD EX.RATE 3.4051 WITH NORTHERN TRUST   | -269,383.750  | 20 Apr 18 |                   |                   |              | 0.00              | -269,383.75  | -269,383.75                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | -1,043.760    | 20 Apr 18 |                   |                   |              | 0.00              | -1,043.76    | -1,043.76                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | -40,861.870    | 20 Apr 18 |                   |                   |              | 0.00              | -40,861.87    | -40,861.87                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | -26,146.560    | 20 Apr 18 |                   |                   |              | 0.00              | -26,146.56    | -26,146.56                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.271846 WITH NORTHERN TRUST | -82,085.410    | 20 Apr 18 |                   |                   |              | 0.00              | -82,085.41    | -82,085.41                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.2736 WITH NORTHERN TRUST   | -251,384.090   | 20 Apr 18 |                   |                   |              | 0.00              | -251,384.09   | -251,384.09                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CAD / USD EX.RATE 1.2742 WITH NORTHERN TRUST   | -26.520        | 20 Apr 18 |                   |                   |              | 0.00              | -26.52        | -26.52                            | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 CNY / USD EX.RATE 6.3 WITH NORTHERN TRUST      | -1,683,130.630 | 20 Apr 18 |                   |                   |              | 0.00              | -1,683,130.63 | -1,683,130.63                     | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8140671 WITH NORTHERN      | -115,203.040   | 20 Apr 18 |                   |                   |              | 0.00              | -115,203.04   | -115,203.04                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 GBP / USD EX.RATE 0.7127416 WITH NORTHERN      | -1,434,801.650 | 20 Apr 18 |                   |                   |              | 0.00              | -1,434,801.65 | -1,434,801.65                     | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 INR / USD EX.RATE 66.75 WITH NORTHERN TRUST    | -1,484,238.680 | 20 Apr 18 |                   |                   |              | 0.00              | -1,484,238.68 | -1,484,238.68                     | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 KRW / USD EX.RATE 1067.5 WITH NORTHERN TRUST   | -2,005,553.670 | 20 Apr 18 |                   |                   |              | 0.00              | -2,005,553.67 | -2,005,553.67                     | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 MXN / USD EX.RATE 18.5316 WITH NORTHERN TRUST  | -161,852.680   | 20 Apr 18 |                   |                   |              | 0.00              | -161,852.68   | -161,852.68                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 MXN / USD EX.RATE 18.7084 WITH NORTHERN TRUST  | -496,916.680   | 20 Apr 18 |                   |                   |              | 0.00              | -496,916.68   | -496,916.68                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 TWD / USD EX.RATE 29.33 WITH NORTHERN TRUST    | -555,620.970   | 20 Apr 18 |                   |                   |              | 0.00              | -555,620.97   | -555,620.97                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 21,075.550     | 20 Apr 18 |                   |                   |              | 0.00              | 21,075.55     | 21,075.55                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 15,880.460     | 20 Apr 18 |                   |                   |              | 0.00              | 15,880.46     | 15,880.46                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 84,535.270     | 20 Apr 18 |                   |                   |              | 0.00              | 84,535.27     | 84,535.27                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 56.820         | 20 Apr 18 |                   |                   |              | 0.00              | 56.82         | 56.82                             | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 17.680         | 20 Apr 18 |                   |                   |              | 0.00              | 17.68         | 17.68                             | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 16.630         | 20 Apr 18 |                   |                   |              | 0.00              | 16.63         | 16.63                             | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228 WITH NORTHERN TRUST    | 12,525.600     | 20 Apr 18 |                   |                   |              | 0.00              | 12,525.60     | 12,525.60                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.228939 WITH NORTHERN TRUST | 744,632.300    | 20 Apr 18 |                   |                   |              | 0.00              | 744,632.30    | 744,632.30                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.2291 WITH NORTHERN TRUST   | 848,037.910    | 20 Apr 18 |                   |                   |              | 0.00              | 848,037.91    | 848,037.91                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092902 WITH NORTHERN      | 51,663.290     | 20 Apr 18 |                   |                   |              | 0.00              | 51,663.29     | 51,663.29                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 ZAR / USD EX.RATE 12.1517 WITH NORTHERN TRUST  | -1,336,384.880 | 20 Apr 18 |                   |                   |              | 0.00              | -1,336,384.88 | -1,336,384.88                     | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 BRL / USD EX.RATE 3.9422 WITH NORTHERN TRUST   | -48,365.190    | 20 Aug 18 |                   |                   |              | 0.00              | -48,365.19    | -48,365.19                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 CHF / USD EX.RATE 0.99348 WITH NORTHERN TRUST  | -342,153.060   | 20 Aug 18 |                   |                   |              | 0.00              | -342,153.06   | -342,153.06                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 CNH / USD EX.RATE 6.8486 WITH NORTHERN TRUST   | -3,066,320.120 | 20 Aug 18 |                   |                   |              | 0.00              | -3,066,320.12 | -3,066,320.12                     | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 GBP / USD EX.RATE 0.7818608 WITH NORTHERN      | -63,356.800    | 20 Aug 18 |                   |                   |              | 0.00              | -63,356.80    | -63,356.80                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / BRL EX.RATE 0.2536269 WITH NORTHERN      | 2,152.300      | 20 Aug 18 |                   |                   |              | 0.00              | 2,152.30      | 2,152.30                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7646067 WITH NORTHERN      | 9,853.230      | 20 Aug 18 |                   |                   |              | 0.00              | 9,853.23      | 9,853.23                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7646067 WITH NORTHERN      | 21,730.240     | 20 Aug 18 |                   |                   |              | 0.00              | 21,730.24     | 21,730.24                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / CAD EX.RATE 0.7653335 WITH NORTHERN      | 809,547.530    | 20 Aug 18 |                   |                   |              | 0.00              | 809,547.53    | 809,547.53                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | 320,415.820    | 20 Aug 18 |                   |                   |              | 0.00              | 320,415.82    | 320,415.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | 309,113.700    | 20 Aug 18 |                   |                   |              | 0.00              | 309,113.70    | 309,113.70                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / EUR EX.RATE 1.1437 WITH NORTHERN TRUST   | 496,970.620    | 20 Aug 18 |                   |                   |              | 0.00              | 496,970.62    | 496,970.62                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / GBP EX.RATE 1.276953 WITH NORTHERN TRUST | 1,593.480      | 20 Aug 18 |                   |                   |              | 0.00              | 1,593.48      | 1,593.48                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 67,338.140     | 20 Aug 18 |                   |                   |              | 0.00              | 67,338.14     | 67,338.14                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090531 WITH NORTHERN      | 6,584.080      | 20 Aug 18 |                   |                   |              | 0.00              | 6,584.08      | 6,584.08                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090703 WITH NORTHERN      | 963,893.750    | 20 Aug 18 |                   |                   |              | 0.00              | 963,893.75    | 963,893.75                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / MXN EX.RATE 0.0526471 WITH NORTHERN      | 17,762.700      | 20 Aug 18 |                   |                   |              | 0.00              | 17,762.70      | 17,762.70                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / SGD EX.RATE 0.7290224 WITH NORTHERN      | 11,460.230      | 20 Aug 18 |                   |                   |              | 0.00              | 11,460.23      | 11,460.23                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / SGD EX.RATE 0.7296075 WITH NORTHERN      | 665,642.050     | 20 Aug 18 |                   |                   |              | 0.00              | 665,642.05     | 665,642.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 BRL / USD EX.RATE 3.8481 WITH NORTHERN TRUST   | -59,472.060     | 20 Dec 18 |                   |                   |              | 0.00              | -59,472.06     | -59,472.06                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 CAD / USD EX.RATE 1.35236 WITH NORTHERN TRUST  | -154,637.290    | 20 Dec 18 |                   |                   |              | 0.00              | -154,637.29    | -154,637.29                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.991363 WITH NORTHERN TRUST | -341,257.820    | 20 Dec 18 |                   |                   |              | 0.00              | -341,257.82    | -341,257.82                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 CHF / USD EX.RATE 0.9916 WITH NORTHERN TRUST   | -5,833,360.800  | 20 Dec 18 |                   |                   |              | 0.00              | -5,833,360.80  | -5,833,360.80                     | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8680978 WITH NORTHERN      | -7,847,147.600  | 20 Dec 18 |                   |                   |              | 0.00              | -7,847,147.60  | -7,847,147.60                     | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8719156 WITH NORTHERN      | -27,448.320     | 20 Dec 18 |                   |                   |              | 0.00              | -27,448.32     | -27,448.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8721437 WITH NORTHERN      | -10,603,816.230 | 20 Dec 18 |                   |                   |              | 0.00              | -10,603,816.23 | -10,603,816.23                    | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740159 WITH NORTHERN      | -232,249.170    | 20 Dec 18 |                   |                   |              | 0.00              | -232,249.17    | -232,249.17                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.785733 WITH NORTHERN TRUST | -6,952,515.850  | 20 Dec 18 |                   |                   |              | 0.00              | -6,952,515.85  | -6,952,515.85                     | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 GBP / USD EX.RATE 0.7910141 WITH NORTHERN      | -3,690,988.980  | 20 Dec 18 |                   |                   |              | 0.00              | -3,690,988.98  | -3,690,988.98                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | -655,899.520 | 20 Dec 18 |                   |                   |              | 0.00              | -655,899.52 | -655,899.52                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | -412,744.510 | 20 Dec 18 |                   |                   |              | 0.00              | -412,744.51 | -412,744.51                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 JPY / USD EX.RATE 111.04 WITH NORTHERN TRUST   | -451,540.850 | 20 Dec 18 |                   |                   |              | 0.00              | -451,540.85 | -451,540.85                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 SEK / USD EX.RATE 8.978 WITH NORTHERN TRUST    | -922,592.600 | 20 Dec 18 |                   |                   |              | 0.00              | -922,592.60 | -922,592.60                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN      | 68,283.790   | 20 Dec 18 |                   |                   |              | 0.00              | 68,283.79   | 68,283.79                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN      | 21,051.640   | 20 Dec 18 |                   |                   |              | 0.00              | 21,051.64   | 21,051.64                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN      | 40,624.080   | 20 Dec 18 |                   |                   |              | 0.00              | 40,624.08   | 40,624.08                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN      | 41,991.160   | 20 Dec 18 |                   |                   |              | 0.00              | 41,991.16   | 41,991.16                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2598685 WITH NORTHERN      | 125,058.610  | 20 Dec 18 |                   |                   |              | 0.00              | 125,058.61  | 125,058.61                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.2599023 WITH NORTHERN      | 145,767.720  | 20 Dec 18 |                   |                   |              | 0.00              | 145,767.72  | 145,767.72                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1466 WITH NORTHERN TRUST   | 1,706.140    | 20 Dec 18 |                   |                   |              | 0.00              | 1,706.14    | 1,706.14                          | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.265868 WITH NORTHERN TRUST | 190,886.740  | 20 Dec 18 |                   |                   |              | 0.00              | 190,886.74  | 190,886.74                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / GBP EX.RATE 1.2669 WITH NORTHERN TRUST   | 111,186.490  | 20 Dec 18 |                   |                   |              | 0.00              | 111,186.49  | 111,186.49                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / HKD EX.RATE 0.1277542 WITH NORTHERN      | 56,553.630   | 20 Dec 18 |                   |                   |              | 0.00              | 56,553.63   | 56,553.63                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN      | 17,078.460   | 20 Dec 18 |                   |                   |              | 0.00              | 17,078.46   | 17,078.46                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.008982 WITH NORTHERN TRUST | 257,365.440  | 20 Dec 18 |                   |                   |              | 0.00              | 257,365.44  | 257,365.44                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | 451,540.850  | 20 Dec 18 |                   |                   |              | 0.00              | 451,540.85  | 451,540.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | 655,899.520  | 20 Dec 18 |                   |                   |              | 0.00              | 655,899.52  | 655,899.52                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / JPY EX.RATE 0.0090058 WITH NORTHERN      | 412,744.510  | 20 Dec 18 |                   |                   |              | 0.00              | 412,744.51  | 412,744.51                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / MXN EX.RATE 0.0502569 WITH NORTHERN      | 180,232.960  | 20 Dec 18 |                   |                   |              | 0.00              | 180,232.96  | 180,232.96                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 BRL / USD EX.RATE 3.2538 WITH NORTHERN TRUST   | -33,697.850  | 20 Feb 18 |                   |                   |              | 0.00              | -33,697.85  | -33,697.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8097041 WITH NORTHERN      | -156,410.760 | 20 Feb 18 |                   |                   |              | 0.00              | -156,410.76 | -156,410.76                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 EUR / USD EX.RATE 0.8107013 WITH NORTHERN      | -284,086.150 | 20 Feb 18 |                   |                   |              | 0.00              | -284,086.15 | -284,086.15                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7145082 WITH NORTHERN      | -211,486.030 | 20 Feb 18 |                   |                   |              | 0.00              | -211,486.03 | -211,486.03                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7149496 WITH NORTHERN      | -146,765.590 | 20 Feb 18 |                   |                   |              | 0.00              | -146,765.59 | -146,765.59                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 NOK / USD EX.RATE 7.8512 WITH NORTHERN TRUST   | -296,863.410 | 20 Feb 18 |                   |                   |              | 0.00              | -296,863.41 | -296,863.41                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN      | 257,884.820    | 20 Feb 18 |                   |                   |              | 0.00              | 257,884.82    | 257,884.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN      | 198,864.660    | 20 Feb 18 |                   |                   |              | 0.00              | 198,864.66    | 198,864.66                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / BRL EX.RATE 0.3073991 WITH NORTHERN      | 99,810.330     | 20 Feb 18 |                   |                   |              | 0.00              | 99,810.33     | 99,810.33                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / CAD EX.RATE 0.7928265 WITH NORTHERN      | 11,155.600     | 20 Feb 18 |                   |                   |              | 0.00              | 11,155.60     | 11,155.60                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / EUR EX.RATE 1.23558 WITH NORTHERN TRUST  | 710,195.320    | 20 Feb 18 |                   |                   |              | 0.00              | 710,195.32    | 710,195.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.400454 WITH NORTHERN TRUST | 475,978.060    | 20 Feb 18 |                   |                   |              | 0.00              | 475,978.06    | 475,978.06                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / HKD EX.RATE 0.1278086 WITH NORTHERN      | 394,969.930    | 20 Feb 18 |                   |                   |              | 0.00              | 394,969.93    | 394,969.93                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / JPY EX.RATE 0.0093387 WITH NORTHERN      | 9,109,708.700  | 20 Feb 18 |                   |                   |              | 0.00              | 9,109,708.70  | 9,109,708.70                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 BRL / USD EX.RATE 3.7735 WITH NORTHERN TRUST   | -329,102.670   | 20 Jul 18 |                   |                   |              | 0.00              | -329,102.67   | -329,102.67                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.311302 WITH NORTHERN TRUST | -2,325,073.860 | 20 Jul 18 |                   |                   |              | 0.00              | -2,325,073.86 | -2,325,073.86                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.311302 WITH NORTHERN TRUST | -1,016,862.630 | 20 Jul 18 |                   |                   |              | 0.00              | -1,016,862.63 | -1,016,862.63                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.312337 WITH NORTHERN TRUST | -25,718.270    | 20 Jul 18 |                   |                   |              | 0.00              | -25,718.27    | -25,718.27                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 CAD / USD EX.RATE 1.312337 WITH NORTHERN TRUST | -67,999.480    | 20 Jul 18 |                   |                   |              | 0.00              | -67,999.48    | -67,999.48                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.8526603 WITH NORTHERN      | -126,446.190   | 20 Jul 18 |                   |                   |              | 0.00              | -126,446.19   | -126,446.19                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.854103 WITH NORTHERN TRUST | -298,823.780   | 20 Jul 18 |                   |                   |              | 0.00              | -298,823.78   | -298,823.78                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 JPY / USD EX.RATE 111.73 WITH NORTHERN TRUST   | -586,521.340   | 20 Jul 18 |                   |                   |              | 0.00              | -586,521.34   | -586,521.34                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / CAD EX.RATE 0.7619048 WITH NORTHERN      | 1,015,934.480  | 20 Jul 18 |                   |                   |              | 0.00              | 1,015,934.48  | 1,015,934.48                      | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / CAD EX.RATE 0.7619048 WITH NORTHERN      | 1,934,953.140  | 20 Jul 18 |                   |                   |              | 0.00              | 1,934,953.14  | 1,934,953.14                      | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / GBP EX.RATE 1.311192 WITH NORTHERN TRUST | 161,052.090    | 20 Jul 18 |                   |                   |              | 0.00              | 161,052.09    | 161,052.09                        | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1273817 WITH NORTHERN      | 61,785.230     | 20 Jul 18 |                   |                   |              | 0.00              | 61,785.23     | 61,785.23                         | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 10,864,633.800 | 20 Jul 18 |                   |                   |              | 0.00              | 10,864,633.80 | 10,864,633.80                     | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / HKD EX.RATE 0.1274048 WITH NORTHERN      | 663,584.640    | 20 Jul 18 |                   |                   |              | 0.00              | 663,584.64    | 663,584.64                        | 0.00          |
| FX DEAL TRANACTED ON 20 JUN 2018 BRL / USD EX.RATE 3.7118 WITH NORTHERN TRUST   | -13,183.850    | 20 Jun 18 |                   |                   |              | 0.00              | -13,183.85    | -13,183.85                        | 0.00          |
| FX DEAL TRANACTED ON 20 JUN 2018 CHF / USD EX.RATE 0.9945 WITH NORTHERN TRUST   | -414,457.460   | 20 Jun 18 |                   |                   |              | 0.00              | -414,457.46   | -414,457.46                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUN 2018 EUR / USD EX.RATE 0.8630935 WITH NORTHERN      | -149,469.570   | 20 Jun 18 |                   |                   |              | 0.00              | -149,469.57   | -149,469.57                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUN 2018 GBP / USD EX.RATE 0.7581794 WITH NORTHERN      | -151,526.610   | 20 Jun 18 |                   |                   |              | 0.00              | -151,526.61   | -151,526.61                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 JUN 2018 JPY / USD EX.RATE 109.3104 WITH NORTHERN TRUST | -8,788,876.050 | 20 Jun 18 |                   |                   |              | 0.00              | -8,788,876.05 | -8,788,876.05                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 JPY / USD EX.RATE 109.4504 WITH NORTHERN TRUST | -3,321,994.780 | 20 Jun 18 |                   |                   |              | 0.00              | -3,321,994.78 | -3,321,994.78                     | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / BRL EX.RATE 0.2668374 WITH NORTHERN      | 71,884.920     | 20 Jun 18 |                   |                   |              | 0.00              | 71,884.92     | 71,884.92                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / CAD EX.RATE 0.7514277 WITH NORTHERN      | 5,487.440      | 20 Jun 18 |                   |                   |              | 0.00              | 5,487.44      | 5,487.44                          | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.1586 WITH NORTHERN TRUST   | 6,897.280      | 20 Jun 18 |                   |                   |              | 0.00              | 6,897.28      | 6,897.28                          | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / GBP EX.RATE 1.318 WITH NORTHERN TRUST    | 31,335.780     | 20 Jun 18 |                   |                   |              | 0.00              | 31,335.78     | 31,335.78                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / HKD EX.RATE 0.1274421 WITH NORTHERN      | 1,727,500.470  | 20 Jun 18 |                   |                   |              | 0.00              | 1,727,500.47  | 1,727,500.47                      | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090736 WITH NORTHERN      | 396,137.090    | 20 Jun 18 |                   |                   |              | 0.00              | 396,137.09    | 396,137.09                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090818 WITH NORTHERN      | 3,302,094.800  | 20 Jun 18 |                   |                   |              | 0.00              | 3,302,094.80  | 3,302,094.80                      | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 BRL / USD EX.RATE 3.2903 WITH NORTHERN TRUST   | -99,985.610    | 20 Mar 18 |                   |                   |              | 0.00              | -99,985.61    | -99,985.61                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 CHF / USD EX.RATE 0.95422 WITH NORTHERN TRUST  | -159,388.480   | 20 Mar 18 |                   |                   |              | 0.00              | -159,388.48   | -159,388.48                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 CNY / USD EX.RATE 6.3335 WITH NORTHERN TRUST   | -1,674,227.990 | 20 Mar 18 |                   |                   |              | 0.00              | -1,674,227.99 | -1,674,227.99                     | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8141638 WITH NORTHERN      | -28,632.910    | 20 Mar 18 |                   |                   |              | 0.00              | -28,632.91    | -28,632.91                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8163932 WITH NORTHERN      | -541,352.880   | 20 Mar 18 |                   |                   |              | 0.00              | -541,352.88   | -541,352.88                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8165932 WITH NORTHERN      | -983,504.430   | 20 Mar 18 |                   |                   |              | 0.00              | -983,504.43   | -983,504.43                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7134683 WITH NORTHERN      | -140,894.550   | 20 Mar 18 |                   |                   |              | 0.00              | -140,894.55   | -140,894.55                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.295 WITH NORTHERN TRUST   | -1,517,312.690 | 20 Mar 18 |                   |                   |              | 0.00              | -1,517,312.69 | -1,517,312.69                     | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 JPY / USD EX.RATE 106.3626 WITH NORTHERN TRUST | -294,349.810   | 20 Mar 18 |                   |                   |              | 0.00              | -294,349.81   | -294,349.81                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 KRW / USD EX.RATE 1070.7 WITH NORTHERN TRUST   | -1,999,559.680 | 20 Mar 18 |                   |                   |              | 0.00              | -1,999,559.68 | -1,999,559.68                     | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 TWD / USD EX.RATE 29.129 WITH NORTHERN TRUST   | -559,454.940   | 20 Mar 18 |                   |                   |              | 0.00              | -559,454.94   | -559,454.94                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / BRL EX.RATE 0.3027367 WITH NORTHERN      | 262,934.270    | 20 Mar 18 |                   |                   |              | 0.00              | 262,934.27    | 262,934.27                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / BRL EX.RATE 0.3027367 WITH NORTHERN      | 765.520        | 20 Mar 18 |                   |                   |              | 0.00              | 765.52        | 765.52                            | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7639058 WITH NORTHERN      | 745,995.760    | 20 Mar 18 |                   |                   |              | 0.00              | 745,995.76    | 745,995.76                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7639058 WITH NORTHERN      | 253,884.610    | 20 Mar 18 |                   |                   |              | 0.00              | 253,884.61    | 253,884.61                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN      | 261,330.530    | 20 Mar 18 |                   |                   |              | 0.00              | 261,330.53    | 261,330.53                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN      | 88,865.550     | 20 Mar 18 |                   |                   |              | 0.00              | 88,865.55     | 88,865.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN      | 59,586.160    | 20 Mar 18 |                   |                   |              | 0.00              | 59,586.16    | 59,586.16                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7640809 WITH NORTHERN      | 175,227.440   | 20 Mar 18 |                   |                   |              | 0.00              | 175,227.44   | 175,227.44                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CAD EX.RATE 0.7647891 WITH NORTHERN      | 39,787.630    | 20 Mar 18 |                   |                   |              | 0.00              | 39,787.63    | 39,787.63                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / CNY EX.RATE 0.1569046 WITH NORTHERN      | 1,663,772.770 | 20 Mar 18 |                   |                   |              | 0.00              | 1,663,772.77 | 1,663,772.77                      | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.233011 WITH NORTHERN TRUST | 1,289,589.230 | 20 Mar 18 |                   |                   |              | 0.00              | 1,289,589.23 | 1,289,589.23                      | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / GBP EX.RATE 1.3995 WITH NORTHERN TRUST   | 591,908.810   | 20 Mar 18 |                   |                   |              | 0.00              | 591,908.81   | 591,908.81                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.0151297 WITH NORTHERN      | 1,498,947.450 | 20 Mar 18 |                   |                   |              | 0.00              | 1,498,947.45 | 1,498,947.45                      | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / JPY EX.RATE 0.009387 WITH NORTHERN TRUST | 351.830       | 20 Mar 18 |                   |                   |              | 0.00              | 351.83       | 351.83                            | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / KRW EX.RATE 0.000936 WITH NORTHERN TRUST | 2,003,864.230 | 20 Mar 18 |                   |                   |              | 0.00              | 2,003,864.23 | 2,003,864.23                      | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / TWD EX.RATE 0.034644 WITH NORTHERN TRUST | 564,571.730   | 20 Mar 18 |                   |                   |              | 0.00              | 564,571.73   | 564,571.73                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / ZAR EX.RATE 0.0835422 WITH NORTHERN      | 29,510.440    | 20 Mar 18 |                   |                   |              | 0.00              | 29,510.44    | 29,510.44                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 CAD / USD EX.RATE 1.32421 WITH NORTHERN TRUST  | -117,621.260  | 20 Nov 18 |                   |                   |              | 0.00              | -117,621.26  | -117,621.26                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 CAD / USD EX.RATE 1.33166 WITH NORTHERN TRUST  | -111,826.320  | 20 Nov 18 |                   |                   |              | 0.00              | -111,826.32  | -111,826.32                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 CNH / USD EX.RATE 6.94 WITH NORTHERN TRUST    | -4,639,769.450 | 20 Nov 18 |                   |                   |              | 0.00              | -4,639,769.45 | -4,639,769.45                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8780063 WITH NORTHERN     | -406,867.350   | 20 Nov 18 |                   |                   |              | 0.00              | -406,867.35   | -406,867.35                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8780402 WITH NORTHERN     | -498,389.020   | 20 Nov 18 |                   |                   |              | 0.00              | -498,389.02   | -498,389.02                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8786574 WITH NORTHERN     | -185,631.390   | 20 Nov 18 |                   |                   |              | 0.00              | -185,631.39   | -185,631.39                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN     | -254,836.030   | 20 Nov 18 |                   |                   |              | 0.00              | -254,836.03   | -254,836.03                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN     | -556,358.080   | 20 Nov 18 |                   |                   |              | 0.00              | -556,358.08   | -556,358.08                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8801322 WITH NORTHERN     | -778,288.110   | 20 Nov 18 |                   |                   |              | 0.00              | -778,288.11   | -778,288.11                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 GBP / USD EX.RATE 0.7807383 WITH NORTHERN     | -57,842.320    | 20 Nov 18 |                   |                   |              | 0.00              | -57,842.32    | -57,842.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CAD EX.RATE 0.7554211 WITH NORTHERN     | 4,934.880      | 20 Nov 18 |                   |                   |              | 0.00              | 4,934.88      | 4,934.88                          | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CAD EX.RATE 0.7554211 WITH NORTHERN     | 5,942.010      | 20 Nov 18 |                   |                   |              | 0.00              | 5,942.01      | 5,942.01                          | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0046515 WITH NORTHERN     | 287,369.530    | 20 Nov 18 |                   |                   |              | 0.00              | 287,369.53    | 287,369.53                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / CHF EX.RATE 1.0053485 WITH NORTHERN     | 294,445.320    | 20 Nov 18 |                   |                   |              | 0.00              | 294,445.32    | 294,445.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27812 WITH NORTHERN TRUST | 254,203.040    | 20 Nov 18 |                   |                   |              | 0.00              | 254,203.04    | 254,203.04                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.2784 WITH NORTHERN TRUST   | 307,333.730    | 20 Nov 18 |                   |                   |              | 0.00              | 307,333.73    | 307,333.73                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / HKD EX.RATE 0.1276878 WITH NORTHERN      | 43,024.710     | 20 Nov 18 |                   |                   |              | 0.00              | 43,024.71     | 43,024.71                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0088747 WITH NORTHERN      | 11,625.840     | 20 Nov 18 |                   |                   |              | 0.00              | 11,625.84     | 11,625.84                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0088749 WITH NORTHERN      | 178,767.060    | 20 Nov 18 |                   |                   |              | 0.00              | 178,767.06    | 178,767.06                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8497621 WITH NORTHERN      | -2,483,847.050 | 20 Sep 18 |                   |                   |              | 0.00              | -2,483,847.05 | -2,483,847.05                     | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8509986 WITH NORTHERN      | -64,816.110    | 20 Sep 18 |                   |                   |              | 0.00              | -64,816.11    | -64,816.11                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7518119 WITH NORTHERN      | -1,079,839.300 | 20 Sep 18 |                   |                   |              | 0.00              | -1,079,839.30 | -1,079,839.30                     | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 GBP / USD EX.RATE 0.7521625 WITH NORTHERN      | -2,746,858.680 | 20 Sep 18 |                   |                   |              | 0.00              | -2,746,858.68 | -2,746,858.68                     | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 HKD / USD EX.RATE 7.8425 WITH NORTHERN TRUST   | -34,722.900    | 20 Sep 18 |                   |                   |              | 0.00              | -34,722.90    | -34,722.90                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 HKD / USD EX.RATE 7.8436 WITH NORTHERN TRUST   | -33,465.240    | 20 Sep 18 |                   |                   |              | 0.00              | -33,465.24    | -33,465.24                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 ILS / USD EX.RATE 3.57251 WITH NORTHERN TRUST  | -891,660.080   | 20 Sep 18 |                   |                   |              | 0.00              | -891,660.08   | -891,660.08                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 JPY / USD EX.RATE 112.1725 WITH NORTHERN TRUST | -194,329.050   | 20 Sep 18 |                   |                   |              | 0.00              | -194,329.05   | -194,329.05                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 SEK / USD EX.RATE 8.7841 WITH NORTHERN TRUST   | -47.850        | 20 Sep 18 |                   |                   |              | 0.00              | -47.85        | -47.85                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / BRL EX.RATE 0.2430902 WITH NORTHERN      | 6,684.800     | 20 Sep 18 |                   |                   |              | 0.00              | 6,684.80     | 6,684.80                          | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / CHF EX.RATE 1.0407993 WITH NORTHERN      | 532,554.120   | 20 Sep 18 |                   |                   |              | 0.00              | 532,554.12   | 532,554.12                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / EUR EX.RATE 1.18468 WITH NORTHERN TRUST  | 2,500,479.200 | 20 Sep 18 |                   |                   |              | 0.00              | 2,500,479.20 | 2,500,479.20                      | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / GBP EX.RATE 1.323988 WITH NORTHERN TRUST | 129,988.550   | 20 Sep 18 |                   |                   |              | 0.00              | 129,988.55   | 129,988.55                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / GBP EX.RATE 1.3251 WITH NORTHERN TRUST   | 1,075,763.880 | 20 Sep 18 |                   |                   |              | 0.00              | 1,075,763.88 | 1,075,763.88                      | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / JPY EX.RATE 0.0088826 WITH NORTHERN      | 37,307.410    | 20 Sep 18 |                   |                   |              | 0.00              | 37,307.41    | 37,307.41                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / JPY EX.RATE 0.0088864 WITH NORTHERN      | 238,450.900   | 20 Sep 18 |                   |                   |              | 0.00              | 238,450.90   | 238,450.90                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / NZD EX.RATE 0.667 WITH NORTHERN TRUST    | 35,962.550    | 20 Sep 18 |                   |                   |              | 0.00              | 35,962.55    | 35,962.55                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / NZD EX.RATE 0.667 WITH NORTHERN TRUST    | 6,346.410     | 20 Sep 18 |                   |                   |              | 0.00              | 6,346.41     | 6,346.41                          | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / SGD EX.RATE 0.7321716 WITH NORTHERN      | 2,020.940     | 20 Sep 18 |                   |                   |              | 0.00              | 2,020.94     | 2,020.94                          | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / SGD EX.RATE 0.7321716 WITH NORTHERN      | 15,111.880    | 20 Sep 18 |                   |                   |              | 0.00              | 15,111.88    | 15,111.88                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 CHF / USD EX.RATE 0.985278 WITH NORTHERN TRUST | -41,298.510   | 21 Aug 18 |                   |                   |              | 0.00              | -41,298.51   | -41,298.51                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 EUR / USD EX.RATE 0.8639891 WITH NORTHERN      | -75,995.360   | 21 Aug 18 |                   |                   |              | 0.00              | -75,995.36   | -75,995.36                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7747734 WITH NORTHERN      | -63,703.670  | 21 Aug 18 |                   |                   |              | 0.00              | -63,703.67  | -63,703.67                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7747734 WITH NORTHERN      | -63,236.160  | 21 Aug 18 |                   |                   |              | 0.00              | -63,236.16  | -63,236.16                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / BRL EX.RATE 0.2507145 WITH NORTHERN      | 5,579.240    | 21 Aug 18 |                   |                   |              | 0.00              | 5,579.24    | 5,579.24                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.7661303 WITH NORTHERN      | 17,463.880   | 21 Aug 18 |                   |                   |              | 0.00              | 17,463.88   | 17,463.88                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.7661303 WITH NORTHERN      | 7,919.850    | 21 Aug 18 |                   |                   |              | 0.00              | 7,919.85    | 7,919.85                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / CNH EX.RATE 0.1464901 WITH NORTHERN      | 416,421.420  | 21 Aug 18 |                   |                   |              | 0.00              | 416,421.42  | 416,421.42                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / GBP EX.RATE 1.289961 WITH NORTHERN TRUST | 198,692.820  | 21 Aug 18 |                   |                   |              | 0.00              | 198,692.82  | 198,692.82                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 29,176.860   | 21 Aug 18 |                   |                   |              | 0.00              | 29,176.86   | 29,176.86                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / JPY EX.RATE 0.0090572 WITH NORTHERN      | 148,877.520  | 21 Aug 18 |                   |                   |              | 0.00              | 148,877.52  | 148,877.52                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / MXN EX.RATE 0.0529524 WITH NORTHERN      | 29,206.470   | 21 Aug 18 |                   |                   |              | 0.00              | 29,206.47   | 29,206.47                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST   | -351,769.830 | 21 Dec 18 |                   |                   |              | 0.00              | -351,769.83 | -351,769.83                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST   | -357,749.370 | 21 Dec 18 |                   |                   |              | 0.00              | -357,749.37 | -357,749.37                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8636 WITH NORTHERN TRUST   | -29,522.480  | 21 Dec 18 |                   |                   |              | 0.00              | -29,522.48  | -29,522.48                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8744 WITH NORTHERN TRUST   | -206,520.250  | 21 Dec 18 |                   |                   |              | 0.00              | -206,520.25  | -206,520.25                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 BRL / USD EX.RATE 3.8744 WITH NORTHERN TRUST   | -64,187.300   | 21 Dec 18 |                   |                   |              | 0.00              | -64,187.30   | -64,187.30                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 CHF / USD EX.RATE 0.994081 WITH NORTHERN TRUST | -216,859.660  | 21 Dec 18 |                   |                   |              | 0.00              | -216,859.66  | -216,859.66                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 EUR / USD EX.RATE 0.8801074 WITH NORTHERN      | -503,196.980  | 21 Dec 18 |                   |                   |              | 0.00              | -503,196.98  | -503,196.98                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN      | 40,148.580    | 21 Dec 18 |                   |                   |              | 0.00              | 40,148.58    | 40,148.58                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN      | 42,485.760    | 21 Dec 18 |                   |                   |              | 0.00              | 42,485.76    | 42,485.76                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / BRL EX.RATE 0.2581045 WITH NORTHERN      | 427,198.540   | 21 Dec 18 |                   |                   |              | 0.00              | 427,198.54   | 427,198.54                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7359435 WITH NORTHERN      | 265,307.620   | 21 Dec 18 |                   |                   |              | 0.00              | 265,307.62   | 265,307.62                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7403689 WITH NORTHERN      | 320,025.970   | 21 Dec 18 |                   |                   |              | 0.00              | 320,025.97   | 320,025.97                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / CHF EX.RATE 1.0047222 WITH NORTHERN      | 7,095,543.530 | 21 Dec 18 |                   |                   |              | 0.00              | 7,095,543.53 | 7,095,543.53                      | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / EUR EX.RATE 1.1357 WITH NORTHERN TRUST   | 999,291.770   | 21 Dec 18 |                   |                   |              | 0.00              | 999,291.77   | 999,291.77                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / GBP EX.RATE 1.2621 WITH NORTHERN TRUST   | 1,658,650.180 | 21 Dec 18 |                   |                   |              | 0.00              | 1,658,650.18 | 1,658,650.18                      | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / GBP EX.RATE 1.263686 WITH NORTHERN TRUST | 398,933.790   | 21 Dec 18 |                   |                   |              | 0.00              | 398,933.79   | 398,933.79                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / HKD EX.RATE 0.1277188 WITH NORTHERN      | 67,521.590   | 21 Dec 18 |                   |                   |              | 0.00              | 67,521.59   | 67,521.59                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089797 WITH NORTHERN      | 103,081.650  | 21 Dec 18 |                   |                   |              | 0.00              | 103,081.65  | 103,081.65                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089928 WITH NORTHERN      | 10,400.980   | 21 Dec 18 |                   |                   |              | 0.00              | 10,400.98   | 10,400.98                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / MXN EX.RATE 0.0501269 WITH NORTHERN      | 97,965.500   | 21 Dec 18 |                   |                   |              | 0.00              | 97,965.50   | 97,965.50                         | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST   | -42,225.940  | 21 Feb 18 |                   |                   |              | 0.00              | -42,225.94  | -42,225.94                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST   | -13,787.790  | 21 Feb 18 |                   |                   |              | 0.00              | -13,787.79  | -13,787.79                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 BRL / USD EX.RATE 3.2515 WITH NORTHERN TRUST   | -9,520.590   | 21 Feb 18 |                   |                   |              | 0.00              | -9,520.59   | -9,520.59                         | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / BRL EX.RATE 0.3069085 WITH NORTHERN      | 6,207.050    | 21 Feb 18 |                   |                   |              | 0.00              | 6,207.05    | 6,207.05                          | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / EUR EX.RATE 1.232679 WITH NORTHERN TRUST | 313,020.830  | 21 Feb 18 |                   |                   |              | 0.00              | 313,020.83  | 313,020.83                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / GBP EX.RATE 1.3918 WITH NORTHERN TRUST   | 878,863.930  | 21 Feb 18 |                   |                   |              | 0.00              | 878,863.93  | 878,863.93                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / GBP EX.RATE 1.397342 WITH NORTHERN TRUST | 7,136.560    | 21 Feb 18 |                   |                   |              | 0.00              | 7,136.56    | 7,136.56                          | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN      | 854,958.480  | 21 Feb 18 |                   |                   |              | 0.00              | 854,958.48  | 854,958.48                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 BRL / USD EX.RATE 3.7635 WITH NORTHERN TRUST   | -252,378.140 | 21 Jun 18 |                   |                   |              | 0.00              | -252,378.14 | -252,378.14                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 JUN 2018 CHF / USD EX.RATE 0.99153 WITH NORTHERN TRUST  | -519,526.250 | 21 Jun 18 |                   |                   |              | 0.00              | -519,526.25 | -519,526.25                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 EUR / USD EX.RATE 0.8616485 WITH NORTHERN      | -254,291.800 | 21 Jun 18 |                   |                   |              | 0.00              | -254,291.80 | -254,291.80                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.754463 WITH NORTHERN TRUST | -94,135.830  | 21 Jun 18 |                   |                   |              | 0.00              | -94,135.83  | -94,135.83                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.7549187 WITH NORTHERN      | -288,331.640 | 21 Jun 18 |                   |                   |              | 0.00              | -288,331.64 | -288,331.64                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 HKD / USD EX.RATE 7.84572 WITH NORTHERN TRUST  | -482,588.550 | 21 Jun 18 |                   |                   |              | 0.00              | -482,588.55 | -482,588.55                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / CAD EX.RATE 0.7500188 WITH NORTHERN      | 3.700        | 21 Jun 18 |                   |                   |              | 0.00              | 3.70        | 3.70                              | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | 31,627.310   | 21 Jun 18 |                   |                   |              | 0.00              | 31,627.31   | 31,627.31                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | 1,449.270    | 21 Jun 18 |                   |                   |              | 0.00              | 1,449.27    | 1,449.27                          | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | 484.580      | 21 Jun 18 |                   |                   |              | 0.00              | 484.58      | 484.58                            | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1587 WITH NORTHERN TRUST   | 10,575.070   | 21 Jun 18 |                   |                   |              | 0.00              | 10,575.07   | 10,575.07                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST   | 25,002.060   | 21 Jun 18 |                   |                   |              | 0.00              | 25,002.06   | 25,002.06                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / EUR EX.RATE 1.1611 WITH NORTHERN TRUST   | 661,871.560  | 21 Jun 18 |                   |                   |              | 0.00              | 661,871.56  | 661,871.56                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / GBP EX.RATE 1.3247 WITH NORTHERN TRUST   | 31,057.340   | 21 Jun 18 |                   |                   |              | 0.00              | 31,057.34   | 31,057.34                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / HKD EX.RATE 0.1274519 WITH NORTHERN      | 358,623.060 | 21 Jun 18 |                   |                   |              | 0.00              | 358,623.06 | 358,623.06                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | 20,491.210  | 21 Jun 18 |                   |                   |              | 0.00              | 20,491.21  | 20,491.21                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | 3,163.130   | 21 Jun 18 |                   |                   |              | 0.00              | 3,163.13   | 3,163.13                          | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090629 WITH NORTHERN      | 29,320.280  | 21 Jun 18 |                   |                   |              | 0.00              | 29,320.28  | 29,320.28                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 BRL / USD EX.RATE 3.3015 WITH NORTHERN TRUST   | -30,166.890 | 21 Mar 18 |                   |                   |              | 0.00              | -30,166.89 | -30,166.89                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 CAD / USD EX.RATE 1.295241 WITH NORTHERN TRUST | -23,972.370 | 21 Mar 18 |                   |                   |              | 0.00              | -23,972.37 | -23,972.37                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 CHF / USD EX.RATE 0.953003 WITH NORTHERN TRUST | -41,628.550 | 21 Mar 18 |                   |                   |              | 0.00              | -41,628.55 | -41,628.55                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / BRL EX.RATE 0.3030211 WITH NORTHERN      | 247,705.350 | 21 Mar 18 |                   |                   |              | 0.00              | 247,705.35 | 247,705.35                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / CAD EX.RATE 0.7718789 WITH NORTHERN      | 126,598.650 | 21 Mar 18 |                   |                   |              | 0.00              | 126,598.65 | 126,598.65                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.228556 WITH NORTHERN TRUST | 109,703.490 | 21 Mar 18 |                   |                   |              | 0.00              | 109,703.49 | 109,703.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / GBP EX.RATE 1.406792 WITH NORTHERN TRUST | 422,246.580 | 21 Mar 18 |                   |                   |              | 0.00              | 422,246.58 | 422,246.58                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 BRL / USD EX.RATE 3.6958 WITH NORTHERN TRUST   | -77,141.010 | 21 May 18 |                   |                   |              | 0.00              | -77,141.01 | -77,141.01                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | -3,095.550  | 21 May 18 |                   |                   |              | 0.00              | -3,095.55  | -3,095.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | -2,845.910   | 21 May 18 |                   |                   |              | 0.00              | -2,845.91   | -2,845.91                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | -38,304.680  | 21 May 18 |                   |                   |              | 0.00              | -38,304.68  | -38,304.68                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 CAD / USD EX.RATE 1.283843 WITH NORTHERN TRUST | -34,804.260  | 21 May 18 |                   |                   |              | 0.00              | -34,804.26  | -34,804.26                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 EUR / USD EX.RATE 0.8514095 WITH NORTHERN      | -45,480.480  | 21 May 18 |                   |                   |              | 0.00              | -45,480.48  | -45,480.48                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7452676 WITH NORTHERN      | -12,613.350  | 21 May 18 |                   |                   |              | 0.00              | -12,613.35  | -12,613.35                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7455737 WITH NORTHERN      | -33,727.540  | 21 May 18 |                   |                   |              | 0.00              | -33,727.54  | -33,727.54                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 GBP / USD EX.RATE 0.7456566 WITH NORTHERN      | -430,390.170 | 21 May 18 |                   |                   |              | 0.00              | -430,390.17 | -430,390.17                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | 48,207.320   | 21 May 18 |                   |                   |              | 0.00              | 48,207.32   | 48,207.32                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | 79,553.060   | 21 May 18 |                   |                   |              | 0.00              | 79,553.06   | 79,553.06                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.269353 WITH NORTHERN TRUST | 36,568.410   | 21 May 18 |                   |                   |              | 0.00              | 36,568.41   | 36,568.41                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | 8,587.650    | 21 May 18 |                   |                   |              | 0.00              | 8,587.65    | 8,587.65                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | 7,453.600    | 21 May 18 |                   |                   |              | 0.00              | 7,453.60    | 7,453.60                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / CAD EX.RATE 0.7789114 WITH NORTHERN      | 39,299.430   | 21 May 18 |                   |                   |              | 0.00              | 39,299.43   | 39,299.43                         | 0.00          |

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / GBP EX.RATE 1.3406 WITH NORTHERN TRUST   | 29,711.580   | 21 May 18 |                   |                   |              | 0.00              | 29,711.58   | 29,711.58                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / GBP EX.RATE 1.343 WITH NORTHERN TRUST    | 11,878.540   | 21 May 18 |                   |                   |              | 0.00              | 11,878.54   | 11,878.54                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.008992 WITH NORTHERN TRUST | 356,190.930  | 21 May 18 |                   |                   |              | 0.00              | 356,190.93  | 356,190.93                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089936 WITH NORTHERN      | 44,155.690   | 21 May 18 |                   |                   |              | 0.00              | 44,155.69   | 44,155.69                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 CAD / USD EX.RATE 1.329034 WITH NORTHERN TRUST | -18,020.930  | 21 Nov 18 |                   |                   |              | 0.00              | -18,020.93  | -18,020.93                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 CAD / USD EX.RATE 1.329034 WITH NORTHERN TRUST | -16,323.250  | 21 Nov 18 |                   |                   |              | 0.00              | -16,323.25  | -16,323.25                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 EUR / USD EX.RATE 0.8779477 WITH NORTHERN      | -429,756.850 | 21 Nov 18 |                   |                   |              | 0.00              | -429,756.85 | -429,756.85                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 HKD / USD EX.RATE 7.8322 WITH NORTHERN TRUST   | -682,360.100 | 21 Nov 18 |                   |                   |              | 0.00              | -682,360.10 | -682,360.10                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / BRL EX.RATE 0.2635741 WITH NORTHERN      | 26,591.220   | 21 Nov 18 |                   |                   |              | 0.00              | 26,591.22   | 26,591.22                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / BRL EX.RATE 0.2635741 WITH NORTHERN      | 19,741.490   | 21 Nov 18 |                   |                   |              | 0.00              | 19,741.49   | 19,741.49                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CAD EX.RATE 0.7524262 WITH NORTHERN      | 5,226.910    | 21 Nov 18 |                   |                   |              | 0.00              | 5,226.91    | 5,226.91                          | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CAD EX.RATE 0.7524262 WITH NORTHERN      | 6,292.840    | 21 Nov 18 |                   |                   |              | 0.00              | 6,292.84    | 6,292.84                          | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CHF EX.RATE 1.0056922 WITH NORTHERN      | 169,392.100  | 21 Nov 18 |                   |                   |              | 0.00              | 169,392.10  | 169,392.10                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / CNH EX.RATE 0.1444043 WITH NORTHERN      | 766,583.900    | 21 Nov 18 |                   |                   |              | 0.00              | 766,583.90    | 766,583.90                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | 2,891.910      | 21 Nov 18 |                   |                   |              | 0.00              | 2,891.91      | 2,891.91                          | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | 10,873.570     | 21 Nov 18 |                   |                   |              | 0.00              | 10,873.57     | 10,873.57                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST   | 6,426.220      | 21 Nov 18 |                   |                   |              | 0.00              | 6,426.22      | 6,426.22                          | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.1398 WITH NORTHERN TRUST   | 2,629.690      | 21 Nov 18 |                   |                   |              | 0.00              | 2,629.69      | 2,629.69                          | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / GBP EX.RATE 1.27816 WITH NORTHERN TRUST  | 1,957,028.790  | 21 Nov 18 |                   |                   |              | 0.00              | 1,957,028.79  | 1,957,028.79                      | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.008844 WITH NORTHERN TRUST | 413,666.070    | 21 Nov 18 |                   |                   |              | 0.00              | 413,666.07    | 413,666.07                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.0088464 WITH NORTHERN      | 28,776.780     | 21 Nov 18 |                   |                   |              | 0.00              | 28,776.78     | 28,776.78                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / JPY EX.RATE 0.00885 WITH NORTHERN TRUST  | 546,577.510    | 21 Nov 18 |                   |                   |              | 0.00              | 546,577.51    | 546,577.51                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / MXN EX.RATE 0.0494709 WITH NORTHERN      | 24,578.330     | 21 Nov 18 |                   |                   |              | 0.00              | 24,578.33     | 24,578.33                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 BRL / USD EX.RATE 4.0727 WITH NORTHERN TRUST   | -2,112,786.010 | 21 Sep 18 |                   |                   |              | 0.00              | -2,112,786.01 | -2,112,786.01                     | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 CHF / USD EX.RATE 0.951462 WITH NORTHERN TRUST | -766,282.460   | 21 Sep 18 |                   |                   |              | 0.00              | -766,282.46   | -766,282.46                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8508336 WITH NORTHERN      | -17,973.290    | 21 Sep 18 |                   |                   |              | 0.00              | -17,973.29    | -17,973.29                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 EUR / USD EX.RATE 0.8514986 WITH NORTHERN      | -2,166,544.860 | 21 Sep 18 |                   |                   |              | 0.00              | -2,166,544.86 | -2,166,544.86                     | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 GBP / USD EX.RATE 0.7610396 WITH NORTHERN      | -5,867,401.890 | 21 Sep 18 |                   |                   |              | 0.00              | -5,867,401.89 | -5,867,401.89                     | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 HKD / USD EX.RATE 7.8072 WITH NORTHERN TRUST   | -80,016.730    | 21 Sep 18 |                   |                   |              | 0.00              | -80,016.73    | -80,016.73                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 HKD / USD EX.RATE 7.808 WITH NORTHERN TRUST    | -32,193.560    | 21 Sep 18 |                   |                   |              | 0.00              | -32,193.56    | -32,193.56                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / AUD EX.RATE 0.728444 WITH NORTHERN TRUST | 1,113,864.240  | 21 Sep 18 |                   |                   |              | 0.00              | 1,113,864.24  | 1,113,864.24                      | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / CAD EX.RATE 0.7736944 WITH NORTHERN      | 9.420          | 21 Sep 18 |                   |                   |              | 0.00              | 9.42          | 9.42                              | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / CHF EX.RATE 1.0430792 WITH NORTHERN      | 536,220.920    | 21 Sep 18 |                   |                   |              | 0.00              | 536,220.92    | 536,220.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.1745 WITH NORTHERN TRUST   | 3,571,624.140  | 21 Sep 18 |                   |                   |              | 0.00              | 3,571,624.14  | 3,571,624.14                      | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / EUR EX.RATE 1.182244 WITH NORTHERN TRUST | 2,181,015.550  | 21 Sep 18 |                   |                   |              | 0.00              | 2,181,015.55  | 2,181,015.55                      | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.3078 WITH NORTHERN TRUST   | 217,855.940    | 21 Sep 18 |                   |                   |              | 0.00              | 217,855.94    | 217,855.94                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / GBP EX.RATE 1.30849 WITH NORTHERN TRUST  | 119,509.340    | 21 Sep 18 |                   |                   |              | 0.00              | 119,509.34    | 119,509.34                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088755 WITH NORTHERN      | 290,286.120    | 21 Sep 18 |                   |                   |              | 0.00              | 290,286.12    | 290,286.12                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088755 WITH NORTHERN      | 45,753.150     | 21 Sep 18 |                   |                   |              | 0.00              | 45,753.15     | 45,753.15                         | 0.00          |

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Account ID LOCKH

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / JPY EX.RATE 0.0088842 WITH NORTHERN      | 160,494.390  | 21 Sep 18 |                   |                   |              | 0.00              | 160,494.39  | 160,494.39                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 BRL / USD EX.RATE 4.061 WITH NORTHERN TRUST    | -28,771.700  | 22 Aug 18 |                   |                   |              | 0.00              | -28,771.70  | -28,771.70                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 BRL / USD EX.RATE 4.061 WITH NORTHERN TRUST    | -11,364.710  | 22 Aug 18 |                   |                   |              | 0.00              | -11,364.71  | -11,364.71                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 CHF / USD EX.RATE 0.983877 WITH NORTHERN TRUST | -42,113.640  | 22 Aug 18 |                   |                   |              | 0.00              | -42,113.64  | -42,113.64                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7739938 WITH NORTHERN      | -80,366.440  | 22 Aug 18 |                   |                   |              | 0.00              | -80,366.44  | -80,366.44                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7739938 WITH NORTHERN      | -63,601.040  | 22 Aug 18 |                   |                   |              | 0.00              | -63,601.04  | -63,601.04                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 HKD / USD EX.RATE 7.84967 WITH NORTHERN TRUST  | -248,220.820 | 22 Aug 18 |                   |                   |              | 0.00              | -248,220.82 | -248,220.82                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 JPY / USD EX.RATE 110.54 WITH NORTHERN TRUST   | -159,944.810 | 22 Aug 18 |                   |                   |              | 0.00              | -159,944.81 | -159,944.81                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / BRL EX.RATE 0.2462933 WITH NORTHERN      | 584.720      | 22 Aug 18 |                   |                   |              | 0.00              | 584.72      | 584.72                            | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / CAD EX.RATE 0.7672471 WITH NORTHERN      | 2,732.970    | 22 Aug 18 |                   |                   |              | 0.00              | 2,732.97    | 2,732.97                          | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / CAD EX.RATE 0.7672471 WITH NORTHERN      | 6,025.510    | 22 Aug 18 |                   |                   |              | 0.00              | 6,025.51    | 6,025.51                          | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.158422 WITH NORTHERN TRUST | 570,702.620  | 22 Aug 18 |                   |                   |              | 0.00              | 570,702.62  | 570,702.62                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / GBP EX.RATE 1.2909 WITH NORTHERN TRUST   | 394,226.660  | 22 Aug 18 |                   |                   |              | 0.00              | 394,226.66  | 394,226.66                        | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273885 WITH NORTHERN      | 1,241,088.980 | 22 Aug 18 |                   |                   |              | 0.00              | 1,241,088.98 | 1,241,088.98                      | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | 15,707.810    | 22 Aug 18 |                   |                   |              | 0.00              | 15,707.81    | 15,707.81                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090449 WITH NORTHERN      | 49,172.470    | 22 Aug 18 |                   |                   |              | 0.00              | 49,172.47    | 49,172.47                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090465 WITH NORTHERN      | 190,821.470   | 22 Aug 18 |                   |                   |              | 0.00              | 190,821.47   | 190,821.47                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / MXN EX.RATE 0.053318 WITH NORTHERN TRUST | 24,009.820    | 22 Aug 18 |                   |                   |              | 0.00              | 24,009.82    | 24,009.82                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.251 WITH NORTHERN TRUST    | -234,267.900  | 22 Feb 18 |                   |                   |              | 0.00              | -234,267.90  | -234,267.90                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.251 WITH NORTHERN TRUST    | -148,386.160  | 22 Feb 18 |                   |                   |              | 0.00              | -148,386.16  | -148,386.16                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 DKK / USD EX.RATE 6.0365 WITH NORTHERN TRUST   | -51,502.070   | 22 Feb 18 |                   |                   |              | 0.00              | -51,502.07   | -51,502.07                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / CAD EX.RATE 0.7863428 WITH NORTHERN      | 13,820.620    | 22 Feb 18 |                   |                   |              | 0.00              | 13,820.62    | 13,820.62                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / EUR EX.RATE 1.232558 WITH NORTHERN TRUST | 1,858,741.910 | 22 Feb 18 |                   |                   |              | 0.00              | 1,858,741.91 | 1,858,741.91                      | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / GBP EX.RATE 1.394233 WITH NORTHERN TRUST | 15,914.790    | 22 Feb 18 |                   |                   |              | 0.00              | 15,914.79    | 15,914.79                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / GBP EX.RATE 1.3946 WITH NORTHERN TRUST   | 396,437.360   | 22 Feb 18 |                   |                   |              | 0.00              | 396,437.36   | 396,437.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN      | 418,515.350   | 22 Feb 18 |                   |                   |              | 0.00              | 418,515.35   | 418,515.35                        | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / MXN EX.RATE 0.0536156 WITH NORTHERN      | 12,047.330   | 22 Feb 18 |                   |                   |              | 0.00              | 12,047.33   | 12,047.33                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 BRL / USD EX.RATE 3.1891 WITH NORTHERN TRUST   | -85,256.240  | 22 Jan 18 |                   |                   |              | 0.00              | -85,256.24  | -85,256.24                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 BRL / USD EX.RATE 3.1905 WITH NORTHERN TRUST   | -58,966.530  | 22 Jan 18 |                   |                   |              | 0.00              | -58,966.53  | -58,966.53                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.244351 WITH NORTHERN TRUST | -646.710     | 22 Jan 18 |                   |                   |              | 0.00              | -646.71     | -646.71                           | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.244351 WITH NORTHERN TRUST | -1,210.630   | 22 Jan 18 |                   |                   |              | 0.00              | -1,210.63   | -1,210.63                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 HKD / USD EX.RATE 7.8192 WITH NORTHERN TRUST   | -946,947.200 | 22 Jan 18 |                   |                   |              | 0.00              | -946,947.20 | -946,947.20                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 JPY / USD EX.RATE 110.7139 WITH NORTHERN TRUST | -118,664.740 | 22 Jan 18 |                   |                   |              | 0.00              | -118,664.74 | -118,664.74                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / BRL EX.RATE 0.3135681 WITH NORTHERN      | 987.830      | 22 Jan 18 |                   |                   |              | 0.00              | 987.83      | 987.83                            | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / BRL EX.RATE 0.3135681 WITH NORTHERN      | 1,905.950    | 22 Jan 18 |                   |                   |              | 0.00              | 1,905.95    | 1,905.95                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / CAD EX.RATE 0.8030194 WITH NORTHERN      | 76,987.590   | 22 Jan 18 |                   |                   |              | 0.00              | 76,987.59   | 76,987.59                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / CHF EX.RATE 1.0396415 WITH NORTHERN      | 7,992.960    | 22 Jan 18 |                   |                   |              | 0.00              | 7,992.96    | 7,992.96                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.2243 WITH NORTHERN TRUST   | 2,877.070    | 22 Jan 18 |                   |                   |              | 0.00              | 2,877.07    | 2,877.07                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.2258 WITH NORTHERN TRUST   | 29,288.320   | 22 Jan 18 |                   |                   |              | 0.00              | 29,288.32   | 29,288.32                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / EUR EX.RATE 1.225822 WITH NORTHERN TRUST | 653,474.270    | 22 Jan 18 |                   |                   |              | 0.00              | 653,474.27    | 653,474.27                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / GBP EX.RATE 1.39865 WITH NORTHERN TRUST  | 11,254.740     | 22 Jan 18 |                   |                   |              | 0.00              | 11,254.74     | 11,254.74                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 ZAR / USD EX.RATE 12.09711 WITH NORTHERN TRUST | -865,023.120   | 22 Jan 18 |                   |                   |              | 0.00              | -865,023.12   | -865,023.12                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 BRL / USD EX.RATE 3.7505 WITH NORTHERN TRUST   | -377,544.170   | 22 Jun 18 |                   |                   |              | 0.00              | -377,544.17   | -377,544.17                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 BRL / USD EX.RATE 3.7505 WITH NORTHERN TRUST   | -45,971.360    | 22 Jun 18 |                   |                   |              | 0.00              | -45,971.36    | -45,971.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 CHF / USD EX.RATE 0.989877 WITH NORTHERN TRUST | -92,319.400    | 22 Jun 18 |                   |                   |              | 0.00              | -92,319.40    | -92,319.40                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8575594 WITH NORTHERN      | -6,923,532.660 | 22 Jun 18 |                   |                   |              | 0.00              | -6,923,532.66 | -6,923,532.66                     | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8594757 WITH NORTHERN      | -174,526.730   | 22 Jun 18 |                   |                   |              | 0.00              | -174,526.73   | -174,526.73                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8596072 WITH NORTHERN      | -91,420.520    | 22 Jun 18 |                   |                   |              | 0.00              | -91,420.52    | -91,420.52                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7534972 WITH NORTHERN      | -568,092.170   | 22 Jun 18 |                   |                   |              | 0.00              | -568,092.17   | -568,092.17                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7539204 WITH NORTHERN      | -20,200.900    | 22 Jun 18 |                   |                   |              | 0.00              | -20,200.90    | -20,200.90                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HKD / USD EX.RATE 7.8458 WITH NORTHERN TRUST   | -3,031,112.700 | 22 Jun 18 |                   |                   |              | 0.00              | -3,031,112.70 | -3,031,112.70                     | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 HUF / USD EX.RATE 278.9 WITH NORTHERN TRUST    | -90,302.990    | 22 Jun 18 |                   |                   |              | 0.00              | -90,302.99    | -90,302.99                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 JUN 2018 JPY / USD EX.RATE 109.3925 WITH NORTHERN TRUST | -929,378.430 | 22 Jun 18 |                   |                   |              | 0.00              | -929,378.43 | -929,378.43                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 JPY / USD EX.RATE 110.0225 WITH NORTHERN TRUST | -132,113.350 | 22 Jun 18 |                   |                   |              | 0.00              | -132,113.35 | -132,113.35                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 MXN / USD EX.RATE 20.0255 WITH NORTHERN TRUST  | -239,415.770 | 22 Jun 18 |                   |                   |              | 0.00              | -239,415.77 | -239,415.77                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / BRL EX.RATE 0.2647534 WITH NORTHERN      | 1,000.030    | 22 Jun 18 |                   |                   |              | 0.00              | 1,000.03    | 1,000.03                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / GBP EX.RATE 1.3258 WITH NORTHERN TRUST   | 34,310.350   | 22 Jun 18 |                   |                   |              | 0.00              | 34,310.35   | 34,310.35                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.0090866 WITH NORTHERN      | 923,803.140  | 22 Jun 18 |                   |                   |              | 0.00              | 923,803.14  | 923,803.14                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.009095 WITH NORTHERN TRUST | 178,431.360  | 22 Jun 18 |                   |                   |              | 0.00              | 178,431.36  | 178,431.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 ZAR / USD EX.RATE 13.417751 WITH NORTHERN      | -155,652.890 | 22 Jun 18 |                   |                   |              | 0.00              | -155,652.89 | -155,652.89                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 BRL / USD EX.RATE 3.298 WITH NORTHERN TRUST    | -182,021.180 | 22 Mar 18 |                   |                   |              | 0.00              | -182,021.18 | -182,021.18                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.290925 WITH NORTHERN TRUST | -13,556.170  | 22 Mar 18 |                   |                   |              | 0.00              | -13,556.17  | -13,556.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.291742 WITH NORTHERN TRUST | -28,143.780  | 22 Mar 18 |                   |                   |              | 0.00              | -28,143.78  | -28,143.78                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CAD / USD EX.RATE 1.292841 WITH NORTHERN TRUST | -71,470.510  | 22 Mar 18 |                   |                   |              | 0.00              | -71,470.51  | -71,470.51                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 CHF / USD EX.RATE 0.9478 WITH NORTHERN TRUST   | -144,895.940 | 22 Mar 18 |                   |                   |              | 0.00              | -144,895.94 | -144,895.94                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 MAR 2018 EUR / USD EX.RATE 0.8124473 WITH NORTHERN      | -601,370.490 | 22 Mar 18 |                   |                   |              | 0.00              | -601,370.49 | -601,370.49                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 GBP / USD EX.RATE 0.7088373 WITH NORTHERN      | -317,974.290 | 22 Mar 18 |                   |                   |              | 0.00              | -317,974.29 | -317,974.29                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.8477 WITH NORTHERN TRUST   | -945,696.450 | 22 Mar 18 |                   |                   |              | 0.00              | -945,696.45 | -945,696.45                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / CAD EX.RATE 0.7751457 WITH NORTHERN      | 138,059.310  | 22 Mar 18 |                   |                   |              | 0.00              | 138,059.31  | 138,059.31                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / EUR EX.RATE 1.2301 WITH NORTHERN TRUST   | 460,782.770  | 22 Mar 18 |                   |                   |              | 0.00              | 460,782.77  | 460,782.77                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / GBP EX.RATE 1.4077 WITH NORTHERN TRUST   | 574,476.060  | 22 Mar 18 |                   |                   |              | 0.00              | 574,476.06  | 574,476.06                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / HKD EX.RATE 0.1274043 WITH NORTHERN      | 363,294.670  | 22 Mar 18 |                   |                   |              | 0.00              | 363,294.67  | 363,294.67                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / ZAR EX.RATE 0.0841357 WITH NORTHERN      | 487,398.880  | 22 Mar 18 |                   |                   |              | 0.00              | 487,398.88  | 487,398.88                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 BRL / USD EX.RATE 3.6485 WITH NORTHERN TRUST   | -92,540.900  | 22 May 18 |                   |                   |              | 0.00              | -92,540.90  | -92,540.90                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7439923 WITH NORTHERN      | -133,138.550 | 22 May 18 |                   |                   |              | 0.00              | -133,138.55 | -133,138.55                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.744103 WITH NORTHERN TRUST | -232,024.080 | 22 May 18 |                   |                   |              | 0.00              | -232,024.08 | -232,024.08                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 GBP / USD EX.RATE 0.7445795 WITH NORTHERN      | -121,852.110 | 22 May 18 |                   |                   |              | 0.00              | -121,852.11 | -121,852.11                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2733809 WITH NORTHERN      | 7,517.780    | 22 May 18 |                   |                   |              | 0.00              | 7,517.78    | 7,517.78                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2735903 WITH NORTHERN      | 47,221.120    | 22 May 18 |                   |                   |              | 0.00              | 47,221.12    | 47,221.12                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / BRL EX.RATE 0.2735903 WITH NORTHERN      | 37,978.110    | 22 May 18 |                   |                   |              | 0.00              | 37,978.11    | 37,978.11                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | 19,290.380    | 22 May 18 |                   |                   |              | 0.00              | 19,290.38    | 19,290.38                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | 9,645.190     | 22 May 18 |                   |                   |              | 0.00              | 9,645.19     | 9,645.19                          | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / CAD EX.RATE 0.7798755 WITH NORTHERN      | 492.490       | 22 May 18 |                   |                   |              | 0.00              | 492.49       | 492.49                            | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.1774 WITH NORTHERN TRUST   | 477,295.840   | 22 May 18 |                   |                   |              | 0.00              | 477,295.84   | 477,295.84                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.178 WITH NORTHERN TRUST    | 2,755,185.870 | 22 May 18 |                   |                   |              | 0.00              | 2,755,185.87 | 2,755,185.87                      | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.178065 WITH NORTHERN TRUST | 142,287.890   | 22 May 18 |                   |                   |              | 0.00              | 142,287.89   | 142,287.89                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090098 WITH NORTHERN      | 35,179.120    | 22 May 18 |                   |                   |              | 0.00              | 35,179.12    | 35,179.12                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090119 WITH NORTHERN      | 5,299,801.960 | 22 May 18 |                   |                   |              | 0.00              | 5,299,801.96 | 5,299,801.96                      | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / JPY EX.RATE 0.0090138 WITH NORTHERN      | 28,115.010    | 22 May 18 |                   |                   |              | 0.00              | 28,115.01    | 28,115.01                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 JPY / USD EX.RATE 112.97 WITH NORTHERN TRUST   | -214,849.310  | 22 Nov 18 |                   |                   |              | 0.00              | -214,849.31  | -214,849.31                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / CAD EX.RATE 0.7565075 WITH NORTHERN      | 3,159.490     | 22 Nov 18 |                   |                   |              | 0.00              | 3,159.49     | 3,159.49                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / CAD EX.RATE 0.7565075 WITH NORTHERN      | 3,805.440      | 22 Nov 18 |                   |                   |              | 0.00              | 3,805.44      | 3,805.44                          | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.1407 WITH NORTHERN TRUST   | 45,378.190     | 22 Nov 18 |                   |                   |              | 0.00              | 45,378.19     | 45,378.19                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / JPY EX.RATE 0.0088519 WITH NORTHERN      | 240,788.970    | 22 Nov 18 |                   |                   |              | 0.00              | 240,788.97    | 240,788.97                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 BRL / USD EX.RATE 3.6815 WITH NORTHERN TRUST   | -111,404.870   | 22 Oct 18 |                   |                   |              | 0.00              | -111,404.87   | -111,404.87                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 BRL / USD EX.RATE 3.6815 WITH NORTHERN TRUST   | -105,745.880   | 22 Oct 18 |                   |                   |              | 0.00              | -105,745.88   | -105,745.88                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 CHF / USD EX.RATE 0.995986 WITH NORTHERN TRUST | -517,674.550   | 22 Oct 18 |                   |                   |              | 0.00              | -517,674.55   | -517,674.55                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 EUR / USD EX.RATE 0.8677354 WITH NORTHERN      | -1,427,874.170 | 22 Oct 18 |                   |                   |              | 0.00              | -1,427,874.17 | -1,427,874.17                     | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 EUR / USD EX.RATE 0.8712319 WITH NORTHERN      | -37,473.360    | 22 Oct 18 |                   |                   |              | 0.00              | -37,473.36    | -37,473.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 GBP / USD EX.RATE 0.7708038 WITH NORTHERN      | -282,615.670   | 22 Oct 18 |                   |                   |              | 0.00              | -282,615.67   | -282,615.67                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 HKD / USD EX.RATE 7.8391 WITH NORTHERN TRUST   | -2,000,000.000 | 22 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.76 WITH NORTHERN TRUST   | -209,091.680   | 22 Oct 18 |                   |                   |              | 0.00              | -209,091.68   | -209,091.68                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 JPY / USD EX.RATE 112.81 WITH NORTHERN TRUST   | -607,738.740   | 22 Oct 18 |                   |                   |              | 0.00              | -607,738.74   | -607,738.74                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | 5,124.260      | 22 Oct 18 |                   |                   |              | 0.00              | 5,124.26      | 5,124.26                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | 6,170.140     | 22 Oct 18 |                   |                   |              | 0.00              | 6,170.14     | 6,170.14                          | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | 8,449.680     | 22 Oct 18 |                   |                   |              | 0.00              | 8,449.68     | 8,449.68                          | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / CAD EX.RATE 0.7632061 WITH NORTHERN      | 10,174.550    | 22 Oct 18 |                   |                   |              | 0.00              | 10,174.55    | 10,174.55                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1464 WITH NORTHERN TRUST   | 1,511,476.080 | 22 Oct 18 |                   |                   |              | 0.00              | 1,511,476.08 | 1,511,476.08                      | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.146713 WITH NORTHERN TRUST | 623,562.900   | 22 Oct 18 |                   |                   |              | 0.00              | 623,562.90   | 623,562.90                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1468 WITH NORTHERN TRUST   | 899,701.880   | 22 Oct 18 |                   |                   |              | 0.00              | 899,701.88   | 899,701.88                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / EUR EX.RATE 1.1474 WITH NORTHERN TRUST   | 1,421,648.110 | 22 Oct 18 |                   |                   |              | 0.00              | 1,421,648.11 | 1,421,648.11                      | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / HKD EX.RATE 0.1275592 WITH NORTHERN      | 599,061.130   | 22 Oct 18 |                   |                   |              | 0.00              | 599,061.13   | 599,061.13                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / JPY EX.RATE 0.008859 WITH NORTHERN TRUST | 607,361.860   | 22 Oct 18 |                   |                   |              | 0.00              | 607,361.86   | 607,361.86                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / JPY EX.RATE 0.0088637 WITH NORTHERN      | 34,345.190    | 22 Oct 18 |                   |                   |              | 0.00              | 34,345.19    | 34,345.19                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST | 16,377.470    | 22 Oct 18 |                   |                   |              | 0.00              | 16,377.47    | 16,377.47                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / SEK EX.RATE 0.111226 WITH NORTHERN TRUST | 90,148.970    | 22 Oct 18 |                   |                   |              | 0.00              | 90,148.97    | 90,148.97                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 BRL / USD EX.RATE 3.4353 WITH NORTHERN TRUST   | -333,940.020  | 23 Apr 18 |                   |                   |              | 0.00              | -333,940.02  | -333,940.02                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.282643 WITH NORTHERN TRUST | -2,270.940     | 23 Apr 18 |                   |                   |              | 0.00              | -2,270.94     | -2,270.94                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.282643 WITH NORTHERN TRUST | -66,928.090    | 23 Apr 18 |                   |                   |              | 0.00              | -66,928.09    | -66,928.09                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CAD / USD EX.RATE 1.28465 WITH NORTHERN TRUST  | -74,840.630    | 23 Apr 18 |                   |                   |              | 0.00              | -74,840.63    | -74,840.63                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 CHF / USD EX.RATE 0.9778 WITH NORTHERN TRUST   | -120,842.710   | 23 Apr 18 |                   |                   |              | 0.00              | -120,842.71   | -120,842.71                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8187996 WITH NORTHERN      | -2,394,439.260 | 23 Apr 18 |                   |                   |              | 0.00              | -2,394,439.26 | -2,394,439.26                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.819429 WITH NORTHERN TRUST | -18,275.150    | 23 Apr 18 |                   |                   |              | 0.00              | -18,275.15    | -18,275.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 GBP / USD EX.RATE 0.7174631 WITH NORTHERN      | -1,493,283.870 | 23 Apr 18 |                   |                   |              | 0.00              | -1,493,283.87 | -1,493,283.87                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 GBP / USD EX.RATE 0.7178674 WITH NORTHERN      | -643,350.240   | 23 Apr 18 |                   |                   |              | 0.00              | -643,350.24   | -643,350.24                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 JPY / USD EX.RATE 108.603 WITH NORTHERN TRUST  | -2,907,976.220 | 23 Apr 18 |                   |                   |              | 0.00              | -2,907,976.22 | -2,907,976.22                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 NOK / USD EX.RATE 7.8898 WITH NORTHERN TRUST   | -537,847.220   | 23 Apr 18 |                   |                   |              | 0.00              | -537,847.22   | -537,847.22                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 SEK / USD EX.RATE 8.5112 WITH NORTHERN TRUST   | -299,170.860   | 23 Apr 18 |                   |                   |              | 0.00              | -299,170.86   | -299,170.86                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.2202 WITH NORTHERN TRUST   | 8,130.380      | 23 Apr 18 |                   |                   |              | 0.00              | 8,130.38      | 8,130.38                          | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.2209 WITH NORTHERN TRUST   | 759,952.180    | 23 Apr 18 |                   |                   |              | 0.00              | 759,952.18    | 759,952.18                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / EUR EX.RATE 1.226215 WITH NORTHERN TRUST | 2,901,952.660   | 23 Apr 18 |                   |                   |              | 0.00              | 2,901,952.66   | 2,901,952.66                      | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / GBP EX.RATE 1.397147 WITH NORTHERN TRUST | 1,880,271.840   | 23 Apr 18 |                   |                   |              | 0.00              | 1,880,271.84   | 1,880,271.84                      | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / HKD EX.RATE 0.1274957 WITH NORTHERN      | 560,594.580     | 23 Apr 18 |                   |                   |              | 0.00              | 560,594.58     | 560,594.58                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.0092047 WITH NORTHERN      | 41,253.710      | 23 Apr 18 |                   |                   |              | 0.00              | 41,253.71      | 41,253.71                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.0092398 WITH NORTHERN      | 9,976,919.380   | 23 Apr 18 |                   |                   |              | 0.00              | 9,976,919.38   | 9,976,919.38                      | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / NOK EX.RATE 0.1269656 WITH NORTHERN      | 1,135,623.460   | 23 Apr 18 |                   |                   |              | 0.00              | 1,135,623.46   | 1,135,623.46                      | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 CHF / USD EX.RATE 0.984628 WITH NORTHERN TRUST | -96,360.110     | 23 Aug 18 |                   |                   |              | 0.00              | -96,360.11     | -96,360.11                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.779408 WITH NORTHERN TRUST | -31,434.180     | 23 Aug 18 |                   |                   |              | 0.00              | -31,434.18     | -31,434.18                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7802138 WITH NORTHERN      | -63,426.100     | 23 Aug 18 |                   |                   |              | 0.00              | -63,426.10     | -63,426.10                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7802138 WITH NORTHERN      | -88,399.860     | 23 Aug 18 |                   |                   |              | 0.00              | -88,399.86     | -88,399.86                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 HKD / USD EX.RATE 7.8499 WITH NORTHERN TRUST   | -670,827.960    | 23 Aug 18 |                   |                   |              | 0.00              | -670,827.96    | -670,827.96                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.13 WITH NORTHERN TRUST   | -159,640.150    | 23 Aug 18 |                   |                   |              | 0.00              | -159,640.15    | -159,640.15                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 JPY / USD EX.RATE 111.22 WITH NORTHERN TRUST   | -30,000,000.000 | 23 Aug 18 |                   |                   |              | 0.00              | -30,000,000.00 | -30,000,000.00                    | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / BRL EX.RATE 0.2454771 WITH NORTHERN      | 426.250      | 23 Aug 18 |                   |                   |              | 0.00              | 426.25      | 426.25                            | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / BRL EX.RATE 0.2454771 WITH NORTHERN      | 1,133.180    | 23 Aug 18 |                   |                   |              | 0.00              | 1,133.18    | 1,133.18                          | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / CAD EX.RATE 0.7666002 WITH NORTHERN      | 425.800      | 23 Aug 18 |                   |                   |              | 0.00              | 425.80      | 425.80                            | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / CAD EX.RATE 0.7666002 WITH NORTHERN      | 192.910      | 23 Aug 18 |                   |                   |              | 0.00              | 192.91      | 192.91                            | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / EUR EX.RATE 1.157067 WITH NORTHERN TRUST | 89,532.580   | 23 Aug 18 |                   |                   |              | 0.00              | 89,532.58   | 89,532.58                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / JPY EX.RATE 0.008996 WITH NORTHERN TRUST | 121,635.820  | 23 Aug 18 |                   |                   |              | 0.00              | 121,635.82  | 121,635.82                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / MXN EX.RATE 0.0527234 WITH NORTHERN      | 106,636.030  | 23 Aug 18 |                   |                   |              | 0.00              | 106,636.03  | 106,636.03                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / PLN EX.RATE 0.2688389 WITH NORTHERN      | 25,406.570   | 23 Aug 18 |                   |                   |              | 0.00              | 25,406.57   | 25,406.57                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST     | -151,138.160 | 23 Feb 18 |                   |                   |              | 0.00              | -151,138.16 | -151,138.16                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST     | -24,960.020  | 23 Feb 18 |                   |                   |              | 0.00              | -24,960.02  | -24,960.02                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST     | -24,939.890  | 23 Feb 18 |                   |                   |              | 0.00              | -24,939.89  | -24,939.89                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / CAD EX.RATE 0.7889982 WITH NORTHERN      | 460,767.840  | 23 Feb 18 |                   |                   |              | 0.00              | 460,767.84  | 460,767.84                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / EUR EX.RATE 1.229896 WITH NORTHERN TRUST | 279,388.820  | 23 Feb 18 |                   |                   |              | 0.00              | 279,388.82  | 279,388.82                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / GBP EX.RATE 1.3964 WITH NORTHERN TRUST   | 2,842.290     | 23 Feb 18 |                   |                   |              | 0.00              | 2,842.29     | 2,842.29                          | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / GBP EX.RATE 1.397198 WITH NORTHERN TRUST | 27,551.530    | 23 Feb 18 |                   |                   |              | 0.00              | 27,551.53    | 27,551.53                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / HKD EX.RATE 0.1278217 WITH NORTHERN      | 2,543,772.530 | 23 Feb 18 |                   |                   |              | 0.00              | 2,543,772.53 | 2,543,772.53                      | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / HKD EX.RATE 0.1278217 WITH NORTHERN      | 759,081.980   | 23 Feb 18 |                   |                   |              | 0.00              | 759,081.98   | 759,081.98                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.243051 WITH NORTHERN TRUST | -1,126.150    | 23 Jan 18 |                   |                   |              | 0.00              | -1,126.15    | -1,126.15                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 CAD / USD EX.RATE 1.243051 WITH NORTHERN TRUST | -601.140      | 23 Jan 18 |                   |                   |              | 0.00              | -601.14      | -601.14                           | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 GBP / USD EX.RATE 0.7149685 WITH NORTHERN      | -146,189.240  | 23 Jan 18 |                   |                   |              | 0.00              | -146,189.24  | -146,189.24                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 HKD / USD EX.RATE 7.8175 WITH NORTHERN TRUST   | -524,248.120  | 23 Jan 18 |                   |                   |              | 0.00              | -524,248.12  | -524,248.12                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / CAD EX.RATE 0.8035549 WITH NORTHERN      | 142,495.710   | 23 Jan 18 |                   |                   |              | 0.00              | 142,495.71   | 142,495.71                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / CHF EX.RATE 1.0430465 WITH NORTHERN      | 95,551.890    | 23 Jan 18 |                   |                   |              | 0.00              | 95,551.89    | 95,551.89                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / EUR EX.RATE 1.228316 WITH NORTHERN TRUST | 616,832.150   | 23 Jan 18 |                   |                   |              | 0.00              | 616,832.15   | 616,832.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 CAD / USD EX.RATE 1.313837 WITH NORTHERN TRUST | -46,785.260   | 23 Jul 18 |                   |                   |              | 0.00              | -46,785.26   | -46,785.26                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 CAD / USD EX.RATE 1.313837 WITH NORTHERN TRUST | -123,708.770  | 23 Jul 18 |                   |                   |              | 0.00              | -123,708.77  | -123,708.77                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8547009 WITH NORTHERN      | -227,618.640 | 23 Jul 18 |                   |                   |              | 0.00              | -227,618.64 | -227,618.64                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8550663 WITH NORTHERN      | -128,478.290 | 23 Jul 18 |                   |                   |              | 0.00              | -128,478.29 | -128,478.29                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8552725 WITH NORTHERN      | -125,452.320 | 23 Jul 18 |                   |                   |              | 0.00              | -125,452.32 | -125,452.32                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 JPY / USD EX.RATE 111.427 WITH NORTHERN TRUST  | -1,213.380   | 23 Jul 18 |                   |                   |              | 0.00              | -1,213.38   | -1,213.38                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / BRL EX.RATE 0.2633589 WITH NORTHERN      | 78,717.710   | 23 Jul 18 |                   |                   |              | 0.00              | 78,717.71   | 78,717.71                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / BRL EX.RATE 0.2633589 WITH NORTHERN      | 2,782.270    | 23 Jul 18 |                   |                   |              | 0.00              | 2,782.27    | 2,782.27                          | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.1693 WITH NORTHERN TRUST   | 182,216.180  | 23 Jul 18 |                   |                   |              | 0.00              | 182,216.18  | 182,216.18                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.1693 WITH NORTHERN TRUST   | 182,783.130  | 23 Jul 18 |                   |                   |              | 0.00              | 182,783.13  | 182,783.13                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / GBP EX.RATE 1.309871 WITH NORTHERN TRUST | 194,278.630  | 23 Jul 18 |                   |                   |              | 0.00              | 194,278.63  | 194,278.63                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / GBP EX.RATE 1.3101 WITH NORTHERN TRUST   | 310,672.460  | 23 Jul 18 |                   |                   |              | 0.00              | 310,672.46  | 310,672.46                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / HKD EX.RATE 0.1273994 WITH NORTHERN      | 62,838.950   | 23 Jul 18 |                   |                   |              | 0.00              | 62,838.95   | 62,838.95                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0089694 WITH NORTHERN      | 447,081.530  | 23 Jul 18 |                   |                   |              | 0.00              | 447,081.53  | 447,081.53                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / JPY EX.RATE 0.0089694 WITH NORTHERN      | 297,628.950  | 23 Jul 18 |                   |                   |              | 0.00              | 297,628.95  | 297,628.95                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / PLN EX.RATE 0.2700367 WITH NORTHERN      | 12,508.740   | 23 Jul 18 |                   |                   |              | 0.00              | 12,508.74   | 12,508.74                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / PLN EX.RATE 0.2700367 WITH NORTHERN      | 99,731.310   | 23 Jul 18 |                   |                   |              | 0.00              | 99,731.31   | 99,731.31                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 BRL / USD EX.RATE 3.2985 WITH NORTHERN TRUST   | -29,995.840  | 23 Mar 18 |                   |                   |              | 0.00              | -29,995.84  | -29,995.84                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 CAD / USD EX.RATE 1.28629 WITH NORTHERN TRUST  | -136,099.490 | 23 Mar 18 |                   |                   |              | 0.00              | -136,099.49 | -136,099.49                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 EUR / USD EX.RATE 0.8089967 WITH NORTHERN      | -769,180.400 | 23 Mar 18 |                   |                   |              | 0.00              | -769,180.40 | -769,180.40                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / BRL EX.RATE 0.3024529 WITH NORTHERN      | 69,350.680   | 23 Mar 18 |                   |                   |              | 0.00              | 69,350.68   | 69,350.68                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / GBP EX.RATE 1.415199 WITH NORTHERN TRUST | 54,361.150   | 23 Mar 18 |                   |                   |              | 0.00              | 54,361.15   | 54,361.15                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / HKD EX.RATE 0.1274405 WITH NORTHERN      | 20,048.940   | 23 Mar 18 |                   |                   |              | 0.00              | 20,048.94   | 20,048.94                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 BRL / USD EX.RATE 3.644 WITH NORTHERN TRUST    | -79,073.100  | 23 May 18 |                   |                   |              | 0.00              | -79,073.10  | -79,073.10                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | -5,510.770   | 23 May 18 |                   |                   |              | 0.00              | -5,510.77   | -5,510.77                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | -5,005.200   | 23 May 18 |                   |                   |              | 0.00              | -5,005.20   | -5,005.20                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | -8,661.480   | 23 May 18 |                   |                   |              | 0.00              | -8,661.48   | -8,661.48                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / USD EX.RATE 0.8541898 WITH NORTHERN      | -804,385.410 | 23 May 18 |                   |                   |              | 0.00              | -804,385.41 | -804,385.41                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 EUR / USD EX.RATE 0.854265 WITH NORTHERN TRUST | -118,695.760 | 23 May 18 |                   |                   |              | 0.00              | -118,695.76 | -118,695.76                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7489515 WITH NORTHERN      | -578,217.010 | 23 May 18 |                   |                   |              | 0.00              | -578,217.01 | -578,217.01                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7489515 WITH NORTHERN      | -40,678.390  | 23 May 18 |                   |                   |              | 0.00              | -40,678.39  | -40,678.39                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7493101 WITH NORTHERN      | -115,120.150 | 23 May 18 |                   |                   |              | 0.00              | -115,120.15 | -115,120.15                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / BRL EX.RATE 0.2729928 WITH NORTHERN      | 137,319.540  | 23 May 18 |                   |                   |              | 0.00              | 137,319.54  | 137,319.54                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / BRL EX.RATE 0.2729928 WITH NORTHERN      | 35,762.580   | 23 May 18 |                   |                   |              | 0.00              | 35,762.58   | 35,762.58                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / CAD EX.RATE 0.7766134 WITH NORTHERN      | 6,922.840    | 23 May 18 |                   |                   |              | 0.00              | 6,922.84    | 6,922.84                          | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1679 WITH NORTHERN TRUST   | 207,716.040  | 23 May 18 |                   |                   |              | 0.00              | 207,716.04  | 207,716.04                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | 181.500      | 23 May 18 |                   |                   |              | 0.00              | 181.50      | 181.50                            | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1683 WITH NORTHERN TRUST   | 22.430       | 23 May 18 |                   |                   |              | 0.00              | 22.43       | 22.43                             | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1686 WITH NORTHERN TRUST   | 36,979.200   | 23 May 18 |                   |                   |              | 0.00              | 36,979.20   | 36,979.20                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1686 WITH NORTHERN TRUST   | 153,416.390  | 23 May 18 |                   |                   |              | 0.00              | 153,416.39  | 153,416.39                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1691 WITH NORTHERN TRUST   | 50,154.390   | 23 May 18 |                   |                   |              | 0.00              | 50,154.39   | 50,154.39                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1702 WITH NORTHERN TRUST   | 285,351.330    | 23 May 18 |                   |                   |              | 0.00              | 285,351.33    | 285,351.33                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / EUR EX.RATE 1.1707 WITH NORTHERN TRUST   | 377,554.260    | 23 May 18 |                   |                   |              | 0.00              | 377,554.26    | 377,554.26                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / GBP EX.RATE 1.3314 WITH NORTHERN TRUST   | 62,136.960     | 23 May 18 |                   |                   |              | 0.00              | 62,136.96     | 62,136.96                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / GBP EX.RATE 1.3327 WITH NORTHERN TRUST   | 0.280          | 23 May 18 |                   |                   |              | 0.00              | 0.28          | 0.28                              | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / JPY EX.RATE 0.0090851 WITH NORTHERN      | 43,691.380     | 23 May 18 |                   |                   |              | 0.00              | 43,691.38     | 43,691.38                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 CAD / USD EX.RATE 1.323655 WITH NORTHERN TRUST | -1,152,112.900 | 23 Nov 18 |                   |                   |              | 0.00              | -1,152,112.90 | -1,152,112.90                     | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 EUR / USD EX.RATE 0.8822115 WITH NORTHERN      | -98,910.940    | 23 Nov 18 |                   |                   |              | 0.00              | -98,910.94    | -98,910.94                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 HKD / USD EX.RATE 7.8258 WITH NORTHERN TRUST   | -2,312,436.030 | 23 Nov 18 |                   |                   |              | 0.00              | -2,312,436.03 | -2,312,436.03                     | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN      | 5,225.760      | 23 Nov 18 |                   |                   |              | 0.00              | 5,225.76      | 5,225.76                          | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN      | 35,125.990     | 23 Nov 18 |                   |                   |              | 0.00              | 35,125.99     | 35,125.99                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN      | 3,886.380      | 23 Nov 18 |                   |                   |              | 0.00              | 3,886.38      | 3,886.38                          | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2619721 WITH NORTHERN      | 12,387.950     | 23 Nov 18 |                   |                   |              | 0.00              | 12,387.95     | 12,387.95                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN      | 17,240.660     | 23 Nov 18 |                   |                   |              | 0.00              | 17,240.66     | 17,240.66                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN      | 181,094.950   | 23 Nov 18 |                   |                   |              | 0.00              | 181,094.95   | 181,094.95                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / BRL EX.RATE 0.2620133 WITH NORTHERN      | 19,182.440    | 23 Nov 18 |                   |                   |              | 0.00              | 19,182.44    | 19,182.44                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / CAD EX.RATE 0.7557893 WITH NORTHERN      | 1,152,578.750 | 23 Nov 18 |                   |                   |              | 0.00              | 1,152,578.75 | 1,152,578.75                      | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / CHF EX.RATE 1.0024208 WITH NORTHERN      | 262,615.900   | 23 Nov 18 |                   |                   |              | 0.00              | 262,615.90   | 262,615.90                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.1343 WITH NORTHERN TRUST   | 6,858.640     | 23 Nov 18 |                   |                   |              | 0.00              | 6,858.64     | 6,858.64                          | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.1349 WITH NORTHERN TRUST   | 19,029.280    | 23 Nov 18 |                   |                   |              | 0.00              | 19,029.28    | 19,029.28                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / GBP EX.RATE 1.280246 WITH NORTHERN TRUST | 285,671.290   | 23 Nov 18 |                   |                   |              | 0.00              | 285,671.29   | 285,671.29                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / JPY EX.RATE 0.0088604 WITH NORTHERN      | 518,675.450   | 23 Nov 18 |                   |                   |              | 0.00              | 518,675.45   | 518,675.45                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / JPY EX.RATE 0.0088613 WITH NORTHERN      | 7,018.170     | 23 Nov 18 |                   |                   |              | 0.00              | 7,018.17     | 7,018.17                          | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / NOK EX.RATE 0.1162994 WITH NORTHERN      | 661.180       | 23 Nov 18 |                   |                   |              | 0.00              | 661.18       | 661.18                            | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / NOK EX.RATE 0.1162994 WITH NORTHERN      | 12,559.410    | 23 Nov 18 |                   |                   |              | 0.00              | 12,559.41    | 12,559.41                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 BRL / USD EX.RATE 3.7219 WITH NORTHERN TRUST   | -17,340.610   | 23 Oct 18 |                   |                   |              | 0.00              | -17,340.61   | -17,340.61                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.310338 WITH NORTHERN TRUST | -18,646.290   | 23 Oct 18 |                   |                   |              | 0.00              | -18,646.29   | -18,646.29                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.310338 WITH NORTHERN TRUST | -18,757.270    | 23 Oct 18 |                   |                   |              | 0.00              | -18,757.27    | -18,757.27                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8671207 WITH NORTHERN      | -1,415,799.450 | 23 Oct 18 |                   |                   |              | 0.00              | -1,415,799.45 | -1,415,799.45                     | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8712228 WITH NORTHERN      | -2,105.740     | 23 Oct 18 |                   |                   |              | 0.00              | -2,105.74     | -2,105.74                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8716116 WITH NORTHERN      | -41,665.740    | 23 Oct 18 |                   |                   |              | 0.00              | -41,665.74    | -41,665.74                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.872372 WITH NORTHERN TRUST | -43,440.630    | 23 Oct 18 |                   |                   |              | 0.00              | -43,440.63    | -43,440.63                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 EUR / USD EX.RATE 0.8726003 WITH NORTHERN      | -13,544.940    | 23 Oct 18 |                   |                   |              | 0.00              | -13,544.94    | -13,544.94                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 GBP / USD EX.RATE 0.7703282 WITH NORTHERN      | -407,841.570   | 23 Oct 18 |                   |                   |              | 0.00              | -407,841.57   | -407,841.57                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / BRL EX.RATE 0.26868 WITH NORTHERN TRUST  | 250,227.740    | 23 Oct 18 |                   |                   |              | 0.00              | 250,227.74    | 250,227.74                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / BRL EX.RATE 0.26868 WITH NORTHERN TRUST  | 239,586.680    | 23 Oct 18 |                   |                   |              | 0.00              | 239,586.68    | 239,586.68                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7631619 WITH NORTHERN      | 2,883.220      | 23 Oct 18 |                   |                   |              | 0.00              | 2,883.22      | 2,883.22                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7631619 WITH NORTHERN      | 2,395.340      | 23 Oct 18 |                   |                   |              | 0.00              | 2,395.34      | 2,395.34                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / CLP EX.RATE 0.0014555 WITH NORTHERN      | 470.530        | 23 Oct 18 |                   |                   |              | 0.00              | 470.53        | 470.53                            | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / EUR EX.RATE 1.147812 WITH NORTHERN TRUST | 255,183.060    | 23 Oct 18 |                   |                   |              | 0.00              | 255,183.06    | 255,183.06                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / EUR EX.RATE 1.1483 WITH NORTHERN TRUST   | 1,409,732.310  | 23 Oct 18 |                   |                   |              | 0.00              | 1,409,732.31  | 1,409,732.31                      | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / GBP EX.RATE 1.2978 WITH NORTHERN TRUST   | 4.430          | 23 Oct 18 |                   |                   |              | 0.00              | 4.43          | 4.43                              | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / HKD EX.RATE 0.1275543 WITH NORTHERN      | 589,844.990    | 23 Oct 18 |                   |                   |              | 0.00              | 589,844.99    | 589,844.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / JPY EX.RATE 0.0089135 WITH NORTHERN      | 371,826.460    | 23 Oct 18 |                   |                   |              | 0.00              | 371,826.46    | 371,826.46                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST   | -162,117.370   | 24 Apr 18 |                   |                   |              | 0.00              | -162,117.37   | -162,117.37                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST   | -150,314.300   | 24 Apr 18 |                   |                   |              | 0.00              | -150,314.30   | -150,314.30                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 BRL / USD EX.RATE 3.4567 WITH NORTHERN TRUST   | -371,393.260   | 24 Apr 18 |                   |                   |              | 0.00              | -371,393.26   | -371,393.26                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 CAD / USD EX.RATE 1.282244 WITH NORTHERN TRUST | -5,749.170     | 24 Apr 18 |                   |                   |              | 0.00              | -5,749.17     | -5,749.17                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 CAD / USD EX.RATE 1.28301 WITH NORTHERN TRUST  | -95,431.340    | 24 Apr 18 |                   |                   |              | 0.00              | -95,431.34    | -95,431.34                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8175278 WITH NORTHERN      | -107,639.150   | 24 Apr 18 |                   |                   |              | 0.00              | -107,639.15   | -107,639.15                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 EUR / USD EX.RATE 0.8185624 WITH NORTHERN      | -1,021.020     | 24 Apr 18 |                   |                   |              | 0.00              | -1,021.02     | -1,021.02                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7152053 WITH NORTHERN      | -2,354,610.830 | 24 Apr 18 |                   |                   |              | 0.00              | -2,354,610.83 | -2,354,610.83                     | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7155123 WITH NORTHERN      | -307,590.910   | 24 Apr 18 |                   |                   |              | 0.00              | -307,590.91   | -307,590.91                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7155635 WITH NORTHERN      | -22,117.020  | 24 Apr 18 |                   |                   |              | 0.00              | -22,117.02  | -22,117.02                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7158632 WITH NORTHERN      | -633,731.640 | 24 Apr 18 |                   |                   |              | 0.00              | -633,731.64 | -633,731.64                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 HKD / USD EX.RATE 7.8464 WITH NORTHERN TRUST   | -398,324.810 | 24 Apr 18 |                   |                   |              | 0.00              | -398,324.81 | -398,324.81                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 MXN / USD EX.RATE 18.8646 WITH NORTHERN TRUST  | -59,295.780  | 24 Apr 18 |                   |                   |              | 0.00              | -59,295.78  | -59,295.78                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / BRL EX.RATE 0.2893937 WITH NORTHERN      | 10,626.020   | 24 Apr 18 |                   |                   |              | 0.00              | 10,626.02   | 10,626.02                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / CAD EX.RATE 0.7798645 WITH NORTHERN      | 720,140.340  | 24 Apr 18 |                   |                   |              | 0.00              | 720,140.34  | 720,140.34                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2223 WITH NORTHERN TRUST   | 16.750       | 24 Apr 18 |                   |                   |              | 0.00              | 16.75       | 16.75                             | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2223 WITH NORTHERN TRUST   | 29.180       | 24 Apr 18 |                   |                   |              | 0.00              | 29.18       | 29.18                             | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2224 WITH NORTHERN TRUST   | 492,783.910  | 24 Apr 18 |                   |                   |              | 0.00              | 492,783.91  | 492,783.91                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.2235 WITH NORTHERN TRUST   | 1,982.070    | 24 Apr 18 |                   |                   |              | 0.00              | 1,982.07    | 1,982.07                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / GBP EX.RATE 1.3976 WITH NORTHERN TRUST   | 6,000.150    | 24 Apr 18 |                   |                   |              | 0.00              | 6,000.15    | 6,000.15                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091625 WITH NORTHERN      | 47,705.110   | 24 Apr 18 |                   |                   |              | 0.00              | 47,705.11   | 47,705.11                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 CHF / USD EX.RATE 0.982277 WITH NORTHERN TRUST | -649.270     | 24 Aug 18 |                   |                   |              | 0.00              | -649.27     | -649.27                           | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 EUR / USD EX.RATE 0.8595496 WITH NORTHERN      | -3,356,116.590 | 24 Aug 18 |                   |                   |              | 0.00              | -3,356,116.59 | -3,356,116.59                     | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7772097 WITH NORTHERN      | -70,546.750    | 24 Aug 18 |                   |                   |              | 0.00              | -70,546.75    | -70,546.75                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7779679 WITH NORTHERN      | -27,275.940    | 24 Aug 18 |                   |                   |              | 0.00              | -27,275.94    | -27,275.94                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 GBP / USD EX.RATE 0.7779679 WITH NORTHERN      | -61,489.320    | 24 Aug 18 |                   |                   |              | 0.00              | -61,489.32    | -61,489.32                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / EUR EX.RATE 1.161719 WITH NORTHERN TRUST | 208,899.000    | 24 Aug 18 |                   |                   |              | 0.00              | 208,899.00    | 208,899.00                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.0089928 WITH NORTHERN      | 192,539.300    | 24 Aug 18 |                   |                   |              | 0.00              | 192,539.30    | 192,539.30                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / MXN EX.RATE 0.0528907 WITH NORTHERN      | 34,198.740     | 24 Aug 18 |                   |                   |              | 0.00              | 34,198.74     | 34,198.74                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / NOK EX.RATE 0.1200696 WITH NORTHERN      | 577.560        | 24 Aug 18 |                   |                   |              | 0.00              | 577.56        | 577.56                            | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / NOK EX.RATE 0.1200696 WITH NORTHERN      | 10,972.130     | 24 Aug 18 |                   |                   |              | 0.00              | 10,972.13     | 10,972.13                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 CAD / USD EX.RATE 1.3587 WITH NORTHERN TRUST   | -257,599.180   | 24 Dec 18 |                   |                   |              | 0.00              | -257,599.18   | -257,599.18                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 CAD / USD EX.RATE 1.35905 WITH NORTHERN TRUST  | -195,039.560   | 24 Dec 18 |                   |                   |              | 0.00              | -195,039.56   | -195,039.56                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8697316 WITH NORTHERN      | -459,820.020   | 24 Dec 18 |                   |                   |              | 0.00              | -459,820.02   | -459,820.02                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8757334 WITH NORTHERN      | -27,955.490    | 24 Dec 18 |                   |                   |              | 0.00              | -27,955.49    | -27,955.49                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 DEC 2018 EUR / USD EX.RATE 0.8758822 WITH NORTHERN      | -69,910.730    | 24 Dec 18 |                   |                   |              | 0.00              | -69,910.73    | -69,910.73                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 JPY / USD EX.RATE 109.659 WITH NORTHERN TRUST  | -517,207.820   | 24 Dec 18 |                   |                   |              | 0.00              | -517,207.82   | -517,207.82                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / CAD EX.RATE 0.7374142 WITH NORTHERN      | 258,094.960    | 24 Dec 18 |                   |                   |              | 0.00              | 258,094.96    | 258,094.96                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / EUR EX.RATE 1.1415 WITH NORTHERN TRUST   | 456,508.680    | 24 Dec 18 |                   |                   |              | 0.00              | 456,508.68    | 456,508.68                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / GBP EX.RATE 1.272863 WITH NORTHERN TRUST | 1,075.990      | 24 Dec 18 |                   |                   |              | 0.00              | 1,075.99      | 1,075.99                          | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / HKD EX.RATE 0.1276357 WITH NORTHERN      | 17,441.080     | 24 Dec 18 |                   |                   |              | 0.00              | 17,441.08     | 17,441.08                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / HKD EX.RATE 0.1276536 WITH NORTHERN      | 14,934.190     | 24 Dec 18 |                   |                   |              | 0.00              | 14,934.19     | 14,934.19                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / JPY EX.RATE 0.0090555 WITH NORTHERN      | 513,596.780    | 24 Dec 18 |                   |                   |              | 0.00              | 513,596.78    | 513,596.78                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / MXN EX.RATE 0.0502458 WITH NORTHERN      | 87,295.430     | 24 Dec 18 |                   |                   |              | 0.00              | 87,295.43     | 87,295.43                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 BRL / USD EX.RATE 3.1867 WITH NORTHERN TRUST   | -566.160       | 24 Jan 18 |                   |                   |              | 0.00              | -566.16       | -566.16                           | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234353 WITH NORTHERN TRUST | -4,609.950     | 24 Jan 18 |                   |                   |              | 0.00              | -4,609.95     | -4,609.95                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CAD / USD EX.RATE 1.234353 WITH NORTHERN TRUST | -8,639.420     | 24 Jan 18 |                   |                   |              | 0.00              | -8,639.42     | -8,639.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 CHF / USD EX.RATE 0.944732 WITH NORTHERN TRUST | -1,254,633.660 | 24 Jan 18 |                   |                   |              | 0.00              | -1,254,633.66 | -1,254,633.66                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 HKD / USD EX.RATE 7.8171 WITH NORTHERN TRUST   | -438,419.120   | 24 Jan 18 |                   |                   |              | 0.00              | -438,419.12   | -438,419.12                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.4535 WITH NORTHERN TRUST | -373,737.930   | 24 Jan 18 |                   |                   |              | 0.00              | -373,737.93   | -373,737.93                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / EUR EX.RATE 1.239067 WITH NORTHERN TRUST | 51,454.970     | 24 Jan 18 |                   |                   |              | 0.00              | 51,454.97     | 51,454.97                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / GBP EX.RATE 1.420082 WITH NORTHERN TRUST | 207,514.860    | 24 Jan 18 |                   |                   |              | 0.00              | 207,514.86    | 207,514.86                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 BRL / USD EX.RATE 3.7338 WITH NORTHERN TRUST   | -191,609.030   | 24 Jul 18 |                   |                   |              | 0.00              | -191,609.03   | -191,609.03                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.314137 WITH NORTHERN TRUST | -62,508.790    | 24 Jul 18 |                   |                   |              | 0.00              | -62,508.79    | -62,508.79                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.314137 WITH NORTHERN TRUST | -23,638.750    | 24 Jul 18 |                   |                   |              | 0.00              | -23,638.75    | -23,638.75                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -7,459.440     | 24 Jul 18 |                   |                   |              | 0.00              | -7,459.44     | -7,459.44                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -19,728.420    | 24 Jul 18 |                   |                   |              | 0.00              | -19,728.42    | -19,728.42                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8555784 WITH NORTHERN      | -131,090.530   | 24 Jul 18 |                   |                   |              | 0.00              | -131,090.53   | -131,090.53                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8560911 WITH NORTHERN      | -1,497,241.380 | 24 Jul 18 |                   |                   |              | 0.00              | -1,497,241.38 | -1,497,241.38                     | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 EUR / USD EX.RATE 0.8561197 WITH NORTHERN      | -382,318.830   | 24 Jul 18 |                   |                   |              | 0.00              | -382,318.83   | -382,318.83                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 GBP / USD EX.RATE 0.759662 WITH NORTHERN TRUST | -1,019,473.200 | 24 Jul 18 |                   |                   |              | 0.00              | -1,019,473.20 | -1,019,473.20                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 JPY / USD EX.RATE 111.208 WITH NORTHERN TRUST  | -569,489.500  | 24 Jul 18 |                   |                   |              | 0.00              | -569,489.50  | -569,489.50                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN      | 233,163.200   | 24 Jul 18 |                   |                   |              | 0.00              | 233,163.20   | 233,163.20                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN      | 26,016.220    | 24 Jul 18 |                   |                   |              | 0.00              | 26,016.22    | 26,016.22                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / BRL EX.RATE 0.2678739 WITH NORTHERN      | 463,470.100   | 24 Jul 18 |                   |                   |              | 0.00              | 463,470.10   | 463,470.10                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.168 WITH NORTHERN TRUST    | 665,225.290   | 24 Jul 18 |                   |                   |              | 0.00              | 665,225.29   | 665,225.29                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.168 WITH NORTHERN TRUST    | 627,271.990   | 24 Jul 18 |                   |                   |              | 0.00              | 627,271.99   | 627,271.99                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / EUR EX.RATE 1.172733 WITH NORTHERN TRUST | 1,503,179.840 | 24 Jul 18 |                   |                   |              | 0.00              | 1,503,179.84 | 1,503,179.84                      | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3134 WITH NORTHERN TRUST   | 1,017,169.200 | 24 Jul 18 |                   |                   |              | 0.00              | 1,017,169.20 | 1,017,169.20                      | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.313443 WITH NORTHERN TRUST | 5,677.800     | 24 Jul 18 |                   |                   |              | 0.00              | 5,677.80     | 5,677.80                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3138 WITH NORTHERN TRUST   | 240,109.330   | 24 Jul 18 |                   |                   |              | 0.00              | 240,109.33   | 240,109.33                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / GBP EX.RATE 1.3138 WITH NORTHERN TRUST   | 171,558.300   | 24 Jul 18 |                   |                   |              | 0.00              | 171,558.30   | 171,558.30                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274274 WITH NORTHERN      | 41,197.150    | 24 Jul 18 |                   |                   |              | 0.00              | 41,197.15    | 41,197.15                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / HKD EX.RATE 0.1274486 WITH NORTHERN      | 680,510.910   | 24 Jul 18 |                   |                   |              | 0.00              | 680,510.91   | 680,510.91                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / JPY EX.RATE 0.0089831 WITH NORTHERN      | 299,445.130    | 24 Jul 18 |                   |                   |              | 0.00              | 299,445.13    | 299,445.13                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 BRL / USD EX.RATE 3.6331 WITH NORTHERN TRUST   | -966.920       | 24 May 18 |                   |                   |              | 0.00              | -966.92       | -966.92                           | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -57,251.750    | 24 May 18 |                   |                   |              | 0.00              | -57,251.75    | -57,251.75                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -16,874.130    | 24 May 18 |                   |                   |              | 0.00              | -16,874.13    | -16,874.13                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -5,903.040     | 24 May 18 |                   |                   |              | 0.00              | -5,903.04     | -5,903.04                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -21,513.140    | 24 May 18 |                   |                   |              | 0.00              | -21,513.14    | -21,513.14                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -17,046.210    | 24 May 18 |                   |                   |              | 0.00              | -17,046.21    | -17,046.21                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -403.930       | 24 May 18 |                   |                   |              | 0.00              | -403.93       | -403.93                           | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CAD / USD EX.RATE 1.289342 WITH NORTHERN TRUST | -454.420       | 24 May 18 |                   |                   |              | 0.00              | -454.42       | -454.42                           | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CNH / USD EX.RATE 6.37716 WITH NORTHERN TRUST  | -519,039.820   | 24 May 18 |                   |                   |              | 0.00              | -519,039.82   | -519,039.82                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.8514261 WITH NORTHERN      | -2,517,912.730 | 24 May 18 |                   |                   |              | 0.00              | -2,517,912.73 | -2,517,912.73                     | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.852653 WITH NORTHERN TRUST | -236,583.000   | 24 May 18 |                   |                   |              | 0.00              | -236,583.00   | -236,583.00                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 EUR / USD EX.RATE 0.8528719 WITH NORTHERN      | -202,361.770   | 24 May 18 |                   |                   |              | 0.00              | -202,361.77   | -202,361.77                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7470492 WITH NORTHERN      | -285,387.930 | 24 May 18 |                   |                   |              | 0.00              | -285,387.93 | -285,387.93                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7471831 WITH NORTHERN      | -82,447.860  | 24 May 18 |                   |                   |              | 0.00              | -82,447.86  | -82,447.86                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.7474959 WITH NORTHERN      | -90,087.210  | 24 May 18 |                   |                   |              | 0.00              | -90,087.21  | -90,087.21                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 HKD / USD EX.RATE 7.849033 WITH NORTHERN TRUST | -37,196.380  | 24 May 18 |                   |                   |              | 0.00              | -37,196.38  | -37,196.38                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / BRL EX.RATE 0.2739801 WITH NORTHERN      | 46,091.390   | 24 May 18 |                   |                   |              | 0.00              | 46,091.39   | 46,091.39                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CAD EX.RATE 0.7755894 WITH NORTHERN      | 1,868.480    | 24 May 18 |                   |                   |              | 0.00              | 1,868.48    | 1,868.48                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CAD EX.RATE 0.7755894 WITH NORTHERN      | 33,826.820   | 24 May 18 |                   |                   |              | 0.00              | 33,826.82   | 33,826.82                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN      | 383,888.970  | 24 May 18 |                   |                   |              | 0.00              | 383,888.97  | 383,888.97                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CHF EX.RATE 1.0083695 WITH NORTHERN      | 6,472.470    | 24 May 18 |                   |                   |              | 0.00              | 6,472.47    | 6,472.47                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.17216 WITH NORTHERN TRUST  | 336,137.360  | 24 May 18 |                   |                   |              | 0.00              | 336,137.36  | 336,137.36                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1723 WITH NORTHERN TRUST   | 51.820       | 24 May 18 |                   |                   |              | 0.00              | 51.82       | 51.82                             | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1723 WITH NORTHERN TRUST   | 288,790.240  | 24 May 18 |                   |                   |              | 0.00              | 288,790.24  | 288,790.24                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / EUR EX.RATE 1.1729 WITH NORTHERN TRUST   | 331,774.080  | 24 May 18 |                   |                   |              | 0.00              | 331,774.08  | 331,774.08                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.337832 WITH NORTHERN TRUST | 138,676.650  | 24 May 18 |                   |                   |              | 0.00              | 138,676.65  | 138,676.65                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / GBP EX.RATE 1.338084 WITH NORTHERN TRUST | 61,792.220   | 24 May 18 |                   |                   |              | 0.00              | 61,792.22   | 61,792.22                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / JPY EX.RATE 0.0091466 WITH NORTHERN      | 44,099.000   | 24 May 18 |                   |                   |              | 0.00              | 44,099.00   | 44,099.00                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN      | 3,012.700    | 24 May 18 |                   |                   |              | 0.00              | 3,012.70    | 3,012.70                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN      | 29,079.740   | 24 May 18 |                   |                   |              | 0.00              | 29,079.74   | 29,079.74                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / NOK EX.RATE 0.1236721 WITH NORTHERN      | 28,155.490   | 24 May 18 |                   |                   |              | 0.00              | 28,155.49   | 28,155.49                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 AUD / USD EX.RATE 1.4123456 WITH NORTHERN      | -9,218.350   | 24 Oct 18 |                   |                   |              | 0.00              | -9,218.35   | -9,218.35                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6914 WITH NORTHERN TRUST   | -43,852.150  | 24 Oct 18 |                   |                   |              | 0.00              | -43,852.15  | -43,852.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6914 WITH NORTHERN TRUST   | -264,305.210 | 24 Oct 18 |                   |                   |              | 0.00              | -264,305.21 | -264,305.21                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST   | -103,324.790 | 24 Oct 18 |                   |                   |              | 0.00              | -103,324.79 | -103,324.79                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST   | -81,379.060  | 24 Oct 18 |                   |                   |              | 0.00              | -81,379.06  | -81,379.06                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 BRL / USD EX.RATE 3.6921 WITH NORTHERN TRUST   | -169,537.610 | 24 Oct 18 |                   |                   |              | 0.00              | -169,537.61 | -169,537.61                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 CHF / USD EX.RATE 0.997765 WITH NORTHERN TRUST | -622,824.730 | 24 Oct 18 |                   |                   |              | 0.00              | -622,824.73 | -622,824.73                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | -551,834.480   | 24 Oct 18 |                   |                   |              | 0.00              | -551,834.48   | -551,834.48                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | -922,166.980   | 24 Oct 18 |                   |                   |              | 0.00              | -922,166.98   | -922,166.98                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.877809 WITH NORTHERN TRUST | -42,070.260    | 24 Oct 18 |                   |                   |              | 0.00              | -42,070.26    | -42,070.26                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 EUR / USD EX.RATE 0.8778753 WITH NORTHERN      | -1,223,087.340 | 24 Oct 18 |                   |                   |              | 0.00              | -1,223,087.34 | -1,223,087.34                     | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.775213 WITH NORTHERN TRUST | -963,787.070   | 24 Oct 18 |                   |                   |              | 0.00              | -963,787.07   | -963,787.07                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7757603 WITH NORTHERN      | -23,317.600    | 24 Oct 18 |                   |                   |              | 0.00              | -23,317.60    | -23,317.60                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 GBP / USD EX.RATE 0.7757603 WITH NORTHERN      | -31,477.930    | 24 Oct 18 |                   |                   |              | 0.00              | -31,477.93    | -31,477.93                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 HKD / USD EX.RATE 7.8409 WITH NORTHERN TRUST   | -668,669.790   | 24 Oct 18 |                   |                   |              | 0.00              | -668,669.79   | -668,669.79                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / BRL EX.RATE 0.2708486 WITH NORTHERN      | 269,507.320    | 24 Oct 18 |                   |                   |              | 0.00              | 269,507.32    | 269,507.32                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7683088 WITH NORTHERN      | 970.710        | 24 Oct 18 |                   |                   |              | 0.00              | 970.71        | 970.71                            | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7683088 WITH NORTHERN      | 1,169.400      | 24 Oct 18 |                   |                   |              | 0.00              | 1,169.40      | 1,169.40                          | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / JPY EX.RATE 0.0088837 WITH NORTHERN      | 181,393.710    | 24 Oct 18 |                   |                   |              | 0.00              | 181,393.71    | 181,393.71                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 AUD / USD EX.RATE 1.377549 WITH NORTHERN TRUST | -385,683.560   | 24 Sep 18 |                   |                   |              | 0.00              | -385,683.56   | -385,683.56                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 SEP 2018 EUR / USD EX.RATE 0.8500373 WITH NORTHERN      | -146,579.770 | 24 Sep 18 |                   |                   |              | 0.00              | -146,579.77 | -146,579.77                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 HKD / USD EX.RATE 7.807 WITH NORTHERN TRUST    | -14,187.790  | 24 Sep 18 |                   |                   |              | 0.00              | -14,187.79  | -14,187.79                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 HKD / USD EX.RATE 7.8109 WITH NORTHERN TRUST   | -73,496.060  | 24 Sep 18 |                   |                   |              | 0.00              | -73,496.06  | -73,496.06                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / AUD EX.RATE 0.7256 WITH NORTHERN TRUST   | 385,509.830  | 24 Sep 18 |                   |                   |              | 0.00              | 385,509.83  | 385,509.83                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN      | 1,212.010    | 24 Sep 18 |                   |                   |              | 0.00              | 1,212.01    | 1,212.01                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN      | 7,512.540    | 24 Sep 18 |                   |                   |              | 0.00              | 7,512.54    | 7,512.54                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / BRL EX.RATE 0.2464936 WITH NORTHERN      | 1,159.970    | 24 Sep 18 |                   |                   |              | 0.00              | 1,159.97    | 1,159.97                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / CHF EX.RATE 1.039177 WITH NORTHERN TRUST | 75,231.940   | 24 Sep 18 |                   |                   |              | 0.00              | 75,231.94   | 75,231.94                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / GBP EX.RATE 1.3118 WITH NORTHERN TRUST   | 2,900.640    | 24 Sep 18 |                   |                   |              | 0.00              | 2,900.64    | 2,900.64                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / GBP EX.RATE 1.3118 WITH NORTHERN TRUST   | 7,106.870    | 24 Sep 18 |                   |                   |              | 0.00              | 7,106.87    | 7,106.87                          | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / HKD EX.RATE 0.1280311 WITH NORTHERN      | 101,318.220  | 24 Sep 18 |                   |                   |              | 0.00              | 101,318.22  | 101,318.22                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / JPY EX.RATE 0.0088745 WITH NORTHERN      | 332,706.020  | 24 Sep 18 |                   |                   |              | 0.00              | 332,706.02  | 332,706.02                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.4939 WITH NORTHERN TRUST   | -356,256.800 | 25 Apr 18 |                   |                   |              | 0.00              | -356,256.80 | -356,256.80                       | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.28452 WITH NORTHERN TRUST  | -53,929.470  | 25 Apr 18 |                   |                   |              | 0.00              | -53,929.47  | -53,929.47                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 CAD / USD EX.RATE 1.287642 WITH NORTHERN TRUST | -7,070.440   | 25 Apr 18 |                   |                   |              | 0.00              | -7,070.44   | -7,070.44                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 EUR / USD EX.RATE 0.8212203 WITH NORTHERN      | -127,958.350 | 25 Apr 18 |                   |                   |              | 0.00              | -127,958.35 | -127,958.35                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7174631 WITH NORTHERN      | -31,589.960  | 25 Apr 18 |                   |                   |              | 0.00              | -31,589.96  | -31,589.96                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 GBP / USD EX.RATE 0.7180107 WITH NORTHERN      | -530,850.050 | 25 Apr 18 |                   |                   |              | 0.00              | -530,850.05 | -530,850.05                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 HKD / USD EX.RATE 7.8476 WITH NORTHERN TRUST   | -598,086.990 | 25 Apr 18 |                   |                   |              | 0.00              | -598,086.99 | -598,086.99                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 MXN / USD EX.RATE 18.8166 WITH NORTHERN TRUST  | -100,469.280 | 25 Apr 18 |                   |                   |              | 0.00              | -100,469.28 | -100,469.28                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.2852741 WITH NORTHERN      | 189,045.140  | 25 Apr 18 |                   |                   |              | 0.00              | 189,045.14  | 189,045.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.216963 WITH NORTHERN TRUST | 196,693.980  | 25 Apr 18 |                   |                   |              | 0.00              | 196,693.98  | 196,693.98                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.217 WITH NORTHERN TRUST    | 40.340       | 25 Apr 18 |                   |                   |              | 0.00              | 40.34       | 40.34                             | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / JPY EX.RATE 0.0091416 WITH NORTHERN      | 45,114.450   | 25 Apr 18 |                   |                   |              | 0.00              | 45,114.45   | 45,114.45                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / NOK EX.RATE 0.1254123 WITH NORTHERN      | 59,409.920   | 25 Apr 18 |                   |                   |              | 0.00              | 59,409.92   | 59,409.92                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 GBP / USD EX.RATE 0.7010234 WITH NORTHERN      | -288,872.050 | 25 Jan 18 |                   |                   |              | 0.00              | -288,872.05 | -288,872.05                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JAN 2018 JPY / USD EX.RATE 109.115 WITH NORTHERN TRUST  | -218,597.650 | 25 Jan 18 |                   |                   |              | 0.00              | -218,597.65 | -218,597.65                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / CHF EX.RATE 1.0698769 WITH NORTHERN      | 47,048.730   | 25 Jan 18 |                   |                   |              | 0.00              | 47,048.73   | 47,048.73                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.2486 WITH NORTHERN TRUST   | 24,993.680   | 25 Jan 18 |                   |                   |              | 0.00              | 24,993.68   | 24,993.68                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / EUR EX.RATE 1.249441 WITH NORTHERN TRUST | 333,661.340  | 25 Jan 18 |                   |                   |              | 0.00              | 333,661.34  | 333,661.34                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / HKD EX.RATE 0.1279018 WITH NORTHERN      | 282,808.380  | 25 Jan 18 |                   |                   |              | 0.00              | 282,808.38  | 282,808.38                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 EUR / USD EX.RATE 0.8544818 WITH NORTHERN      | -105,595.750 | 25 Jul 18 |                   |                   |              | 0.00              | -105,595.75 | -105,595.75                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 110.8 WITH NORTHERN TRUST    | -198,115.640 | 25 Jul 18 |                   |                   |              | 0.00              | -198,115.64 | -198,115.64                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 110.981 WITH NORTHERN TRUST  | -25,461.040  | 25 Jul 18 |                   |                   |              | 0.00              | -25,461.04  | -25,461.04                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 JPY / USD EX.RATE 111.0546 WITH NORTHERN TRUST | -174,001.900 | 25 Jul 18 |                   |                   |              | 0.00              | -174,001.90 | -174,001.90                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / BRL EX.RATE 0.2687594 WITH NORTHERN      | 476,128.500  | 25 Jul 18 |                   |                   |              | 0.00              | 476,128.50  | 476,128.50                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / EUR EX.RATE 1.16766 WITH NORTHERN TRUST  | 682,923.150  | 25 Jul 18 |                   |                   |              | 0.00              | 682,923.15  | 682,923.15                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / GBP EX.RATE 1.314744 WITH NORTHERN TRUST | 543.070      | 25 Jul 18 |                   |                   |              | 0.00              | 543.07      | 543.07                            | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / HKD EX.RATE 0.1274417 WITH NORTHERN      | 74,789.840   | 25 Jul 18 |                   |                   |              | 0.00              | 74,789.84   | 74,789.84                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / HKD EX.RATE 0.1274551 WITH NORTHERN      | 766,961.790    | 25 Jul 18 |                   |                   |              | 0.00              | 766,961.79    | 766,961.79                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / JPY EX.RATE 0.0090341 WITH NORTHERN      | 1,905,619.660  | 25 Jul 18 |                   |                   |              | 0.00              | 1,905,619.66  | 1,905,619.66                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 BRL / USD EX.RATE 3.77 WITH NORTHERN TRUST     | -179,755.760   | 25 Jun 18 |                   |                   |              | 0.00              | -179,755.76   | -179,755.76                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 BRL / USD EX.RATE 3.77 WITH NORTHERN TRUST     | -48,415.810    | 25 Jun 18 |                   |                   |              | 0.00              | -48,415.81    | -48,415.81                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 CHF / USD EX.RATE 0.987875 WITH NORTHERN TRUST | -29,070.070    | 25 Jun 18 |                   |                   |              | 0.00              | -29,070.07    | -29,070.07                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 CNY / USD EX.RATE 6.4893 WITH NORTHERN TRUST   | -1,634,031.870 | 25 Jun 18 |                   |                   |              | 0.00              | -1,634,031.87 | -1,634,031.87                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 HKD / USD EX.RATE 7.84665 WITH NORTHERN TRUST  | -441,799.360   | 25 Jun 18 |                   |                   |              | 0.00              | -441,799.36   | -441,799.36                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1466 WITH NORTHERN TRUST  | -1,453,820.620 | 25 Jun 18 |                   |                   |              | 0.00              | -1,453,820.62 | -1,453,820.62                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST   | -1,918,222.870 | 25 Jun 18 |                   |                   |              | 0.00              | -1,918,222.87 | -1,918,222.87                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.375 WITH NORTHERN TRUST   | -536,505.780   | 25 Jun 18 |                   |                   |              | 0.00              | -536,505.78   | -536,505.78                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / CAD EX.RATE 0.7508635 WITH NORTHERN      | 239,331.780    | 25 Jun 18 |                   |                   |              | 0.00              | 239,331.78    | 239,331.78                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / CNY EX.RATE 0.1540998 WITH NORTHERN      | 1,634,031.870  | 25 Jun 18 |                   |                   |              | 0.00              | 1,634,031.87  | 1,634,031.87                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / EUR EX.RATE 1.16942 WITH NORTHERN TRUST  | 524.570        | 25 Jun 18 |                   |                   |              | 0.00              | 524.57        | 524.57                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / GBP EX.RATE 1.3265 WITH NORTHERN TRUST   | 46,211.020    | 25 Jun 18 |                   |                   |              | 0.00              | 46,211.02    | 46,211.02                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / GBP EX.RATE 1.326945 WITH NORTHERN TRUST | 145,289.820   | 25 Jun 18 |                   |                   |              | 0.00              | 145,289.82   | 145,289.82                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / HKD EX.RATE 0.1274307 WITH NORTHERN      | 34,371.660    | 25 Jun 18 |                   |                   |              | 0.00              | 34,371.66    | 34,371.66                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / HKD EX.RATE 0.1274307 WITH NORTHERN      | 58,414.250    | 25 Jun 18 |                   |                   |              | 0.00              | 58,414.25    | 58,414.25                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146742 WITH NORTHERN      | 1,453,820.620 | 25 Jun 18 |                   |                   |              | 0.00              | 1,453,820.62 | 1,453,820.62                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / KRW EX.RATE 0.000896 WITH NORTHERN TRUST | 1,918,222.870 | 25 Jun 18 |                   |                   |              | 0.00              | 1,918,222.87 | 1,918,222.87                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / TWD EX.RATE 0.0329218 WITH NORTHERN      | 536,505.780   | 25 Jun 18 |                   |                   |              | 0.00              | 536,505.78   | 536,505.78                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 ZAR / USD EX.RATE 13.61515 WITH NORTHERN TRUST | -178,713.490  | 25 Jun 18 |                   |                   |              | 0.00              | -178,713.49  | -178,713.49                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6482 WITH NORTHERN TRUST   | -30,359.430   | 25 May 18 |                   |                   |              | 0.00              | -30,359.43   | -30,359.43                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6493 WITH NORTHERN TRUST   | -254,141.750  | 25 May 18 |                   |                   |              | 0.00              | -254,141.75  | -254,141.75                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 BRL / USD EX.RATE 3.6493 WITH NORTHERN TRUST   | -44,516.020   | 25 May 18 |                   |                   |              | 0.00              | -44,516.02   | -44,516.02                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | -1,438.280    | 25 May 18 |                   |                   |              | 0.00              | -1,438.28    | -1,438.28                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST  | -11,461.190   | 25 May 18 |                   |                   |              | 0.00              | -11,461.19   | -11,461.19                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -4,111.060  | 25 May 18 |                   |                   |              | 0.00              | -4,111.06  | -4,111.06                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -19,385.960 | 25 May 18 |                   |                   |              | 0.00              | -19,385.96 | -19,385.96                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -14,415.630 | 25 May 18 |                   |                   |              | 0.00              | -14,415.63 | -14,415.63                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CAD / USD EX.RATE 1.29764 WITH NORTHERN TRUST | -24,487.530 | 25 May 18 |                   |                   |              | 0.00              | -24,487.53 | -24,487.53                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 GBP / USD EX.RATE 0.7510958 WITH NORTHERN     | -532.560    | 25 May 18 |                   |                   |              | 0.00              | -532.56    | -532.56                           | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / BRL EX.RATE 0.2741078 WITH NORTHERN     | 107,570.430 | 25 May 18 |                   |                   |              | 0.00              | 107,570.43 | 107,570.43                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / BRL EX.RATE 0.2741078 WITH NORTHERN     | 1,472.090   | 25 May 18 |                   |                   |              | 0.00              | 1,472.09   | 1,472.09                          | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN     | 4,431.740   | 25 May 18 |                   |                   |              | 0.00              | 4,431.74   | 4,431.74                          | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN     | 9,112.230   | 25 May 18 |                   |                   |              | 0.00              | 9,112.23   | 9,112.23                          | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / CAD EX.RATE 0.7706298 WITH NORTHERN     | 49,765.140  | 25 May 18 |                   |                   |              | 0.00              | 49,765.14  | 49,765.14                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX.RATE 1.1658 WITH NORTHERN TRUST  | 214,879.220 | 25 May 18 |                   |                   |              | 0.00              | 214,879.22 | 214,879.22                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / EUR EX.RATE 1.16623 WITH NORTHERN TRUST | 340,891.160 | 25 May 18 |                   |                   |              | 0.00              | 340,891.16 | 340,891.16                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / GBP EX.RATE 1.33126 WITH NORTHERN TRUST | 317,837.710 | 25 May 18 |                   |                   |              | 0.00              | 317,837.71 | 317,837.71                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / HKD EX.RATE 0.1274642 WITH NORTHERN      | 973,877.300  | 25 May 18 |                   |                   |              | 0.00              | 973,877.30  | 973,877.30                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091391 WITH NORTHERN      | 47,260.310   | 25 May 18 |                   |                   |              | 0.00              | 47,260.31   | 47,260.31                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 AUD / USD EX.RATE 1.4121462 WITH NORTHERN      | -9,672.710   | 25 Oct 18 |                   |                   |              | 0.00              | -9,672.71   | -9,672.71                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.7083 WITH NORTHERN TRUST   | -72,844.300  | 25 Oct 18 |                   |                   |              | 0.00              | -72,844.30  | -72,844.30                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST    | -10,226.170  | 25 Oct 18 |                   |                   |              | 0.00              | -10,226.17  | -10,226.17                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST    | -132,163.740 | 25 Oct 18 |                   |                   |              | 0.00              | -132,163.74 | -132,163.74                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST    | -315,192.260 | 25 Oct 18 |                   |                   |              | 0.00              | -315,192.26 | -315,192.26                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 BRL / USD EX.RATE 3.709 WITH NORTHERN TRUST    | -39,457.280  | 25 Oct 18 |                   |                   |              | 0.00              | -39,457.28  | -39,457.28                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 CHF / USD EX.RATE 1.001434 WITH NORTHERN TRUST | -778,935.270 | 25 Oct 18 |                   |                   |              | 0.00              | -778,935.27 | -778,935.27                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 CNH / USD EX.RATE 6.9512 WITH NORTHERN TRUST   | -269,720.070 | 25 Oct 18 |                   |                   |              | 0.00              | -269,720.07 | -269,720.07                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8793412 WITH NORTHERN      | -829,704.770 | 25 Oct 18 |                   |                   |              | 0.00              | -829,704.77 | -829,704.77                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 EUR / USD EX.RATE 0.8795075 WITH NORTHERN      | -42,314.970  | 25 Oct 18 |                   |                   |              | 0.00              | -42,314.97  | -42,314.97                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.779822 WITH NORTHERN TRUST | -374,549.950 | 25 Oct 18 |                   |                   |              | 0.00              | -374,549.95 | -374,549.95                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.7799971 WITH NORTHERN    | -11,347.500    | 25 Oct 18 |                   |                   |              | 0.00              | -11,347.50    | -11,347.50                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 GBP / USD EX.RATE 0.7799971 WITH NORTHERN    | -8,405.570     | 25 Oct 18 |                   |                   |              | 0.00              | -8,405.57     | -8,405.57                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 HKD / USD EX.RATE 7.8402 WITH NORTHERN TRUST | -2,000,000.000 | 25 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7636141 WITH NORTHERN    | 4,733.490      | 25 Oct 18 |                   |                   |              | 0.00              | 4,733.49      | 4,733.49                          | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7636141 WITH NORTHERN    | 5,699.580      | 25 Oct 18 |                   |                   |              | 0.00              | 5,699.58      | 5,699.58                          | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7650752 WITH NORTHERN    | 102,445.580    | 25 Oct 18 |                   |                   |              | 0.00              | 102,445.58    | 102,445.58                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7650752 WITH NORTHERN    | 30,453.550     | 25 Oct 18 |                   |                   |              | 0.00              | 30,453.55     | 30,453.55                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST  | 15.920         | 25 Oct 18 |                   |                   |              | 0.00              | 15.92         | 15.92                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST  | 5.320          | 25 Oct 18 |                   |                   |              | 0.00              | 5.32          | 5.32                              | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST  | 0.360          | 25 Oct 18 |                   |                   |              | 0.00              | 0.36          | 0.36                              | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST  | 7.910          | 25 Oct 18 |                   |                   |              | 0.00              | 7.91          | 7.91                              | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.137 WITH NORTHERN TRUST  | 2.140          | 25 Oct 18 |                   |                   |              | 0.00              | 2.14          | 2.14                              | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1409 WITH NORTHERN TRUST | 828.290        | 25 Oct 18 |                   |                   |              | 0.00              | 828.29        | 828.29                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.142105 WITH NORTHERN TRUST | 10,117,799.700 | 25 Oct 18 |                   |                   |              | 0.00              | 10,117,799.70 | 10,117,799.70                     | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST   | 71.030         | 25 Oct 18 |                   |                   |              | 0.00              | 71.03         | 71.03                             | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / EUR EX.RATE 1.1425 WITH NORTHERN TRUST   | 212.430        | 25 Oct 18 |                   |                   |              | 0.00              | 212.43        | 212.43                            | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / GBP EX.RATE 1.28394 WITH NORTHERN TRUST  | 12,286,984.820 | 25 Oct 18 |                   |                   |              | 0.00              | 12,286,984.82 | 12,286,984.82                     | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / HKD EX.RATE 0.1275461 WITH NORTHERN      | 72,525.740     | 25 Oct 18 |                   |                   |              | 0.00              | 72,525.74     | 72,525.74                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088763 WITH NORTHERN      | 608,547.910    | 25 Oct 18 |                   |                   |              | 0.00              | 608,547.91    | 608,547.91                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / JPY EX.RATE 0.0088833 WITH NORTHERN      | 100,130.550    | 25 Oct 18 |                   |                   |              | 0.00              | 100,130.55    | 100,130.55                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 BRL / USD EX.RATE 4.115 WITH NORTHERN TRUST    | -86,831.080    | 25 Sep 18 |                   |                   |              | 0.00              | -86,831.08    | -86,831.08                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 CHF / USD EX.RATE 0.964577 WITH NORTHERN TRUST | -13,306.220    | 25 Sep 18 |                   |                   |              | 0.00              | -13,306.22    | -13,306.22                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.8480901 WITH NORTHERN      | -137,014.050   | 25 Sep 18 |                   |                   |              | 0.00              | -137,014.05   | -137,014.05                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 GBP / USD EX.RATE 0.7566586 WITH NORTHERN      | -325,968.680   | 25 Sep 18 |                   |                   |              | 0.00              | -325,968.68   | -325,968.68                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 HKD / USD EX.RATE 7.8096 WITH NORTHERN TRUST   | -1,014,241.960 | 25 Sep 18 |                   |                   |              | 0.00              | -1,014,241.96 | -1,014,241.96                     | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 ILS / USD EX.RATE 3.58477 WITH NORTHERN TRUST  | -878,359.720   | 25 Sep 18 |                   |                   |              | 0.00              | -878,359.72   | -878,359.72                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / GBP EX.RATE 1.3167 WITH NORTHERN TRUST   | 324,760.100  | 25 Sep 18 |                   |                   |              | 0.00              | 324,760.10  | 324,760.10                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / JPY EX.RATE 0.0088543 WITH NORTHERN      | 43,498.470   | 25 Sep 18 |                   |                   |              | 0.00              | 43,498.47   | 43,498.47                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 BRL / USD EX.RATE 3.484 WITH NORTHERN TRUST    | -259,929.040 | 26 Apr 18 |                   |                   |              | 0.00              | -259,929.04 | -259,929.04                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2871 WITH NORTHERN TRUST   | -116,541.060 | 26 Apr 18 |                   |                   |              | 0.00              | -116,541.06 | -116,541.06                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | -1,630.430   | 26 Apr 18 |                   |                   |              | 0.00              | -1,630.43   | -1,630.43                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | -101,322.380 | 26 Apr 18 |                   |                   |              | 0.00              | -101,322.38 | -101,322.38                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | -100,492.330 | 26 Apr 18 |                   |                   |              | 0.00              | -100,492.33 | -100,492.33                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.287758 WITH NORTHERN TRUST | -67,399.000  | 26 Apr 18 |                   |                   |              | 0.00              | -67,399.00  | -67,399.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 EUR / USD EX.RATE 0.8261397 WITH NORTHERN      | -121,262.260 | 26 Apr 18 |                   |                   |              | 0.00              | -121,262.26 | -121,262.26                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 GBP / USD EX.RATE 0.7177205 WITH NORTHERN      | -11,314.780  | 26 Apr 18 |                   |                   |              | 0.00              | -11,314.78  | -11,314.78                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 GBP / USD EX.RATE 0.7181561 WITH NORTHERN      | -363,276.150 | 26 Apr 18 |                   |                   |              | 0.00              | -363,276.15 | -363,276.15                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.8477 WITH NORTHERN TRUST   | -151,843.860 | 26 Apr 18 |                   |                   |              | 0.00              | -151,843.86 | -151,843.86                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 JPY / USD EX.RATE 109.3331 WITH NORTHERN TRUST | -243,190.860 | 26 Apr 18 |                   |                   |              | 0.00              | -243,190.86 | -243,190.86                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 MXN / USD EX.RATE 18.7956 WITH NORTHERN TRUST | -125,991.050 | 26 Apr 18 |                   |                   |              | 0.00              | -125,991.05 | -125,991.05                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2856735 WITH NORTHERN     | 2,837.390    | 26 Apr 18 |                   |                   |              | 0.00              | 2,837.39    | 2,837.39                          | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2870758 WITH NORTHERN     | 4,608.440    | 26 Apr 18 |                   |                   |              | 0.00              | 4,608.44    | 4,608.44                          | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2870758 WITH NORTHERN     | 4,939.070    | 26 Apr 18 |                   |                   |              | 0.00              | 4,939.07    | 4,939.07                          | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2871253 WITH NORTHERN     | 29,194.370   | 26 Apr 18 |                   |                   |              | 0.00              | 29,194.37   | 29,194.37                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / BRL EX.RATE 0.2871253 WITH NORTHERN     | 709,800.860  | 26 Apr 18 |                   |                   |              | 0.00              | 709,800.86  | 709,800.86                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN     | 134,574.970  | 26 Apr 18 |                   |                   |              | 0.00              | 134,574.97  | 134,574.97                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN     | 64,581.080   | 26 Apr 18 |                   |                   |              | 0.00              | 64,581.08   | 64,581.08                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7765434 WITH NORTHERN     | 115,383.090  | 26 Apr 18 |                   |                   |              | 0.00              | 115,383.09  | 115,383.09                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / COP EX.RATE 0.0003547 WITH NORTHERN     | 26,779.050   | 26 Apr 18 |                   |                   |              | 0.00              | 26,779.05   | 26,779.05                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / DKK EX.RATE 0.1626466 WITH NORTHERN     | 305,466.230  | 26 Apr 18 |                   |                   |              | 0.00              | 305,466.23  | 305,466.23                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.2099 WITH NORTHERN TRUST  | 109,018.770  | 26 Apr 18 |                   |                   |              | 0.00              | 109,018.77  | 109,018.77                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / JPY EX.RATE 0.0091434 WITH NORTHERN     | 59,042.990   | 26 Apr 18 |                   |                   |              | 0.00              | 59,042.99   | 59,042.99                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST   | -80,330.980  | 26 Dec 18 |                   |                   |              | 0.00              | -80,330.98  | -80,330.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST   | -331,412.220 | 26 Dec 18 |                   |                   |              | 0.00              | -331,412.22 | -331,412.22                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST   | -6,579.700   | 26 Dec 18 |                   |                   |              | 0.00              | -6,579.70   | -6,579.70                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST   | -98,442.310  | 26 Dec 18 |                   |                   |              | 0.00              | -98,442.31  | -98,442.31                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 BRL / USD EX.RATE 3.9205 WITH NORTHERN TRUST   | -155,052.850 | 26 Dec 18 |                   |                   |              | 0.00              | -155,052.85 | -155,052.85                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 CAD / USD EX.RATE 1.359229 WITH NORTHERN TRUST | -15,191.070  | 26 Dec 18 |                   |                   |              | 0.00              | -15,191.07  | -15,191.07                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN      | 13,545.860   | 26 Dec 18 |                   |                   |              | 0.00              | 13,545.86   | 13,545.86                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN      | 15,220.670   | 26 Dec 18 |                   |                   |              | 0.00              | 15,220.67   | 15,220.67                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2538522 WITH NORTHERN      | 75,874.830   | 26 Dec 18 |                   |                   |              | 0.00              | 75,874.83   | 75,874.83                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2550695 WITH NORTHERN      | 100,995.060  | 26 Dec 18 |                   |                   |              | 0.00              | 100,995.06  | 100,995.06                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2550695 WITH NORTHERN      | 1,288.480    | 26 Dec 18 |                   |                   |              | 0.00              | 1,288.48    | 1,288.48                          | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2551606 WITH NORTHERN      | 15,177.560   | 26 Dec 18 |                   |                   |              | 0.00              | 15,177.56   | 15,177.56                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / BRL EX.RATE 0.2551606 WITH NORTHERN      | 31,287.930   | 26 Dec 18 |                   |                   |              | 0.00              | 31,287.93   | 31,287.93                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / MXN EX.RATE 0.0502869 WITH NORTHERN      | 35,674.780     | 26 Dec 18 |                   |                   |              | 0.00              | 35,674.78     | 35,674.78                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2333 WITH NORTHERN TRUST   | -147,094.250   | 26 Feb 18 |                   |                   |              | 0.00              | -147,094.25   | -147,094.25                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2333 WITH NORTHERN TRUST   | -153,748.850   | 26 Feb 18 |                   |                   |              | 0.00              | -153,748.85   | -153,748.85                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 CAD / USD EX.RATE 1.269127 WITH NORTHERN TRUST | -556,997.050   | 26 Feb 18 |                   |                   |              | 0.00              | -556,997.05   | -556,997.05                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.7866867 WITH NORTHERN      | 177,334.450    | 26 Feb 18 |                   |                   |              | 0.00              | 177,334.45    | 177,334.45                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / EUR EX.RATE 1.229747 WITH NORTHERN TRUST | 239,982.020    | 26 Feb 18 |                   |                   |              | 0.00              | 239,982.02    | 239,982.02                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / GBP EX.RATE 1.395289 WITH NORTHERN TRUST | 266.840        | 26 Feb 18 |                   |                   |              | 0.00              | 266.84        | 266.84                            | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / HKD EX.RATE 0.1278119 WITH NORTHERN      | 42,565.950     | 26 Feb 18 |                   |                   |              | 0.00              | 42,565.95     | 42,565.95                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1319 WITH NORTHERN TRUST   | -1,315.750     | 26 Jan 18 |                   |                   |              | 0.00              | -1,315.75     | -1,315.75                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1319 WITH NORTHERN TRUST   | -1,041,613.750 | 26 Jan 18 |                   |                   |              | 0.00              | -1,041,613.75 | -1,041,613.75                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST   | -934,472.660   | 26 Jan 18 |                   |                   |              | 0.00              | -934,472.66   | -934,472.66                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST   | -301,057.350   | 26 Jan 18 |                   |                   |              | 0.00              | -301,057.35   | -301,057.35                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 BRL / USD EX.RATE 3.1326 WITH NORTHERN TRUST   | -809,791.810   | 26 Jan 18 |                   |                   |              | 0.00              | -809,791.81   | -809,791.81                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 JAN 2018 CAD / USD EX.RATE 1.232154 WITH NORTHERN TRUST | -103.010       | 26 Jan 18 |                   |                   |              | 0.00              | -103.01       | -103.01                           | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 CAD / USD EX.RATE 1.232154 WITH NORTHERN TRUST | -55.460        | 26 Jan 18 |                   |                   |              | 0.00              | -55.46        | -55.46                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 CHF / USD EX.RATE 0.932865 WITH NORTHERN TRUST | -560,042.760   | 26 Jan 18 |                   |                   |              | 0.00              | -560,042.76   | -560,042.76                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 GBP / USD EX.RATE 0.7043007 WITH NORTHERN      | -1,049,095.900 | 26 Jan 18 |                   |                   |              | 0.00              | -1,049,095.90 | -1,049,095.90                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 HKD / USD EX.RATE 7.8178 WITH NORTHERN TRUST   | -167,771.830   | 26 Jan 18 |                   |                   |              | 0.00              | -167,771.83   | -167,771.83                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.0242 WITH NORTHERN TRUST | -325,162.730   | 26 Jan 18 |                   |                   |              | 0.00              | -325,162.73   | -325,162.73                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / CLP EX.RATE 0.0016639 WITH NORTHERN      | 1,245.750      | 26 Jan 18 |                   |                   |              | 0.00              | 1,245.75      | 1,245.75                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / EUR EX.RATE 1.244021 WITH NORTHERN TRUST | 215,230.470    | 26 Jan 18 |                   |                   |              | 0.00              | 215,230.47    | 215,230.47                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 CAD / USD EX.RATE 1.30718 WITH NORTHERN TRUST  | -270,865.680   | 26 Jul 18 |                   |                   |              | 0.00              | -270,865.68   | -270,865.68                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 EUR / USD EX.RATE 0.8584428 WITH NORTHERN      | -96,419.520    | 26 Jul 18 |                   |                   |              | 0.00              | -96,419.52    | -96,419.52                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 GBP / USD EX.RATE 0.7601493 WITH NORTHERN      | -814,257.780   | 26 Jul 18 |                   |                   |              | 0.00              | -814,257.78   | -814,257.78                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 111.14 WITH NORTHERN TRUST   | -191,183.130   | 26 Jul 18 |                   |                   |              | 0.00              | -191,183.13   | -191,183.13                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 111.221 WITH NORTHERN TRUST  | -270,676.830   | 26 Jul 18 |                   |                   |              | 0.00              | -270,676.83   | -270,676.83                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.163992 WITH NORTHERN TRUST | 727,857.010   | 26 Jul 18 |                   |                   |              | 0.00              | 727,857.01   | 727,857.01                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1643 WITH NORTHERN TRUST   | 1,664,844.210 | 26 Jul 18 |                   |                   |              | 0.00              | 1,664,844.21 | 1,664,844.21                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / EUR EX.RATE 1.1643 WITH NORTHERN TRUST   | 1,740.740     | 26 Jul 18 |                   |                   |              | 0.00              | 1,740.74     | 1,740.74                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.31078 WITH NORTHERN TRUST  | 560.700       | 26 Jul 18 |                   |                   |              | 0.00              | 560.70       | 560.70                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3108 WITH NORTHERN TRUST   | 23,003.390    | 26 Jul 18 |                   |                   |              | 0.00              | 23,003.39    | 23,003.39                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.312 WITH NORTHERN TRUST    | 16,578.430    | 26 Jul 18 |                   |                   |              | 0.00              | 16,578.43    | 16,578.43                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST   | 518,835.630   | 26 Jul 18 |                   |                   |              | 0.00              | 518,835.63   | 518,835.63                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / HKD EX.RATE 0.1273932 WITH NORTHERN      | 101,635.750   | 26 Jul 18 |                   |                   |              | 0.00              | 101,635.75   | 101,635.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN      | 80,167.750    | 26 Jul 18 |                   |                   |              | 0.00              | 80,167.75    | 80,167.75                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 BRL / USD EX.RATE 3.7681 WITH NORTHERN TRUST   | -297,765.470  | 26 Jun 18 |                   |                   |              | 0.00              | -297,765.47  | -297,765.47                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 CHF / USD EX.RATE 0.991104 WITH NORTHERN TRUST | -321,688.780  | 26 Jun 18 |                   |                   |              | 0.00              | -321,688.78  | -321,688.78                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0081661 WITH NORTHERN      | 605,421.840   | 26 Jun 18 |                   |                   |              | 0.00              | 605,421.84   | 605,421.84                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / EUR EX.RATE 1.164092 WITH NORTHERN TRUST | 1,044.040     | 26 Jun 18 |                   |                   |              | 0.00              | 1,044.04     | 1,044.04                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST   | 69.880       | 26 Jun 18 |                   |                   |              | 0.00              | 69.88       | 69.88                             | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3195 WITH NORTHERN TRUST   | 25.120       | 26 Jun 18 |                   |                   |              | 0.00              | 25.12       | 25.12                             | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.322013 WITH NORTHERN TRUST | 646.210      | 26 Jun 18 |                   |                   |              | 0.00              | 646.21      | 646.21                            | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / GBP EX.RATE 1.3221 WITH NORTHERN TRUST   | 49,336.830   | 26 Jun 18 |                   |                   |              | 0.00              | 49,336.83   | 49,336.83                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | 8,645.470    | 26 Jun 18 |                   |                   |              | 0.00              | 8,645.47    | 8,645.47                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / HKD EX.RATE 0.1274015 WITH NORTHERN      | 8,645.470    | 26 Jun 18 |                   |                   |              | 0.00              | 8,645.47    | 8,645.47                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090802 WITH NORTHERN      | 29,782.980   | 26 Jun 18 |                   |                   |              | 0.00              | 29,782.98   | 29,782.98                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090802 WITH NORTHERN      | 14,003.450   | 26 Jun 18 |                   |                   |              | 0.00              | 14,003.45   | 14,003.45                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090909 WITH NORTHERN      | 5,502.270    | 26 Jun 18 |                   |                   |              | 0.00              | 5,502.27    | 5,502.27                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / JPY EX.RATE 0.0090909 WITH NORTHERN      | 5,600.000    | 26 Jun 18 |                   |                   |              | 0.00              | 5,600.00    | 5,600.00                          | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 BRL / USD EX.RATE 3.2969 WITH NORTHERN TRUST   | -55,271.860  | 26 Mar 18 |                   |                   |              | 0.00              | -55,271.86  | -55,271.86                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.28822 WITH NORTHERN TRUST  | -628,311.000 | 26 Mar 18 |                   |                   |              | 0.00              | -628,311.00 | -628,311.00                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 CHF / USD EX.RATE 0.944055 WITH NORTHERN TRUST | -233,161.900 | 26 Mar 18 |                   |                   |              | 0.00              | -233,161.90 | -233,161.90                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 CNY / USD EX.RATE 6.3193 WITH NORTHERN TRUST   | -3,535,658.850 | 26 Mar 18 |                   |                   |              | 0.00              | -3,535,658.85 | -3,535,658.85                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8030161 WITH NORTHERN      | -1,225,473.670 | 26 Mar 18 |                   |                   |              | 0.00              | -1,225,473.67 | -1,225,473.67                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.70205 WITH NORTHERN TRUST  | -140,316.450   | 26 Mar 18 |                   |                   |              | 0.00              | -140,316.45   | -140,316.45                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 GBP / USD EX.RATE 0.7028395 WITH NORTHERN      | -512,811.540   | 26 Mar 18 |                   |                   |              | 0.00              | -512,811.54   | -512,811.54                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 INR / USD EX.RATE 64.9055 WITH NORTHERN TRUST  | -1,526,418.130 | 26 Mar 18 |                   |                   |              | 0.00              | -1,526,418.13 | -1,526,418.13                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 KRW / USD EX.RATE 1081.2 WITH NORTHERN TRUST   | -1,980,141.090 | 26 Mar 18 |                   |                   |              | 0.00              | -1,980,141.09 | -1,980,141.09                     | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 TWD / USD EX.RATE 29.135 WITH NORTHERN TRUST   | -559,339.730   | 26 Mar 18 |                   |                   |              | 0.00              | -559,339.73   | -559,339.73                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / CNY EX.RATE 0.1582454 WITH NORTHERN      | 1,857,668.730  | 26 Mar 18 |                   |                   |              | 0.00              | 1,857,668.73  | 1,857,668.73                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / CNY EX.RATE 0.1582454 WITH NORTHERN      | 1,677,990.130  | 26 Mar 18 |                   |                   |              | 0.00              | 1,677,990.13  | 1,677,990.13                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.4228 WITH NORTHERN TRUST   | 521,848.110    | 26 Mar 18 |                   |                   |              | 0.00              | 521,848.11    | 521,848.11                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / GBP EX.RATE 1.422913 WITH NORTHERN TRUST | 270,186.180    | 26 Mar 18 |                   |                   |              | 0.00              | 270,186.18    | 270,186.18                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / INR EX.RATE 0.015407 WITH NORTHERN TRUST | 1,526,418.130  | 26 Mar 18 |                   |                   |              | 0.00              | 1,526,418.13  | 1,526,418.13                      | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / KRW EX.RATE 0.0009249 WITH NORTHERN      | 1,980,141.090  | 26 Mar 18 |                   |                   |              | 0.00              | 1,980,141.09  | 1,980,141.09                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / TWD EX.RATE 0.034323 WITH NORTHERN TRUST | 559,339.730    | 26 Mar 18 |                   |                   |              | 0.00              | 559,339.73    | 559,339.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 CHF / USD EX.RATE 0.998383 WITH NORTHERN TRUST | -114,089.720   | 26 Nov 18 |                   |                   |              | 0.00              | -114,089.72   | -114,089.72                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 GBP / USD EX.RATE 0.7805183 WITH NORTHERN      | -28,354.740    | 26 Nov 18 |                   |                   |              | 0.00              | -28,354.74    | -28,354.74                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 HKD / USD EX.RATE 7.8239 WITH NORTHERN TRUST   | -1,000,000.000 | 26 Nov 18 |                   |                   |              | 0.00              | -1,000,000.00 | -1,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 JPY / USD EX.RATE 113.51 WITH NORTHERN TRUST   | -208,663.540   | 26 Nov 18 |                   |                   |              | 0.00              | -208,663.54   | -208,663.54                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 10,107.980     | 26 Nov 18 |                   |                   |              | 0.00              | 10,107.98     | 10,107.98                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 462,130.690    | 26 Nov 18 |                   |                   |              | 0.00              | 462,130.69    | 462,130.69                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 194,946.520    | 26 Nov 18 |                   |                   |              | 0.00              | 194,946.52    | 194,946.52                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 271,588.390    | 26 Nov 18 |                   |                   |              | 0.00              | 271,588.39    | 271,588.39                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 33,148.750     | 26 Nov 18 |                   |                   |              | 0.00              | 33,148.75     | 33,148.75                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / BRL EX.RATE 0.2569703 WITH NORTHERN      | 3,750.260      | 26 Nov 18 |                   |                   |              | 0.00              | 3,750.26      | 3,750.26                          | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / CAD EX.RATE 0.7542246 WITH NORTHERN      | 2,098.250      | 26 Nov 18 |                   |                   |              | 0.00              | 2,098.25      | 2,098.25                          | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / CHF EX.RATE 1.0007005 WITH NORTHERN      | 581,956.850    | 26 Nov 18 |                   |                   |              | 0.00              | 581,956.85    | 581,956.85                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / EUR EX.RATE 1.134396 WITH NORTHERN TRUST | 154,728.940  | 26 Nov 18 |                   |                   |              | 0.00              | 154,728.94  | 154,728.94                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / GBP EX.RATE 1.282025 WITH NORTHERN TRUST | 366,599.040  | 26 Nov 18 |                   |                   |              | 0.00              | 366,599.04  | 366,599.04                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / GBP EX.RATE 1.2842 WITH NORTHERN TRUST   | 42,570.590   | 26 Nov 18 |                   |                   |              | 0.00              | 42,570.59   | 42,570.59                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / HKD EX.RATE 0.127807 WITH NORTHERN TRUST | 28,329.990   | 26 Nov 18 |                   |                   |              | 0.00              | 28,329.99   | 28,329.99                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / JPY EX.RATE 0.0088098 WITH NORTHERN      | 26,067.880   | 26 Nov 18 |                   |                   |              | 0.00              | 26,067.88   | 26,067.88                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 AUD / USD EX.RATE 1.4131439 WITH NORTHERN      | -23,776.730  | 26 Oct 18 |                   |                   |              | 0.00              | -23,776.73  | -23,776.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 BRL / USD EX.RATE 3.6864 WITH NORTHERN TRUST   | -202,391.820 | 26 Oct 18 |                   |                   |              | 0.00              | -202,391.82 | -202,391.82                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CAD / USD EX.RATE 1.310422 WITH NORTHERN TRUST | -419,713.430 | 26 Oct 18 |                   |                   |              | 0.00              | -419,713.43 | -419,713.43                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 EUR / USD EX.RATE 0.8766547 WITH NORTHERN      | -42,698.420  | 26 Oct 18 |                   |                   |              | 0.00              | -42,698.42  | -42,698.42                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 EUR / USD EX.RATE 0.8772284 WITH NORTHERN      | -333,868.410 | 26 Oct 18 |                   |                   |              | 0.00              | -333,868.41 | -333,868.41                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7789029 WITH NORTHERN      | -17,089.610  | 26 Oct 18 |                   |                   |              | 0.00              | -17,089.61  | -17,089.61                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7789029 WITH NORTHERN      | -23,070.550  | 26 Oct 18 |                   |                   |              | 0.00              | -23,070.55  | -23,070.55                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 GBP / USD EX.RATE 0.7790431 WITH NORTHERN      | -64,018.690  | 26 Oct 18 |                   |                   |              | 0.00              | -64,018.69  | -64,018.69                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 HKD / USD EX.RATE 7.8386 WITH NORTHERN TRUST  | -2,000,000.000 | 26 Oct 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 HKD / USD EX.RATE 7.83979 WITH NORTHERN TRUST | -97,890.460    | 26 Oct 18 |                   |                   |              | 0.00              | -97,890.46    | -97,890.46                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2700951 WITH NORTHERN     | 70,000.000     | 26 Oct 18 |                   |                   |              | 0.00              | 70,000.00     | 70,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 474,830.820    | 26 Oct 18 |                   |                   |              | 0.00              | 474,830.82    | 474,830.82                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 195,377.900    | 26 Oct 18 |                   |                   |              | 0.00              | 195,377.90    | 195,377.90                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 797,991.990    | 26 Oct 18 |                   |                   |              | 0.00              | 797,991.99    | 797,991.99                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 889,253.720    | 26 Oct 18 |                   |                   |              | 0.00              | 889,253.72    | 889,253.72                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 380,355.310    | 26 Oct 18 |                   |                   |              | 0.00              | 380,355.31    | 380,355.31                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 1,219,311.630  | 26 Oct 18 |                   |                   |              | 0.00              | 1,219,311.63  | 1,219,311.63                      | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2712674 WITH NORTHERN     | 272,306.530    | 26 Oct 18 |                   |                   |              | 0.00              | 272,306.53    | 272,306.53                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713189 WITH NORTHERN     | 928,819.630    | 26 Oct 18 |                   |                   |              | 0.00              | 928,819.63    | 928,819.63                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713189 WITH NORTHERN     | 343,001.840    | 26 Oct 18 |                   |                   |              | 0.00              | 343,001.84    | 343,001.84                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2713704 WITH NORTHERN     | 3,723.570      | 26 Oct 18 |                   |                   |              | 0.00              | 3,723.57      | 3,723.57                          | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7622172 WITH NORTHERN      | 2,716.600    | 26 Oct 18 |                   |                   |              | 0.00              | 2,716.60    | 2,716.60                          | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7622172 WITH NORTHERN      | 3,271.290    | 26 Oct 18 |                   |                   |              | 0.00              | 3,271.29    | 3,271.29                          | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / HKD EX.RATE 0.1275429 WITH NORTHERN      | 52,859.430   | 26 Oct 18 |                   |                   |              | 0.00              | 52,859.43   | 52,859.43                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 BRL / USD EX.RATE 4.053 WITH NORTHERN TRUST    | -192,735.990 | 26 Sep 18 |                   |                   |              | 0.00              | -192,735.99 | -192,735.99                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / AUD EX.RATE 0.725863 WITH NORTHERN TRUST | 70,344.860   | 26 Sep 18 |                   |                   |              | 0.00              | 70,344.86   | 70,344.86                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.174689 WITH NORTHERN TRUST | 89,510.840   | 26 Sep 18 |                   |                   |              | 0.00              | 89,510.84   | 89,510.84                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / EUR EX.RATE 1.1749 WITH NORTHERN TRUST   | 352,539.320  | 26 Sep 18 |                   |                   |              | 0.00              | 352,539.32  | 352,539.32                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / GBP EX.RATE 1.316337 WITH NORTHERN TRUST | 93,682.230   | 26 Sep 18 |                   |                   |              | 0.00              | 93,682.23   | 93,682.23                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / ILS EX.RATE 0.2790469 WITH NORTHERN      | 166,130.620  | 26 Sep 18 |                   |                   |              | 0.00              | 166,130.62  | 166,130.62                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.008846 WITH NORTHERN TRUST | 206,318.900  | 26 Sep 18 |                   |                   |              | 0.00              | 206,318.90  | 206,318.90                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.0088519 WITH NORTHERN      | 46,158.030   | 26 Sep 18 |                   |                   |              | 0.00              | 46,158.03   | 46,158.03                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 ZAR / USD EX.RATE 14.1408 WITH NORTHERN TRUST  | -63,505.040  | 26 Sep 18 |                   |                   |              | 0.00              | -63,505.04  | -63,505.04                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7253604 WITH NORTHERN      | -335,997.740 | 27 Apr 18 |                   |                   |              | 0.00              | -335,997.74 | -335,997.74                       | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7255315 WITH NORTHERN      | -95,959.860     | 27 Apr 18 |                   |                   |              | 0.00              | -95,959.86     | -95,959.86                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 HKD / USD EX.RATE 7.8484 WITH NORTHERN TRUST   | -122,859.380    | 27 Apr 18 |                   |                   |              | 0.00              | -122,859.38    | -122,859.38                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 MXN / USD EX.RATE 18.6171 WITH NORTHERN TRUST  | -110,912.890    | 27 Apr 18 |                   |                   |              | 0.00              | -110,912.89    | -110,912.89                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / BRL EX.RATE 0.2884921 WITH NORTHERN      | 225,901.060     | 27 Apr 18 |                   |                   |              | 0.00              | 225,901.06     | 225,901.06                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / BRL EX.RATE 0.2884921 WITH NORTHERN      | 17,541.940      | 27 Apr 18 |                   |                   |              | 0.00              | 17,541.94      | 17,541.94                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7790589 WITH NORTHERN      | 20,952.930      | 27 Apr 18 |                   |                   |              | 0.00              | 20,952.93      | 20,952.93                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / COP EX.RATE 0.0003557 WITH NORTHERN      | 802,140.690     | 27 Apr 18 |                   |                   |              | 0.00              | 802,140.69     | 802,140.69                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.206 WITH NORTHERN TRUST    | 57.410          | 27 Apr 18 |                   |                   |              | 0.00              | 57.41          | 57.41                             | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / EUR EX.RATE 1.211002 WITH NORTHERN TRUST | 1,114,294.710   | 27 Apr 18 |                   |                   |              | 0.00              | 1,114,294.71   | 1,114,294.71                      | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.0091673 WITH NORTHERN      | 16,403.220      | 27 Apr 18 |                   |                   |              | 0.00              | 16,403.22      | 16,403.22                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 CHF / USD EX.RATE 0.982078 WITH NORTHERN TRUST | -649.400        | 27 Aug 18 |                   |                   |              | 0.00              | -649.40        | -649.40                           | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 EUR / USD EX.RATE 0.8551131 WITH NORTHERN      | -11,116,755.680 | 27 Aug 18 |                   |                   |              | 0.00              | -11,116,755.68 | -11,116,755.68                    | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 GBP / USD EX.RATE 0.7747464 WITH NORTHERN      | -8,863,970.570  | 27 Aug 18 |                   |                   |              | 0.00              | -8,863,970.57  | -8,863,970.57                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 GBP / USD EX.RATE 0.7764578 WITH NORTHERN      | -129,740.030   | 27 Aug 18 |                   |                   |              | 0.00              | -129,740.03   | -129,740.03                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 HKD / USD EX.RATE 7.84991 WITH NORTHERN TRUST  | -631,804.170   | 27 Aug 18 |                   |                   |              | 0.00              | -631,804.17   | -631,804.17                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / BRL EX.RATE 0.2446663 WITH NORTHERN      | 790.270        | 27 Aug 18 |                   |                   |              | 0.00              | 790.27        | 790.27                            | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / BRL EX.RATE 0.2446663 WITH NORTHERN      | 216.280        | 27 Aug 18 |                   |                   |              | 0.00              | 216.28        | 216.28                            | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / EUR EX.RATE 1.165118 WITH NORTHERN TRUST | 282,209.480    | 27 Aug 18 |                   |                   |              | 0.00              | 282,209.48    | 282,209.48                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 245,078.730    | 27 Aug 18 |                   |                   |              | 0.00              | 245,078.73    | 245,078.73                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / JPY EX.RATE 0.009005 WITH NORTHERN TRUST | 65,565.980     | 27 Aug 18 |                   |                   |              | 0.00              | 65,565.98     | 65,565.98                         | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 BRL / USD EX.RATE 3.9259 WITH NORTHERN TRUST   | -29,349.480    | 27 Dec 18 |                   |                   |              | 0.00              | -29,349.48    | -29,349.48                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 BRL / USD EX.RATE 3.9259 WITH NORTHERN TRUST   | -134,219.930   | 27 Dec 18 |                   |                   |              | 0.00              | -134,219.93   | -134,219.93                       | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 EUR / USD EX.RATE 0.8694783 WITH NORTHERN      | -6,996,799.360 | 27 Dec 18 |                   |                   |              | 0.00              | -6,996,799.36 | -6,996,799.36                     | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 EUR / USD EX.RATE 0.873515 WITH NORTHERN TRUST | -27,607.300    | 27 Dec 18 |                   |                   |              | 0.00              | -27,607.30    | -27,607.30                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7876143 WITH NORTHERN      | -6,026,630.100 | 27 Dec 18 |                   |                   |              | 0.00              | -6,026,630.10 | -6,026,630.10                     | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7904513 WITH NORTHERN      | -1,526,644.990 | 27 Dec 18 |                   |                   |              | 0.00              | -1,526,644.99 | -1,526,644.99                     | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 DEC 2018 GBP / USD EX.RATE 0.7904513 WITH NORTHERN      | -1,764,430.260 | 27 Dec 18 |                   |                   |              | 0.00              | -1,764,430.26 | -1,764,430.26                     | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN      | 99,807.140     | 27 Dec 18 |                   |                   |              | 0.00              | 99,807.14     | 99,807.14                         | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN      | 6,633.270      | 27 Dec 18 |                   |                   |              | 0.00              | 6,633.27      | 6,633.27                          | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547187 WITH NORTHERN      | 1,399.650      | 27 Dec 18 |                   |                   |              | 0.00              | 1,399.65      | 1,399.65                          | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / BRL EX.RATE 0.2547511 WITH NORTHERN      | 3,667.820      | 27 Dec 18 |                   |                   |              | 0.00              | 3,667.82      | 3,667.82                          | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / HKD EX.RATE 0.1276503 WITH NORTHERN      | 18,220.030     | 27 Dec 18 |                   |                   |              | 0.00              | 18,220.03     | 18,220.03                         | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / JPY EX.RATE 0.0090375 WITH NORTHERN      | 14,908.550     | 27 Dec 18 |                   |                   |              | 0.00              | 14,908.55     | 14,908.55                         | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / MXN EX.RATE 0.0508629 WITH NORTHERN      | 29,807.060     | 27 Dec 18 |                   |                   |              | 0.00              | 29,807.06     | 29,807.06                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / BRL EX.RATE 0.3079007 WITH NORTHERN      | 269,188.230    | 27 Feb 18 |                   |                   |              | 0.00              | 269,188.23    | 269,188.23                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / CAD EX.RATE 0.7839264 WITH NORTHERN      | 102,064.090    | 27 Feb 18 |                   |                   |              | 0.00              | 102,064.09    | 102,064.09                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.2237 WITH NORTHERN TRUST   | 654.810        | 27 Feb 18 |                   |                   |              | 0.00              | 654.81        | 654.81                            | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.223763 WITH NORTHERN TRUST | 69,092.850     | 27 Feb 18 |                   |                   |              | 0.00              | 69,092.85     | 69,092.85                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / GBP EX.RATE 1.38786 WITH NORTHERN TRUST  | 17,188.720     | 27 Feb 18 |                   |                   |              | 0.00              | 17,188.72     | 17,188.72                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUL 2018 AUD / USD EX.RATE 1.3491635 WITH NORTHERN      | -561,278.890 | 27 Jul 18 |                   |                   |              | 0.00              | -561,278.89 | -561,278.89                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 CAD / USD EX.RATE 1.3059 WITH NORTHERN TRUST   | -85,663.220  | 27 Jul 18 |                   |                   |              | 0.00              | -85,663.22  | -85,663.22                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 HKD / USD EX.RATE 7.8478 WITH NORTHERN TRUST   | -180,449.290 | 27 Jul 18 |                   |                   |              | 0.00              | -180,449.29 | -180,449.29                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.92 WITH NORTHERN TRUST   | -255,559.670 | 27 Jul 18 |                   |                   |              | 0.00              | -255,559.67 | -255,559.67                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.981 WITH NORTHERN TRUST  | -24,319.130  | 27 Jul 18 |                   |                   |              | 0.00              | -24,319.13  | -24,319.13                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / BRL EX.RATE 0.2694619 WITH NORTHERN      | 4,642.470    | 27 Jul 18 |                   |                   |              | 0.00              | 4,642.47    | 4,642.47                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX.RATE 1.165498 WITH NORTHERN TRUST | 156,654.630  | 27 Jul 18 |                   |                   |              | 0.00              | 156,654.63  | 156,654.63                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / GBP EX.RATE 1.31104 WITH NORTHERN TRUST  | 566,427.730  | 27 Jul 18 |                   |                   |              | 0.00              | 566,427.73  | 566,427.73                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / HKD EX.RATE 0.1274074 WITH NORTHERN      | 114,140.810  | 27 Jul 18 |                   |                   |              | 0.00              | 114,140.81  | 114,140.81                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / HKD EX.RATE 0.1274096 WITH NORTHERN      | 107,218.700  | 27 Jul 18 |                   |                   |              | 0.00              | 107,218.70  | 107,218.70                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | -93,583.390  | 27 Jun 18 |                   |                   |              | 0.00              | -93,583.39  | -93,583.39                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | -141,884.500 | 27 Jun 18 |                   |                   |              | 0.00              | -141,884.50 | -141,884.50                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | -212,373.920 | 27 Jun 18 |                   |                   |              | 0.00              | -212,373.92 | -212,373.92                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.328334 WITH NORTHERN TRUST | -77,432.710  | 27 Jun 18 |                   |                   |              | 0.00              | -77,432.71  | -77,432.71                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 CHF / USD EX.RATE 0.994546 WITH NORTHERN TRUST | -66,217.940  | 27 Jun 18 |                   |                   |              | 0.00              | -66,217.94  | -66,217.94                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 GBP / USD EX.RATE 0.7602383 WITH NORTHERN      | -180,035.410 | 27 Jun 18 |                   |                   |              | 0.00              | -180,035.41 | -180,035.41                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 GBP / USD EX.RATE 0.7610929 WITH NORTHERN      | -245,795.480 | 27 Jun 18 |                   |                   |              | 0.00              | -245,795.48 | -245,795.48                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 HKD / USD EX.RATE 7.847226 WITH NORTHERN TRUST | -418,827.210 | 27 Jun 18 |                   |                   |              | 0.00              | -418,827.21 | -418,827.21                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / BRL EX.RATE 0.2604981 WITH NORTHERN      | 7,303.760    | 27 Jun 18 |                   |                   |              | 0.00              | 7,303.76    | 7,303.76                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7528227 WITH NORTHERN      | 56,156.790   | 27 Jun 18 |                   |                   |              | 0.00              | 56,156.79   | 56,156.79                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7528227 WITH NORTHERN      | 8,296.280    | 27 Jun 18 |                   |                   |              | 0.00              | 8,296.28    | 8,296.28                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST   | 547.030      | 27 Jun 18 |                   |                   |              | 0.00              | 547.03      | 547.03                            | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1552 WITH NORTHERN TRUST   | 445.950      | 27 Jun 18 |                   |                   |              | 0.00              | 445.95      | 445.95                            | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.1555 WITH NORTHERN TRUST   | 6,273.780    | 27 Jun 18 |                   |                   |              | 0.00              | 6,273.78    | 6,273.78                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.160723 WITH NORTHERN TRUST | 15,610.610   | 27 Jun 18 |                   |                   |              | 0.00              | 15,610.61   | 15,610.61                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / GBP EX.RATE 1.3113 WITH NORTHERN TRUST   | 9.700        | 27 Jun 18 |                   |                   |              | 0.00              | 9.70        | 9.70                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 ZAR / USD EX.RATE 13.885965 WITH NORTHERN      | -520,720.380   | 27 Jun 18 |                   |                   |              | 0.00              | -520,720.38   | -520,720.38                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 BRL / USD EX.RATE 3.3184 WITH NORTHERN TRUST   | -30,052.670    | 27 Mar 18 |                   |                   |              | 0.00              | -30,052.67    | -30,052.67                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.287342 WITH NORTHERN TRUST | -85,739.260    | 27 Mar 18 |                   |                   |              | 0.00              | -85,739.26    | -85,739.26                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CAD / USD EX.RATE 1.2877 WITH NORTHERN TRUST   | -9,007.170     | 27 Mar 18 |                   |                   |              | 0.00              | -9,007.17     | -9,007.17                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 CHF / USD EX.RATE 0.947244 WITH NORTHERN TRUST | -159,897.460   | 27 Mar 18 |                   |                   |              | 0.00              | -159,897.46   | -159,897.46                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.805831 WITH NORTHERN TRUST | -1,065,602.340 | 27 Mar 18 |                   |                   |              | 0.00              | -1,065,602.34 | -1,065,602.34                     | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8061266 WITH NORTHERN      | -274,232.660   | 27 Mar 18 |                   |                   |              | 0.00              | -274,232.66   | -274,232.66                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 EUR / USD EX.RATE 0.8064516 WITH NORTHERN      | -777,999.930   | 27 Mar 18 |                   |                   |              | 0.00              | -777,999.93   | -777,999.93                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.1149 WITH NORTHERN TRUST | -7,927,587.800 | 27 Mar 18 |                   |                   |              | 0.00              | -7,927,587.80 | -7,927,587.80                     | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.634 WITH NORTHERN TRUST  | -97,788.830    | 27 Mar 18 |                   |                   |              | 0.00              | -97,788.83    | -97,788.83                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / CHF EX.RATE 1.0555204 WITH NORTHERN      | 166.240        | 27 Mar 18 |                   |                   |              | 0.00              | 166.24        | 166.24                            | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24 WITH NORTHERN TRUST     | 777,865.790    | 27 Mar 18 |                   |                   |              | 0.00              | 777,865.79    | 777,865.79                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.2405 WITH NORTHERN TRUST   | 15,218.310     | 27 Mar 18 |                   |                   |              | 0.00              | 15,218.31     | 15,218.31                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / GBP EX.RATE 1.4153 WITH NORTHERN TRUST   | 100,516.160    | 27 Mar 18 |                   |                   |              | 0.00              | 100,516.16    | 100,516.16                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / GBP EX.RATE 1.41616 WITH NORTHERN TRUST  | 277,445.030    | 27 Mar 18 |                   |                   |              | 0.00              | 277,445.03    | 277,445.03                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 AUD / USD EX.RATE 1.3855098 WITH NORTHERN      | -36,844.800    | 27 Nov 18 |                   |                   |              | 0.00              | -36,844.80    | -36,844.80                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 AUD / USD EX.RATE 1.3855098 WITH NORTHERN      | -24,286.530    | 27 Nov 18 |                   |                   |              | 0.00              | -24,286.53    | -24,286.53                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.8879 WITH NORTHERN TRUST   | -410,745.010   | 27 Nov 18 |                   |                   |              | 0.00              | -410,745.01   | -410,745.01                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 CHF / USD EX.RATE 0.999434 WITH NORTHERN TRUST | -165,866.020   | 27 Nov 18 |                   |                   |              | 0.00              | -165,866.02   | -165,866.02                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8850991 WITH NORTHERN      | -77,679.230    | 27 Nov 18 |                   |                   |              | 0.00              | -77,679.23    | -77,679.23                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 GBP / USD EX.RATE 0.8012821 WITH NORTHERN      | -27,460.070    | 27 Nov 18 |                   |                   |              | 0.00              | -27,460.07    | -27,460.07                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 HKD / USD EX.RATE 7.829 WITH NORTHERN TRUST    | -2,820,430.900 | 27 Nov 18 |                   |                   |              | 0.00              | -2,820,430.90 | -2,820,430.90                     | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | 2,124.840      | 27 Nov 18 |                   |                   |              | 0.00              | 2,124.84      | 2,124.84                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | 95,065.380     | 27 Nov 18 |                   |                   |              | 0.00              | 95,065.38     | 95,065.38                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / AUD EX.RATE 0.721756 WITH NORTHERN TRUST | 44,292.480     | 27 Nov 18 |                   |                   |              | 0.00              | 44,292.48     | 44,292.48                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN      | 588,311.140    | 27 Nov 18 |                   |                   |              | 0.00              | 588,311.14    | 588,311.14                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | 1,539.270   | 27 Nov 18 |                   |                   |              | 0.00              | 1,539.27   | 1,539.27                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | 295.500     | 27 Nov 18 |                   |                   |              | 0.00              | 295.50     | 295.50                            | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2561541 WITH NORTHERN    | 10,573.240  | 27 Nov 18 |                   |                   |              | 0.00              | 10,573.24  | 10,573.24                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2562 WITH NORTHERN TRUST | 9,340.960   | 27 Nov 18 |                   |                   |              | 0.00              | 9,340.96   | 9,340.96                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / BRL EX.RATE 0.2562 WITH NORTHERN TRUST | 10,419.460  | 27 Nov 18 |                   |                   |              | 0.00              | 10,419.46  | 10,419.46                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7519555 WITH NORTHERN    | 22,275.930  | 27 Nov 18 |                   |                   |              | 0.00              | 22,275.93  | 22,275.93                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7519555 WITH NORTHERN    | 16,072.670  | 27 Nov 18 |                   |                   |              | 0.00              | 16,072.67  | 16,072.67                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 328.150     | 27 Nov 18 |                   |                   |              | 0.00              | 328.15     | 328.15                            | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 35,338.050  | 27 Nov 18 |                   |                   |              | 0.00              | 35,338.05  | 35,338.05                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 3,150.530   | 27 Nov 18 |                   |                   |              | 0.00              | 3,150.53   | 3,150.53                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 375.720     | 27 Nov 18 |                   |                   |              | 0.00              | 375.72     | 375.72                            | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 8,866.040   | 27 Nov 18 |                   |                   |              | 0.00              | 8,866.04   | 8,866.04                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN    | 110,054.900 | 27 Nov 18 |                   |                   |              | 0.00              | 110,054.90 | 110,054.90                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 3,911.820      | 27 Nov 18 |                   |                   |              | 0.00              | 3,911.82      | 3,911.82                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 3,066.230      | 27 Nov 18 |                   |                   |              | 0.00              | 3,066.23      | 3,066.23                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 1,369.790      | 27 Nov 18 |                   |                   |              | 0.00              | 1,369.79      | 1,369.79                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 29,259.350     | 27 Nov 18 |                   |                   |              | 0.00              | 29,259.35     | 29,259.35                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / CHF EX.RATE 1.0003001 WITH NORTHERN      | 235,340.600    | 27 Nov 18 |                   |                   |              | 0.00              | 235,340.60    | 235,340.60                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / GBP EX.RATE 1.273286 WITH NORTHERN TRUST | 146,903.540    | 27 Nov 18 |                   |                   |              | 0.00              | 146,903.54    | 146,903.54                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087835 WITH NORTHERN      | 23,800.720     | 27 Nov 18 |                   |                   |              | 0.00              | 23,800.72     | 23,800.72                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087873 WITH NORTHERN      | 11,383.130     | 27 Nov 18 |                   |                   |              | 0.00              | 11,383.13     | 11,383.13                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / JPY EX.RATE 0.0087936 WITH NORTHERN      | 503,031.580    | 27 Nov 18 |                   |                   |              | 0.00              | 503,031.58    | 503,031.58                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 CHF / USD EX.RATE 0.977465 WITH NORTHERN TRUST | -166,747.290   | 27 Sep 18 |                   |                   |              | 0.00              | -166,747.29   | -166,747.29                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 CNH / USD EX.RATE 6.8852 WITH NORTHERN TRUST   | -1,002,149.540 | 27 Sep 18 |                   |                   |              | 0.00              | -1,002,149.54 | -1,002,149.54                     | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 EUR / USD EX.RATE 0.8565083 WITH NORTHERN      | -21,507.370    | 27 Sep 18 |                   |                   |              | 0.00              | -21,507.37    | -21,507.37                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 GBP / USD EX.RATE 0.7617307 WITH NORTHERN      | -55,068.610    | 27 Sep 18 |                   |                   |              | 0.00              | -55,068.61    | -55,068.61                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 GBP / USD EX.RATE 0.7639419 WITH NORTHERN      | -54,653.660   | 27 Sep 18 |                   |                   |              | 0.00              | -54,653.66   | -54,653.66                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 HKD / USD EX.RATE 7.8139 WITH NORTHERN TRUST   | -506,102.150  | 27 Sep 18 |                   |                   |              | 0.00              | -506,102.15  | -506,102.15                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 ILS / USD EX.RATE 3.6093 WITH NORTHERN TRUST   | -410,597.010  | 27 Sep 18 |                   |                   |              | 0.00              | -410,597.01  | -410,597.01                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.720756 WITH NORTHERN TRUST | 187,061.610   | 27 Sep 18 |                   |                   |              | 0.00              | 187,061.61   | 187,061.61                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.720756 WITH NORTHERN TRUST | 185,865.030   | 27 Sep 18 |                   |                   |              | 0.00              | 185,865.03   | 185,865.03                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.721656 WITH NORTHERN TRUST | 186,752.770   | 27 Sep 18 |                   |                   |              | 0.00              | 186,752.77   | 186,752.77                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / AUD EX.RATE 0.722207 WITH NORTHERN TRUST | 16,321.800    | 27 Sep 18 |                   |                   |              | 0.00              | 16,321.80    | 16,321.80                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / BRL EX.RATE 0.2475002 WITH NORTHERN      | 16,598.950    | 27 Sep 18 |                   |                   |              | 0.00              | 16,598.95    | 16,598.95                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / BRL EX.RATE 0.2475002 WITH NORTHERN      | 10,594.680    | 27 Sep 18 |                   |                   |              | 0.00              | 10,594.68    | 10,594.68                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | 3,092,259.780 | 27 Sep 18 |                   |                   |              | 0.00              | 3,092,259.78 | 3,092,259.78                      | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.307538 WITH NORTHERN TRUST | 100,234.830   | 27 Sep 18 |                   |                   |              | 0.00              | 100,234.83   | 100,234.83                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.310445 WITH NORTHERN TRUST | 174,209.140   | 27 Sep 18 |                   |                   |              | 0.00              | 174,209.14   | 174,209.14                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / GBP EX.RATE 1.3128 WITH NORTHERN TRUST   | 73,205.440    | 27 Sep 18 |                   |                   |              | 0.00              | 73,205.44    | 73,205.44                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / ILS EX.RATE 0.2770544 WITH NORTHERN      | 225,947.330   | 27 Sep 18 |                   |                   |              | 0.00              | 225,947.33   | 225,947.33                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / JPY EX.RATE 0.0088156 WITH NORTHERN      | 127,731.390   | 27 Sep 18 |                   |                   |              | 0.00              | 127,731.39   | 127,731.39                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / JPY EX.RATE 0.0088176 WITH NORTHERN      | 46,321.360    | 27 Sep 18 |                   |                   |              | 0.00              | 46,321.36    | 46,321.36                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 ZAR / USD EX.RATE 14.0651 WITH NORTHERN TRUST  | -61,752.910   | 27 Sep 18 |                   |                   |              | 0.00              | -61,752.91   | -61,752.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 BRL / USD EX.RATE 4.0915 WITH NORTHERN TRUST   | -171,075.890  | 28 Aug 18 |                   |                   |              | 0.00              | -171,075.89  | -171,075.89                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 CHF / USD EX.RATE 0.976078 WITH NORTHERN TRUST | -89,276.700   | 28 Aug 18 |                   |                   |              | 0.00              | -89,276.70   | -89,276.70                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 GBP / USD EX.RATE 0.7768197 WITH NORTHERN      | -65,409.710   | 28 Aug 18 |                   |                   |              | 0.00              | -65,409.71   | -65,409.71                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7732158 WITH NORTHERN      | 1,291.660     | 28 Aug 18 |                   |                   |              | 0.00              | 1,291.66     | 1,291.66                          | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7742587 WITH NORTHERN      | 7,169.250     | 28 Aug 18 |                   |                   |              | 0.00              | 7,169.25     | 7,169.25                          | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CAD EX.RATE 0.7742587 WITH NORTHERN      | 15,809.730    | 28 Aug 18 |                   |                   |              | 0.00              | 15,809.73    | 15,809.73                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / CHF EX.RATE 1.0236462 WITH NORTHERN      | 1,156,121.050 | 28 Aug 18 |                   |                   |              | 0.00              | 1,156,121.05 | 1,156,121.05                      | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / DKK EX.RATE 0.1568283 WITH NORTHERN      | 12,582.600    | 28 Aug 18 |                   |                   |              | 0.00              | 12,582.60    | 12,582.60                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / EUR EX.RATE 1.1694 WITH NORTHERN TRUST   | 354,394.320   | 28 Aug 18 |                   |                   |              | 0.00              | 354,394.32   | 354,394.32                        | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / EUR EX.RATE 1.17122 WITH NORTHERN TRUST  | 509,146.610  | 28 Aug 18 |                   |                   |              | 0.00              | 509,146.61  | 509,146.61                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / GBP EX.RATE 1.2866 WITH NORTHERN TRUST   | 82,672.390   | 28 Aug 18 |                   |                   |              | 0.00              | 82,672.39   | 82,672.39                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273902 WITH NORTHERN      | 35,590.140   | 28 Aug 18 |                   |                   |              | 0.00              | 35,590.14   | 35,590.14                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273966 WITH NORTHERN      | 610,990.120  | 28 Aug 18 |                   |                   |              | 0.00              | 610,990.12  | 610,990.12                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0089896 WITH NORTHERN      | 130,416.850  | 28 Aug 18 |                   |                   |              | 0.00              | 130,416.85  | 130,416.85                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0089993 WITH NORTHERN      | 66,882.650   | 28 Aug 18 |                   |                   |              | 0.00              | 66,882.65   | 66,882.65                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0090017 WITH NORTHERN      | 22,668.340   | 28 Aug 18 |                   |                   |              | 0.00              | 22,668.34   | 22,668.34                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / SEK EX.RATE 0.1094715 WITH NORTHERN      | 35,890.310   | 28 Aug 18 |                   |                   |              | 0.00              | 35,890.31   | 35,890.31                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / SGD EX.RATE 0.7337295 WITH NORTHERN      | 3,721.170    | 28 Aug 18 |                   |                   |              | 0.00              | 3,721.17    | 3,721.17                          | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 EUR / USD EX.RATE 0.8729812 WITH NORTHERN      | -26,741.950  | 28 Dec 18 |                   |                   |              | 0.00              | -26,741.95  | -26,741.95                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 GBP / USD EX.RATE 0.7869678 WITH NORTHERN      | -285,348.960 | 28 Dec 18 |                   |                   |              | 0.00              | -285,348.96 | -285,348.96                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 GBP / USD EX.RATE 0.7869678 WITH NORTHERN      | -201,322.110 | 28 Dec 18 |                   |                   |              | 0.00              | -201,322.11 | -201,322.11                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.257162 WITH NORTHERN TRUST | 730.890      | 28 Dec 18 |                   |                   |              | 0.00              | 730.89      | 730.89                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.257958 WITH NORTHERN TRUST | 14,895.360   | 28 Dec 18 |                   |                   |              | 0.00              | 14,895.36   | 14,895.36                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.2587255 WITH NORTHERN      | 11,899.750   | 28 Dec 18 |                   |                   |              | 0.00              | 11,899.75   | 11,899.75                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / BRL EX.RATE 0.2588059 WITH NORTHERN      | 1,827.610    | 28 Dec 18 |                   |                   |              | 0.00              | 1,827.61    | 1,827.61                          | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / CAD EX.RATE 0.7341659 WITH NORTHERN      | 880,203.950  | 28 Dec 18 |                   |                   |              | 0.00              | 880,203.95  | 880,203.95                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / CZK EX.RATE 0.044405 WITH NORTHERN TRUST | 2,994.890    | 28 Dec 18 |                   |                   |              | 0.00              | 2,994.89    | 2,994.89                          | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / HKD EX.RATE 0.1276619 WITH NORTHERN      | 15,157.080   | 28 Dec 18 |                   |                   |              | 0.00              | 15,157.08   | 15,157.08                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / JPY EX.RATE 0.0090596 WITH NORTHERN      | 17,121.260   | 28 Dec 18 |                   |                   |              | 0.00              | 17,121.26   | 17,121.26                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2408 WITH NORTHERN TRUST   | -108,469.300 | 28 Feb 18 |                   |                   |              | 0.00              | -108,469.30 | -108,469.30                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2408 WITH NORTHERN TRUST   | -55,167.690  | 28 Feb 18 |                   |                   |              | 0.00              | -55,167.69  | -55,167.69                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 25,797.580   | 28 Feb 18 |                   |                   |              | 0.00              | 25,797.58   | 25,797.58                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 152,940.210  | 28 Feb 18 |                   |                   |              | 0.00              | 152,940.21  | 152,940.21                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 214,444.120  | 28 Feb 18 |                   |                   |              | 0.00              | 214,444.12  | 214,444.12                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 368,504.660  | 28 Feb 18 |                   |                   |              | 0.00              | 368,504.66  | 368,504.66                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 170,759.840 | 28 Feb 18 |                   |                   |              | 0.00              | 170,759.84 | 170,759.84                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 274,452.850 | 28 Feb 18 |                   |                   |              | 0.00              | 274,452.85 | 274,452.85                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 342,097.840 | 28 Feb 18 |                   |                   |              | 0.00              | 342,097.84 | 342,097.84                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3079197 WITH NORTHERN      | 111,249.190 | 28 Feb 18 |                   |                   |              | 0.00              | 111,249.19 | 111,249.19                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.219856 WITH NORTHERN TRUST | 671,703.980 | 28 Feb 18 |                   |                   |              | 0.00              | 671,703.98 | 671,703.98                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.22 WITH NORTHERN TRUST     | 67.710      | 28 Feb 18 |                   |                   |              | 0.00              | 67.71      | 67.71                             | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE 0.0093747 WITH NORTHERN      | 74,783.220  | 28 Feb 18 |                   |                   |              | 0.00              | 74,783.22  | 74,783.22                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / SGD EX.RATE 1.3238 WITH NORTHERN TRUST   | 3.130       | 28 Feb 18 |                   |                   |              | 0.00              | 3.13       | 3.13                              | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 AUD / USD EX.RATE 1.3617429 WITH NORTHERN      | -67,386.320 | 28 Jun 18 |                   |                   |              | 0.00              | -67,386.32 | -67,386.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | -45,583.310 | 28 Jun 18 |                   |                   |              | 0.00              | -45,583.31 | -45,583.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | -4,307.290  | 28 Jun 18 |                   |                   |              | 0.00              | -4,307.29  | -4,307.29                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | -10,287.570 | 28 Jun 18 |                   |                   |              | 0.00              | -10,287.57 | -10,287.57                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 CAD / USD EX.RATE 1.325835 WITH NORTHERN TRUST | -27,199.830 | 28 Jun 18 |                   |                   |              | 0.00              | -27,199.83 | -27,199.83                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 CHF / USD EX.RATE 0.998402 WITH NORTHERN TRUST | -41,083.390 | 28 Jun 18 |                   |                   |              | 0.00              | -41,083.39 | -41,083.39                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 GBP / USD EX.RATE 0.7636263 WITH NORTHERN      | -62,001.550 | 28 Jun 18 |                   |                   |              | 0.00              | -62,001.55 | -62,001.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / AUD EX.RATE 0.734353 WITH NORTHERN TRUST | 67,508.720  | 28 Jun 18 |                   |                   |              | 0.00              | 67,508.72  | 67,508.72                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / BRL EX.RATE 0.2594976 WITH NORTHERN      | 11,483.900  | 28 Jun 18 |                   |                   |              | 0.00              | 11,483.90  | 11,483.90                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / BRL EX.RATE 0.2595448 WITH NORTHERN      | 5,924.520   | 28 Jun 18 |                   |                   |              | 0.00              | 5,924.52   | 5,924.52                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | 4,739.900   | 28 Jun 18 |                   |                   |              | 0.00              | 4,739.90   | 4,739.90                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | 5,670.900   | 28 Jun 18 |                   |                   |              | 0.00              | 5,670.90   | 5,670.90                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CAD EX.RATE 0.7542417 WITH NORTHERN      | 15,121.320  | 28 Jun 18 |                   |                   |              | 0.00              | 15,121.32  | 15,121.32                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / CHF EX.RATE 1.0028199 WITH NORTHERN      | 114,862.990 | 28 Jun 18 |                   |                   |              | 0.00              | 114,862.99 | 114,862.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / EUR EX.RATE 1.157754 WITH NORTHERN TRUST | 131,969.590 | 28 Jun 18 |                   |                   |              | 0.00              | 131,969.59 | 131,969.59                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / GBP EX.RATE 1.3053 WITH NORTHERN TRUST   | 51,083.780  | 28 Jun 18 |                   |                   |              | 0.00              | 51,083.78  | 51,083.78                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / GBP EX.RATE 1.3066 WITH NORTHERN TRUST   | 47,976.240  | 28 Jun 18 |                   |                   |              | 0.00              | 47,976.24  | 47,976.24                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / HKD EX.RATE 0.1274145 WITH NORTHERN      | 43,992.600  | 28 Jun 18 |                   |                   |              | 0.00              | 43,992.60  | 43,992.60                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / JPY EX.RATE 0.0090375 WITH NORTHERN      | 11,034.790     | 28 Jun 18 |                   |                   |              | 0.00              | 11,034.79     | 11,034.79                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / SEK EX.RATE 0.1109201 WITH NORTHERN      | 204,005.320    | 28 Jun 18 |                   |                   |              | 0.00              | 204,005.32    | 204,005.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 BRL / USD EX.RATE 3.3297 WITH NORTHERN TRUST   | -1,528,712.270 | 28 Mar 18 |                   |                   |              | 0.00              | -1,528,712.27 | -1,528,712.27                     | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 BRL / USD EX.RATE 3.3303 WITH NORTHERN TRUST   | -516,773.990   | 28 Mar 18 |                   |                   |              | 0.00              | -516,773.99   | -516,773.99                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 CAD / USD EX.RATE 1.288342 WITH NORTHERN TRUST | -820.460       | 28 Mar 18 |                   |                   |              | 0.00              | -820.46       | -820.46                           | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.80952 WITH NORTHERN TRUST  | -42,211.440    | 28 Mar 18 |                   |                   |              | 0.00              | -42,211.44    | -42,211.44                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8102355 WITH NORTHERN      | -5,498.150     | 28 Mar 18 |                   |                   |              | 0.00              | -5,498.15     | -5,498.15                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 HKD / USD EX.RATE 7.8474 WITH NORTHERN TRUST   | -201,115.240   | 28 Mar 18 |                   |                   |              | 0.00              | -201,115.24   | -201,115.24                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 JPY / USD EX.RATE 106.1204 WITH NORTHERN TRUST | -487,933.440   | 28 Mar 18 |                   |                   |              | 0.00              | -487,933.44   | -487,933.44                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / CHF EX.RATE 1.0472191 WITH NORTHERN      | 336,880.960    | 28 Mar 18 |                   |                   |              | 0.00              | 336,880.96    | 336,880.96                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / EUR EX.RATE 1.2301 WITH NORTHERN TRUST   | 12,269,237.770 | 28 Mar 18 |                   |                   |              | 0.00              | 12,269,237.77 | 12,269,237.77                     | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.407 WITH NORTHERN TRUST    | 17,964.070     | 28 Mar 18 |                   |                   |              | 0.00              | 17,964.07     | 17,964.07                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.4102 WITH NORTHERN TRUST   | 328,603.390    | 28 Mar 18 |                   |                   |              | 0.00              | 328,603.39    | 328,603.39                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / GBP EX.RATE 1.41077 WITH NORTHERN TRUST  | 340,971.510  | 28 Mar 18 |                   |                   |              | 0.00              | 340,971.51  | 340,971.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / JPY EX.RATE 0.0093758 WITH NORTHERN      | 485,478.610  | 28 Mar 18 |                   |                   |              | 0.00              | 485,478.61  | 485,478.61                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | -51.340      | 28 May 18 |                   |                   |              | 0.00              | -51.34      | -51.34                            | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | -145.920     | 28 May 18 |                   |                   |              | 0.00              | -145.92     | -145.92                           | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | -3,556.110   | 28 May 18 |                   |                   |              | 0.00              | -3,556.11   | -3,556.11                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 CAD / USD EX.RATE 1.30114 WITH NORTHERN TRUST  | -4,470.540   | 28 May 18 |                   |                   |              | 0.00              | -4,470.54   | -4,470.54                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / CAD EX.RATE 0.7685568 WITH NORTHERN      | 4,387.140    | 28 May 18 |                   |                   |              | 0.00              | 4,387.14    | 4,387.14                          | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / GBP EX.RATE 1.3311 WITH NORTHERN TRUST   | 12,538.510   | 28 May 18 |                   |                   |              | 0.00              | 12,538.51   | 12,538.51                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / JPY EX.RATE 0.0091391 WITH NORTHERN      | 20,179.130   | 28 May 18 |                   |                   |              | 0.00              | 20,179.13   | 20,179.13                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 BRL / USD EX.RATE 3.857 WITH NORTHERN TRUST    | -93,153.480  | 28 Nov 18 |                   |                   |              | 0.00              | -93,153.48  | -93,153.48                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 BRL / USD EX.RATE 3.8795 WITH NORTHERN TRUST   | -95,370.820  | 28 Nov 18 |                   |                   |              | 0.00              | -95,370.82  | -95,370.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 CHF / USD EX.RATE 0.994793 WITH NORTHERN TRUST | -156,775.450 | 28 Nov 18 |                   |                   |              | 0.00              | -156,775.45 | -156,775.45                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 EUR / USD EX.RATE 0.8806243 WITH NORTHERN      | -155,034.090 | 28 Nov 18 |                   |                   |              | 0.00              | -155,034.09 | -155,034.09                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 EUR / USD EX.RATE 0.886132 WITH NORTHERN TRUST | -506,961.990   | 28 Nov 18 |                   |                   |              | 0.00              | -506,961.99   | -506,961.99                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 GBP / USD EX.RATE 0.7788162 WITH NORTHERN      | -17,211.840    | 28 Nov 18 |                   |                   |              | 0.00              | -17,211.84    | -17,211.84                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 HKD / USD EX.RATE 7.824 WITH NORTHERN TRUST    | -2,000,000.000 | 28 Nov 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | 10,950.820     | 28 Nov 18 |                   |                   |              | 0.00              | 10,950.82     | 10,950.82                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | 7,245.340      | 28 Nov 18 |                   |                   |              | 0.00              | 7,245.34      | 7,245.34                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / AUD EX.RATE 0.721956 WITH NORTHERN TRUST | 15,061.400     | 28 Nov 18 |                   |                   |              | 0.00              | 15,061.40     | 15,061.40                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 100,255.820    | 28 Nov 18 |                   |                   |              | 0.00              | 100,255.82    | 100,255.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 66,627.200     | 28 Nov 18 |                   |                   |              | 0.00              | 66,627.20     | 66,627.20                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 92,919.560     | 28 Nov 18 |                   |                   |              | 0.00              | 92,919.56     | 92,919.56                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 164,980.890    | 28 Nov 18 |                   |                   |              | 0.00              | 164,980.89    | 164,980.89                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 24,829.970     | 28 Nov 18 |                   |                   |              | 0.00              | 24,829.97     | 24,829.97                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / BRL EX.RATE 0.2577652 WITH NORTHERN      | 26,615.210     | 28 Nov 18 |                   |                   |              | 0.00              | 26,615.21     | 26,615.21                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 42,596.470     | 28 Nov 18 |                   |                   |              | 0.00              | 42,596.47     | 42,596.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 76,995.270  | 28 Nov 18 |                   |                   |              | 0.00              | 76,995.27  | 76,995.27                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 9,718.250   | 28 Nov 18 |                   |                   |              | 0.00              | 9,718.25   | 9,718.25                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 3,128.350   | 28 Nov 18 |                   |                   |              | 0.00              | 3,128.35   | 3,128.35                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 23,708.380  | 28 Nov 18 |                   |                   |              | 0.00              | 23,708.38  | 23,708.38                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 8,382.190   | 28 Nov 18 |                   |                   |              | 0.00              | 8,382.19   | 8,382.19                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7484094 WITH NORTHERN      | 6,149.680   | 28 Nov 18 |                   |                   |              | 0.00              | 6,149.68   | 6,149.68                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | 59,912.670  | 28 Nov 18 |                   |                   |              | 0.00              | 59,912.67  | 59,912.67                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | 36,191.260  | 28 Nov 18 |                   |                   |              | 0.00              | 36,191.26  | 36,191.26                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | 20,217.530  | 28 Nov 18 |                   |                   |              | 0.00              | 20,217.53  | 20,217.53                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | 462.640     | 28 Nov 18 |                   |                   |              | 0.00              | 462.64     | 462.64                            | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7534858 WITH NORTHERN      | 42,146.230  | 28 Nov 18 |                   |                   |              | 0.00              | 42,146.23  | 42,146.23                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / GBP EX.RATE 1.281075 WITH NORTHERN TRUST | 124,198.810 | 28 Nov 18 |                   |                   |              | 0.00              | 124,198.81 | 124,198.81                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / GBP EX.RATE 1.282044 WITH NORTHERN TRUST | 23,220.820  | 28 Nov 18 |                   |                   |              | 0.00              | 23,220.82  | 23,220.82                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / HKD EX.RATE 0.1277384 WITH NORTHERN      | 35,213.620   | 28 Nov 18 |                   |                   |              | 0.00              | 35,213.62   | 35,213.62                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087696 WITH NORTHERN      | 9,981.580    | 28 Nov 18 |                   |                   |              | 0.00              | 9,981.58    | 9,981.58                          | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087735 WITH NORTHERN      | 16,763.190   | 28 Nov 18 |                   |                   |              | 0.00              | 16,763.19   | 16,763.19                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087781 WITH NORTHERN      | 19,662.920   | 28 Nov 18 |                   |                   |              | 0.00              | 19,662.92   | 19,662.92                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087781 WITH NORTHERN      | 61,446.630   | 28 Nov 18 |                   |                   |              | 0.00              | 61,446.63   | 61,446.63                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087781 WITH NORTHERN      | 12,385.880   | 28 Nov 18 |                   |                   |              | 0.00              | 12,385.88   | 12,385.88                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0088062 WITH NORTHERN      | 315,951.150  | 28 Nov 18 |                   |                   |              | 0.00              | 315,951.15  | 315,951.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | -293,165.640 | 28 Sep 18 |                   |                   |              | 0.00              | -293,165.64 | -293,165.64                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | -286,032.060 | 28 Sep 18 |                   |                   |              | 0.00              | -286,032.06 | -286,032.06                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 AUD / USD EX.RATE 1.3814063 WITH NORTHERN      | -150,921.200 | 28 Sep 18 |                   |                   |              | 0.00              | -150,921.20 | -150,921.20                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 3.9927 WITH NORTHERN TRUST   | -189,057.930 | 28 Sep 18 |                   |                   |              | 0.00              | -189,057.93 | -189,057.93                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 3.9935 WITH NORTHERN TRUST   | -270,745.640 | 28 Sep 18 |                   |                   |              | 0.00              | -270,745.64 | -270,745.64                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.976891 WITH NORTHERN TRUST | -278,949.560 | 28 Sep 18 |                   |                   |              | 0.00              | -278,949.56 | -278,949.56                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.9777 WITH NORTHERN TRUST | -863,913.270 | 28 Sep 18 |                   |                   |              | 0.00              | -863,913.27 | -863,913.27                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST  | -669,767.880 | 28 Sep 18 |                   |                   |              | 0.00              | -669,767.88 | -669,767.88                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST  | -867,123.270 | 28 Sep 18 |                   |                   |              | 0.00              | -867,123.27 | -867,123.27                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST  | -654,776.800 | 28 Sep 18 |                   |                   |              | 0.00              | -654,776.80 | -654,776.80                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST  | -717,596.450 | 28 Sep 18 |                   |                   |              | 0.00              | -717,596.45 | -717,596.45                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 CHF / USD EX.RATE 0.979 WITH NORTHERN TRUST  | -507,462.890 | 28 Sep 18 |                   |                   |              | 0.00              | -507,462.89 | -507,462.89                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8598452 WITH NORTHERN    | -285,207.580 | 28 Sep 18 |                   |                   |              | 0.00              | -285,207.58 | -285,207.58                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -668,124.270 | 28 Sep 18 |                   |                   |              | 0.00              | -668,124.27 | -668,124.27                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -757,794.700 | 28 Sep 18 |                   |                   |              | 0.00              | -757,794.70 | -757,794.70                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -205,741.090 | 28 Sep 18 |                   |                   |              | 0.00              | -205,741.09 | -205,741.09                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -596,518.850 | 28 Sep 18 |                   |                   |              | 0.00              | -596,518.85 | -596,518.85                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -612,058.930 | 28 Sep 18 |                   |                   |              | 0.00              | -612,058.93 | -612,058.93                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN    | -167,771.860 | 28 Sep 18 |                   |                   |              | 0.00              | -167,771.86 | -167,771.86                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN | -714,644.820   | 28 Sep 18 |                   |                   |              | 0.00              | -714,644.82   | -714,644.82                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN | -238,062.490   | 28 Sep 18 |                   |                   |              | 0.00              | -238,062.49   | -238,062.49                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN | -329,314.100   | 28 Sep 18 |                   |                   |              | 0.00              | -329,314.10   | -329,314.10                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8609557 WITH NORTHERN | -289,676.180   | 28 Sep 18 |                   |                   |              | 0.00              | -289,676.18   | -289,676.18                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 EUR / USD EX.RATE 0.8611781 WITH NORTHERN | -2,893,355.070 | 28 Sep 18 |                   |                   |              | 0.00              | -2,893,355.07 | -2,893,355.07                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7657554 WITH NORTHERN | -88,564.870    | 28 Sep 18 |                   |                   |              | 0.00              | -88,564.87    | -88,564.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -602,773.110   | 28 Sep 18 |                   |                   |              | 0.00              | -602,773.11   | -602,773.11                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -545,429.790   | 28 Sep 18 |                   |                   |              | 0.00              | -545,429.79   | -545,429.79                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -648,691.150   | 28 Sep 18 |                   |                   |              | 0.00              | -648,691.15   | -648,691.15                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -736,284.920   | 28 Sep 18 |                   |                   |              | 0.00              | -736,284.92   | -736,284.92                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -140,760.040   | 28 Sep 18 |                   |                   |              | 0.00              | -140,760.04   | -140,760.04                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -569,185.410   | 28 Sep 18 |                   |                   |              | 0.00              | -569,185.41   | -569,185.41                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN | -1,028,600.650 | 28 Sep 18 |                   |                   |              | 0.00              | -1,028,600.65 | -1,028,600.65                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                               |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -387,553.240    | 28 Sep 18 |                   |                   |              | 0.00              | -387,553.24    | -387,553.24                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -600,755.570    | 28 Sep 18 |                   |                   |              | 0.00              | -600,755.57    | -600,755.57                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -766,609.140    | 28 Sep 18 |                   |                   |              | 0.00              | -766,609.14    | -766,609.14                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -85,505.680     | 28 Sep 18 |                   |                   |              | 0.00              | -85,505.68     | -85,505.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -263,055.820    | 28 Sep 18 |                   |                   |              | 0.00              | -263,055.82    | -263,055.82                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -177,098.350    | 28 Sep 18 |                   |                   |              | 0.00              | -177,098.35    | -177,098.35                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7665772 WITH NORTHERN     | -357,384.290    | 28 Sep 18 |                   |                   |              | 0.00              | -357,384.29    | -357,384.29                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.76693 WITH NORTHERN TRUST | -1,152,454.620  | 28 Sep 18 |                   |                   |              | 0.00              | -1,152,454.62  | -1,152,454.62                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8247 WITH NORTHERN TRUST  | -11,116,966.760 | 28 Sep 18 |                   |                   |              | 0.00              | -11,116,966.76 | -11,116,966.76                    | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | -759,812.600    | 28 Sep 18 |                   |                   |              | 0.00              | -759,812.60    | -759,812.60                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | -60,543.510     | 28 Sep 18 |                   |                   |              | 0.00              | -60,543.51     | -60,543.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | -434,523.000    | 28 Sep 18 |                   |                   |              | 0.00              | -434,523.00    | -434,523.00                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST  | -701,724.370    | 28 Sep 18 |                   |                   |              | 0.00              | -701,724.37    | -701,724.37                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST | -52,512.060    | 28 Sep 18 |                   |                   |              | 0.00              | -52,512.06    | -52,512.06                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HKD / USD EX.RATE 7.8253 WITH NORTHERN TRUST | -91,620.800    | 28 Sep 18 |                   |                   |              | 0.00              | -91,620.80    | -91,620.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 HUF / USD EX.RATE 278.11 WITH NORTHERN TRUST | -360,489.570   | 28 Sep 18 |                   |                   |              | 0.00              | -360,489.57   | -360,489.57                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.44 WITH NORTHERN TRUST | -2,582,788.730 | 28 Sep 18 |                   |                   |              | 0.00              | -2,582,788.73 | -2,582,788.73                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -142,089.520   | 28 Sep 18 |                   |                   |              | 0.00              | -142,089.52   | -142,089.52                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -274,472.460   | 28 Sep 18 |                   |                   |              | 0.00              | -274,472.46   | -274,472.46                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -368,520.610   | 28 Sep 18 |                   |                   |              | 0.00              | -368,520.61   | -368,520.61                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -740,310.020   | 28 Sep 18 |                   |                   |              | 0.00              | -740,310.02   | -740,310.02                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -432,175.870   | 28 Sep 18 |                   |                   |              | 0.00              | -432,175.87   | -432,175.87                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -88,477.880    | 28 Sep 18 |                   |                   |              | 0.00              | -88,477.88    | -88,477.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -667,405.990   | 28 Sep 18 |                   |                   |              | 0.00              | -667,405.99   | -667,405.99                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -193,548.900   | 28 Sep 18 |                   |                   |              | 0.00              | -193,548.90   | -193,548.90                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST | -234,503.310   | 28 Sep 18 |                   |                   |              | 0.00              | -234,503.31   | -234,503.31                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST   | -341,231.780 | 28 Sep 18 |                   |                   |              | 0.00              | -341,231.78 | -341,231.78                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.45 WITH NORTHERN TRUST   | -90,343.080  | 28 Sep 18 |                   |                   |              | 0.00              | -90,343.08  | -90,343.08                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 MXN / USD EX.RATE 18.7181 WITH NORTHERN TRUST  | -985,446.220 | 28 Sep 18 |                   |                   |              | 0.00              | -985,446.22 | -985,446.22                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | -775,113.380 | 28 Sep 18 |                   |                   |              | 0.00              | -775,113.38 | -775,113.38                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | -161,163.640 | 28 Sep 18 |                   |                   |              | 0.00              | -161,163.64 | -161,163.64                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 NOK / USD EX.RATE 8.1357 WITH NORTHERN TRUST   | -449,861.360 | 28 Sep 18 |                   |                   |              | 0.00              | -449,861.36 | -449,861.36                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST   | -71,377.020  | 28 Sep 18 |                   |                   |              | 0.00              | -71,377.02  | -71,377.02                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST   | -343,194.070 | 28 Sep 18 |                   |                   |              | 0.00              | -343,194.07 | -343,194.07                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST   | -208,907.940 | 28 Sep 18 |                   |                   |              | 0.00              | -208,907.94 | -208,907.94                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST   | -68,658.000  | 28 Sep 18 |                   |                   |              | 0.00              | -68,658.00  | -68,658.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 SGD / USD EX.RATE 1.3665 WITH NORTHERN TRUST   | -914,938.480 | 28 Sep 18 |                   |                   |              | 0.00              | -914,938.48 | -914,938.48                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2484966 WITH NORTHERN      | 10,534.550   | 28 Sep 18 |                   |                   |              | 0.00              | 10,534.55   | 10,534.55                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.248546 WITH NORTHERN TRUST | 448,016.000  | 28 Sep 18 |                   |                   |              | 0.00              | 448,016.00  | 448,016.00                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2505073 WITH NORTHERN      | 220,265.900   | 28 Sep 18 |                   |                   |              | 0.00              | 220,265.90   | 220,265.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CHF EX.RATE 1.0303967 WITH NORTHERN      | 870,322.510   | 28 Sep 18 |                   |                   |              | 0.00              | 870,322.51   | 870,322.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / CNH EX.RATE 0.1454757 WITH NORTHERN      | 166,756.340   | 28 Sep 18 |                   |                   |              | 0.00              | 166,756.34   | 166,756.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.1606 WITH NORTHERN TRUST   | 179,230.850   | 28 Sep 18 |                   |                   |              | 0.00              | 179,230.85   | 179,230.85                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.161429 WITH NORTHERN TRUST | 108,831.500   | 28 Sep 18 |                   |                   |              | 0.00              | 108,831.50   | 108,831.50                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / EUR EX.RATE 1.16878 WITH NORTHERN TRUST  | 2,912,242.110 | 28 Sep 18 |                   |                   |              | 0.00              | 2,912,242.11 | 2,912,242.11                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.303804 WITH NORTHERN TRUST | 252,665.390   | 28 Sep 18 |                   |                   |              | 0.00              | 252,665.39   | 252,665.39                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30876 WITH NORTHERN TRUST  | 1,156,750.140 | 28 Sep 18 |                   |                   |              | 0.00              | 1,156,750.14 | 1,156,750.14                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / HKD EX.RATE 0.1277906 WITH NORTHERN      | 70,458.730    | 28 Sep 18 |                   |                   |              | 0.00              | 70,458.73    | 70,458.73                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088032 WITH NORTHERN      | 21,016.270    | 28 Sep 18 |                   |                   |              | 0.00              | 21,016.27    | 21,016.27                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088145 WITH NORTHERN      | 46,597.430    | 28 Sep 18 |                   |                   |              | 0.00              | 46,597.43    | 46,597.43                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088639 WITH NORTHERN      | 2,597,051.450 | 28 Sep 18 |                   |                   |              | 0.00              | 2,597,051.45 | 2,597,051.45                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.1266 WITH NORTHERN TRUST  | -150,273.470  | 28 Sep 18 |                   |                   |              | 0.00              | -150,273.47  | -150,273.47                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.1266 WITH NORTHERN TRUST  | -475,762.240   | 28 Sep 18 |                   |                   |              | 0.00              | -475,762.24   | -475,762.24                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 ZAR / USD EX.RATE 14.143121 WITH NORTHERN      | -765,736.770   | 28 Sep 18 |                   |                   |              | 0.00              | -765,736.77   | -765,736.77                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | -51,368.770    | 29 Aug 18 |                   |                   |              | 0.00              | -51,368.77    | -51,368.77                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | -71,714.840    | 29 Aug 18 |                   |                   |              | 0.00              | -71,714.84    | -71,714.84                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | -133,654.310   | 29 Aug 18 |                   |                   |              | 0.00              | -133,654.31   | -133,654.31                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | -544,036.550   | 29 Aug 18 |                   |                   |              | 0.00              | -544,036.55   | -544,036.55                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 BRL / USD EX.RATE 4.1293 WITH NORTHERN TRUST   | -174,999.970   | 29 Aug 18 |                   |                   |              | 0.00              | -174,999.97   | -174,999.97                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.292524 WITH NORTHERN TRUST | -158,604.410   | 29 Aug 18 |                   |                   |              | 0.00              | -158,604.41   | -158,604.41                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 CHF / USD EX.RATE 0.972077 WITH NORTHERN TRUST | -85,222.680    | 29 Aug 18 |                   |                   |              | 0.00              | -85,222.68    | -85,222.68                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 HKD / USD EX.RATE 7.8493 WITH NORTHERN TRUST   | -599.470       | 29 Aug 18 |                   |                   |              | 0.00              | -599.47       | -599.47                           | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 HKD / USD EX.RATE 7.84968 WITH NORTHERN TRUST  | -379,721.530   | 29 Aug 18 |                   |                   |              | 0.00              | -379,721.53   | -379,721.53                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 JPY / USD EX.RATE 111.612 WITH NORTHERN TRUST  | -2,318,209.530 | 29 Aug 18 |                   |                   |              | 0.00              | -2,318,209.53 | -2,318,209.53                     | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 JPY / USD EX.RATE 111.71 WITH NORTHERN TRUST   | -132,039.550   | 29 Aug 18 |                   |                   |              | 0.00              | -132,039.55   | -132,039.55                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / BRL EX.RATE 0.2412603 WITH NORTHERN      | 2,206.490   | 29 Aug 18 |                   |                   |              | 0.00              | 2,206.49   | 2,206.49                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | 5,803.340   | 29 Aug 18 |                   |                   |              | 0.00              | 5,803.34   | 5,803.34                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | 12,364.010  | 29 Aug 18 |                   |                   |              | 0.00              | 12,364.01  | 12,364.01                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | 12,798.240  | 29 Aug 18 |                   |                   |              | 0.00              | 12,798.24  | 12,798.24                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.7718676 WITH NORTHERN      | 27,266.710  | 29 Aug 18 |                   |                   |              | 0.00              | 27,266.71  | 27,266.71                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.772917 WITH NORTHERN TRUST | 274,320.490 | 29 Aug 18 |                   |                   |              | 0.00              | 274,320.49 | 274,320.49                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / DKK EX.RATE 0.1567917 WITH NORTHERN      | 349,190.890 | 29 Aug 18 |                   |                   |              | 0.00              | 349,190.89 | 349,190.89                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1662 WITH NORTHERN TRUST   | 14,167.230  | 29 Aug 18 |                   |                   |              | 0.00              | 14,167.23  | 14,167.23                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1685 WITH NORTHERN TRUST   | 6,522.650   | 29 Aug 18 |                   |                   |              | 0.00              | 6,522.65   | 6,522.65                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1687 WITH NORTHERN TRUST   | 31,201.370  | 29 Aug 18 |                   |                   |              | 0.00              | 31,201.37  | 31,201.37                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.169119 WITH NORTHERN TRUST | 301,127.460 | 29 Aug 18 |                   |                   |              | 0.00              | 301,127.46 | 301,127.46                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1695 WITH NORTHERN TRUST   | 2,531.870   | 29 Aug 18 |                   |                   |              | 0.00              | 2,531.87   | 2,531.87                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1695 WITH NORTHERN TRUST   | 9,079.580   | 29 Aug 18 |                   |                   |              | 0.00              | 9,079.58   | 9,079.58                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1696 WITH NORTHERN TRUST   | 3,113.430    | 29 Aug 18 |                   |                   |              | 0.00              | 3,113.43    | 3,113.43                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | 4,224.960    | 29 Aug 18 |                   |                   |              | 0.00              | 4,224.96    | 4,224.96                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | 2,748.760    | 29 Aug 18 |                   |                   |              | 0.00              | 2,748.76    | 2,748.76                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | 2,105.460    | 29 Aug 18 |                   |                   |              | 0.00              | 2,105.46    | 2,105.46                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | 6,732.370    | 29 Aug 18 |                   |                   |              | 0.00              | 6,732.37    | 6,732.37                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.1697 WITH NORTHERN TRUST   | 1,203.620    | 29 Aug 18 |                   |                   |              | 0.00              | 1,203.62    | 1,203.62                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / GBP EX.RATE 1.298253 WITH NORTHERN TRUST | 88,045.710   | 29 Aug 18 |                   |                   |              | 0.00              | 88,045.71   | 88,045.71                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089518 WITH NORTHERN      | 38,115.660   | 29 Aug 18 |                   |                   |              | 0.00              | 38,115.66   | 38,115.66                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089518 WITH NORTHERN      | 165,249.730  | 29 Aug 18 |                   |                   |              | 0.00              | 165,249.73  | 165,249.73                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / SGD EX.RATE 0.7323325 WITH NORTHERN      | 119,979.130  | 29 Aug 18 |                   |                   |              | 0.00              | 119,979.13  | 119,979.13                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.1615 WITH NORTHERN TRUST   | -255,150.870 | 29 Jan 18 |                   |                   |              | 0.00              | -255,150.87 | -255,150.87                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.1615 WITH NORTHERN TRUST   | -212,382.250 | 29 Jan 18 |                   |                   |              | 0.00              | -212,382.25 | -212,382.25                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.232753 WITH NORTHERN TRUST | -22,982.840  | 29 Jan 18 |                   |                   |              | 0.00              | -22,982.84  | -22,982.84                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.232753 WITH NORTHERN TRUST | -12,262.680   | 29 Jan 18 |                   |                   |              | 0.00              | -12,262.68   | -12,262.68                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 GBP / USD EX.RATE 0.7102036 WITH NORTHERN      | -250,997.560  | 29 Jan 18 |                   |                   |              | 0.00              | -250,997.56  | -250,997.56                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 JPY / USD EX.RATE 108.7536 WITH NORTHERN TRUST | -235,887.830  | 29 Jan 18 |                   |                   |              | 0.00              | -235,887.83  | -235,887.83                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / CAD EX.RATE 0.8111418 WITH NORTHERN      | 1,032,242.970 | 29 Jan 18 |                   |                   |              | 0.00              | 1,032,242.97 | 1,032,242.97                      | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / CHF EX.RATE 1.0691094 WITH NORTHERN      | 88,365.760    | 29 Jan 18 |                   |                   |              | 0.00              | 88,365.76    | 88,365.76                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.236942 WITH NORTHERN TRUST | 154,861.230   | 29 Jan 18 |                   |                   |              | 0.00              | 154,861.23   | 154,861.23                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / HKD EX.RATE 0.1279001 WITH NORTHERN      | 237,959.810   | 29 Jan 18 |                   |                   |              | 0.00              | 237,959.81   | 237,959.81                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 ZAR / USD EX.RATE 11.963053 WITH NORTHERN      | -908,990.110  | 29 Jan 18 |                   |                   |              | 0.00              | -908,990.11  | -908,990.11                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 AUD / USD EX.RATE 1.352909 WITH NORTHERN TRUST | -106,686.040  | 29 Jun 18 |                   |                   |              | 0.00              | -106,686.04  | -106,686.04                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -183,881.150  | 29 Jun 18 |                   |                   |              | 0.00              | -183,881.15  | -183,881.15                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -43,444.000   | 29 Jun 18 |                   |                   |              | 0.00              | -43,444.00   | -43,444.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -1,175.660    | 29 Jun 18 |                   |                   |              | 0.00              | -1,175.66    | -1,175.66                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 CAD / USD EX.RATE 1.315037 WITH NORTHERN TRUST | -16,431.010   | 29 Jun 18 |                   |                   |              | 0.00              | -16,431.01   | -16,431.01                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 CHF / USD EX.RATE 0.985984 WITH NORTHERN TRUST | -843,109.530 | 29 Jun 18 |                   |                   |              | 0.00              | -843,109.53 | -843,109.53                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 GBP / USD EX.RATE 0.7574627 WITH NORTHERN      | -14,894.420  | 29 Jun 18 |                   |                   |              | 0.00              | -14,894.42  | -14,894.42                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 HKD / USD EX.RATE 7.8059 WITH NORTHERN TRUST   | -61,195.370  | 29 Jun 18 |                   |                   |              | 0.00              | -61,195.37  | -61,195.37                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / AUD EX.RATE 0.739148 WITH NORTHERN TRUST | 105,613.300  | 29 Jun 18 |                   |                   |              | 0.00              | 105,613.30  | 105,613.30                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / BRL EX.RATE 0.2586185 WITH NORTHERN      | 966,173.350  | 29 Jun 18 |                   |                   |              | 0.00              | 966,173.35  | 966,173.35                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 47,226.490   | 29 Jun 18 |                   |                   |              | 0.00              | 47,226.49   | 47,226.49                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 32,131.970   | 29 Jun 18 |                   |                   |              | 0.00              | 32,131.97   | 32,131.97                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 431.120      | 29 Jun 18 |                   |                   |              | 0.00              | 431.12      | 431.12                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 1,958.760    | 29 Jun 18 |                   |                   |              | 0.00              | 1,958.76    | 1,958.76                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 6,976.820    | 29 Jun 18 |                   |                   |              | 0.00              | 6,976.82    | 6,976.82                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 12,050.310   | 29 Jun 18 |                   |                   |              | 0.00              | 12,050.31   | 12,050.31                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 1,258.830    | 29 Jun 18 |                   |                   |              | 0.00              | 1,258.83    | 1,258.83                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / CAD EX.RATE 0.7604349 WITH NORTHERN      | 289.150      | 29 Jun 18 |                   |                   |              | 0.00              | 289.15      | 289.15                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1641 WITH NORTHERN TRUST  | 132.430     | 29 Jun 18 |                   |                   |              | 0.00              | 132.43     | 132.43                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST  | 235.730     | 29 Jun 18 |                   |                   |              | 0.00              | 235.73     | 235.73                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST  | 13,396.160  | 29 Jun 18 |                   |                   |              | 0.00              | 13,396.16  | 13,396.16                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1663 WITH NORTHERN TRUST  | 756.400     | 29 Jun 18 |                   |                   |              | 0.00              | 756.40     | 756.40                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST  | 328,928.420 | 29 Jun 18 |                   |                   |              | 0.00              | 328,928.42 | 328,928.42                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST  | 93,620.360  | 29 Jun 18 |                   |                   |              | 0.00              | 93,620.36  | 93,620.36                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.16723 WITH NORTHERN TRUST | 38,721.650  | 29 Jun 18 |                   |                   |              | 0.00              | 38,721.65  | 38,721.65                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / EUR EX.RATE 1.1678 WITH NORTHERN TRUST  | 961.880     | 29 Jun 18 |                   |                   |              | 0.00              | 961.88     | 961.88                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / GBP EX.RATE 1.3141 WITH NORTHERN TRUST  | 506,789.460 | 29 Jun 18 |                   |                   |              | 0.00              | 506,789.46 | 506,789.46                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / HKD EX.RATE 0.1281082 WITH NORTHERN     | 61,195.370  | 29 Jun 18 |                   |                   |              | 0.00              | 61,195.37  | 61,195.37                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090179 WITH NORTHERN     | 8,738.390   | 29 Jun 18 |                   |                   |              | 0.00              | 8,738.39   | 8,738.39                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN     | 19,505.420  | 29 Jun 18 |                   |                   |              | 0.00              | 19,505.42  | 19,505.42                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN     | 13,483.750  | 29 Jun 18 |                   |                   |              | 0.00              | 13,483.75  | 13,483.75                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | 35.240       | 29 Jun 18 |                   |                   |              | 0.00              | 35.24       | 35.24                             | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST   | -175,160.990 | 29 Mar 18 |                   |                   |              | 0.00              | -175,160.99 | -175,160.99                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST   | -47,145.460  | 29 Mar 18 |                   |                   |              | 0.00              | -47,145.46  | -47,145.46                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3213 WITH NORTHERN TRUST   | -129,580.390 | 29 Mar 18 |                   |                   |              | 0.00              | -129,580.39 | -129,580.39                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -33,360.200  | 29 Mar 18 |                   |                   |              | 0.00              | -33,360.20  | -33,360.20                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -120,739.130 | 29 Mar 18 |                   |                   |              | 0.00              | -120,739.13 | -120,739.13                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -16,499.190  | 29 Mar 18 |                   |                   |              | 0.00              | -16,499.19  | -16,499.19                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -23,982.450  | 29 Mar 18 |                   |                   |              | 0.00              | -23,982.45  | -23,982.45                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -69,616.570  | 29 Mar 18 |                   |                   |              | 0.00              | -69,616.57  | -69,616.57                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -14,017.710  | 29 Mar 18 |                   |                   |              | 0.00              | -14,017.71  | -14,017.71                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.287942 WITH NORTHERN TRUST | -52,171.600  | 29 Mar 18 |                   |                   |              | 0.00              | -52,171.60  | -52,171.60                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 CAD / USD EX.RATE 1.288842 WITH NORTHERN TRUST | -12,244.150  | 29 Mar 18 |                   |                   |              | 0.00              | -12,244.15  | -12,244.15                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 EUR / USD EX.RATE 0.8131403 WITH NORTHERN      | -74,787.880  | 29 Mar 18 |                   |                   |              | 0.00              | -74,787.88  | -74,787.88                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 MAR 2018 EUR / USD EX.RATE 0.813356 WITH NORTHERN TRUST | -139,371.820   | 29 Mar 18 |                   |                   |              | 0.00              | -139,371.82   | -139,371.82                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 GBP / USD EX.RATE 0.7125141 WITH NORTHERN      | -464,035.440   | 29 Mar 18 |                   |                   |              | 0.00              | -464,035.44   | -464,035.44                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 HKD / USD EX.RATE 7.8482 WITH NORTHERN TRUST   | -3,359,364.610 | 29 Mar 18 |                   |                   |              | 0.00              | -3,359,364.61 | -3,359,364.61                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 HUF / USD EX.RATE 253.95 WITH NORTHERN TRUST   | -52,125.230    | 29 Mar 18 |                   |                   |              | 0.00              | -52,125.23    | -52,125.23                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.352 WITH NORTHERN TRUST  | -54,845.370    | 29 Mar 18 |                   |                   |              | 0.00              | -54,845.37    | -54,845.37                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 SGD / USD EX.RATE 1.3106 WITH NORTHERN TRUST   | -306,729.740   | 29 Mar 18 |                   |                   |              | 0.00              | -306,729.74   | -306,729.74                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 TRY / USD EX.RATE 3.9546 WITH NORTHERN TRUST   | -44,305.730    | 29 Mar 18 |                   |                   |              | 0.00              | -44,305.73    | -44,305.73                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011413 WITH NORTHERN      | 14,834.830     | 29 Mar 18 |                   |                   |              | 0.00              | 14,834.83     | 14,834.83                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN      | 121,025.320    | 29 Mar 18 |                   |                   |              | 0.00              | 121,025.32    | 121,025.32                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN      | 314,940.260    | 29 Mar 18 |                   |                   |              | 0.00              | 314,940.26    | 314,940.26                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3011595 WITH NORTHERN      | 155,873.340    | 29 Mar 18 |                   |                   |              | 0.00              | 155,873.34    | 155,873.34                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / GBP EX.RATE 1.4033 WITH NORTHERN TRUST   | 19,844.220     | 29 Mar 18 |                   |                   |              | 0.00              | 19,844.22     | 19,844.22                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 ZAR / USD EX.RATE 11.81048 WITH NORTHERN TRUST | -211,362.360   | 29 Mar 18 |                   |                   |              | 0.00              | -211,362.36   | -211,362.36                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 BRL / USD EX.RATE 3.7151 WITH NORTHERN TRUST | -150,830.940 | 29 May 18 |                   |                   |              | 0.00              | -150,830.94 | -150,830.94                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 BRL / USD EX.RATE 3.7158 WITH NORTHERN TRUST | -719,297.330 | 29 May 18 |                   |                   |              | 0.00              | -719,297.33 | -719,297.33                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 EUR / USD EX.RATE 0.8657342 WITH NORTHERN    | -8,560.330   | 29 May 18 |                   |                   |              | 0.00              | -8,560.33   | -8,560.33                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 GBP / USD EX.RATE 0.7543754 WITH NORTHERN    | -188,534.430 | 29 May 18 |                   |                   |              | 0.00              | -188,534.43 | -188,534.43                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | 34,748.840   | 29 May 18 |                   |                   |              | 0.00              | 34,748.84   | 34,748.84                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | 217,707.920  | 29 May 18 |                   |                   |              | 0.00              | 217,707.92  | 217,707.92                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / BRL EX.RATE 0.2677878 WITH NORTHERN    | 33,053.130   | 29 May 18 |                   |                   |              | 0.00              | 33,053.13   | 33,053.13                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / CLP EX.RATE 0.0015929 WITH NORTHERN    | 1,937.550    | 29 May 18 |                   |                   |              | 0.00              | 1,937.55    | 1,937.55                          | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091701 WITH NORTHERN    | 57,996.330   | 29 May 18 |                   |                   |              | 0.00              | 57,996.33   | 57,996.33                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN    | 276,315.620  | 29 May 18 |                   |                   |              | 0.00              | 276,315.62  | 276,315.62                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091937 WITH NORTHERN    | 348,378.000  | 29 May 18 |                   |                   |              | 0.00              | 348,378.00  | 348,378.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 AUD / USD EX.RATE 1.3680751 WITH NORTHERN    | -846.130     | 29 Nov 18 |                   |                   |              | 0.00              | -846.13     | -846.13                           | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 AUD / USD EX.RATE 1.3680751 WITH NORTHERN    | -557.790     | 29 Nov 18 |                   |                   |              | 0.00              | -557.79     | -557.79                           | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 BRL / USD EX.RATE 3.8435 WITH NORTHERN TRUST   | -267,474.970   | 29 Nov 18 |                   |                   |              | 0.00              | -267,474.97   | -267,474.97                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 EUR / USD EX.RATE 0.8780965 WITH NORTHERN      | -427,264.670   | 29 Nov 18 |                   |                   |              | 0.00              | -427,264.67   | -427,264.67                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 GBP / USD EX.RATE 0.7820443 WITH NORTHERN      | -19,275.320    | 29 Nov 18 |                   |                   |              | 0.00              | -19,275.32    | -19,275.32                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 GBP / USD EX.RATE 0.7823392 WITH NORTHERN      | -63,105.090    | 29 Nov 18 |                   |                   |              | 0.00              | -63,105.09    | -63,105.09                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.3321 WITH NORTHERN TRUST | -1,034,871.710 | 29 Nov 18 |                   |                   |              | 0.00              | -1,034,871.71 | -1,034,871.71                     | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 SEK / USD EX.RATE 9.08 WITH NORTHERN TRUST     | -540,620.450   | 29 Nov 18 |                   |                   |              | 0.00              | -540,620.45   | -540,620.45                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / AUD EX.RATE 0.730954 WITH NORTHERN TRUST | 34,745.590     | 29 Nov 18 |                   |                   |              | 0.00              | 34,745.59     | 34,745.59                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 915,940.010    | 29 Nov 18 |                   |                   |              | 0.00              | 915,940.01    | 915,940.01                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 31,632.420     | 29 Nov 18 |                   |                   |              | 0.00              | 31,632.42     | 31,632.42                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 6,774.850      | 29 Nov 18 |                   |                   |              | 0.00              | 6,774.85      | 6,774.85                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 243,785.830    | 29 Nov 18 |                   |                   |              | 0.00              | 243,785.83    | 243,785.83                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 53,687.910     | 29 Nov 18 |                   |                   |              | 0.00              | 53,687.91     | 53,687.91                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 62,547.330     | 29 Nov 18 |                   |                   |              | 0.00              | 62,547.33     | 62,547.33                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2593226 WITH NORTHERN      | 133,149.180  | 29 Nov 18 |                   |                   |              | 0.00              | 133,149.18  | 133,149.18                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / BRL EX.RATE 0.2601795 WITH NORTHERN      | 164,531.120  | 29 Nov 18 |                   |                   |              | 0.00              | 164,531.12  | 164,531.12                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 1,880.310    | 29 Nov 18 |                   |                   |              | 0.00              | 1,880.31    | 1,880.31                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / CAD EX.RATE 0.7526346 WITH NORTHERN      | 2,602.460    | 29 Nov 18 |                   |                   |              | 0.00              | 2,602.46    | 2,602.46                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / HKD EX.RATE 0.1278282 WITH NORTHERN      | 48,121.800   | 29 Nov 18 |                   |                   |              | 0.00              | 48,121.80   | 48,121.80                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088137 WITH NORTHERN      | 38,917.680   | 29 Nov 18 |                   |                   |              | 0.00              | 38,917.68   | 38,917.68                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088137 WITH NORTHERN      | 11,938.640   | 29 Nov 18 |                   |                   |              | 0.00              | 11,938.64   | 11,938.64                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088261 WITH NORTHERN      | 347,929.110  | 29 Nov 18 |                   |                   |              | 0.00              | 347,929.11  | 347,929.11                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / MXN EX.RATE 0.0494731 WITH NORTHERN      | 31,265.240   | 29 Nov 18 |                   |                   |              | 0.00              | 31,265.24   | 31,265.24                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / MXN EX.RATE 0.0494731 WITH NORTHERN      | 13,200.880   | 29 Nov 18 |                   |                   |              | 0.00              | 13,200.88   | 13,200.88                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 AUD / USD EX.RATE 1.4131439 WITH NORTHERN      | -1,013.450   | 29 Oct 18 |                   |                   |              | 0.00              | -1,013.45   | -1,013.45                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.31176 WITH NORTHERN TRUST  | -883,240.710 | 29 Oct 18 |                   |                   |              | 0.00              | -883,240.71 | -883,240.71                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 CHF / USD EX.RATE 1.000367 WITH NORTHERN TRUST | -658,382.650 | 29 Oct 18 |                   |                   |              | 0.00              | -658,382.65 | -658,382.65                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8775779 WITH NORTHERN      | -34,388.090    | 29 Oct 18 |                   |                   |              | 0.00              | -34,388.09    | -34,388.09                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8782669 WITH NORTHERN      | -1,751,348.810 | 29 Oct 18 |                   |                   |              | 0.00              | -1,751,348.81 | -1,751,348.81                     | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807023 WITH NORTHERN      | -1,793,113.060 | 29 Oct 18 |                   |                   |              | 0.00              | -1,793,113.06 | -1,793,113.06                     | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807888 WITH NORTHERN      | -3,475.100     | 29 Oct 18 |                   |                   |              | 0.00              | -3,475.10     | -3,475.10                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 GBP / USD EX.RATE 0.7807888 WITH NORTHERN      | -4,690.880     | 29 Oct 18 |                   |                   |              | 0.00              | -4,690.88     | -4,690.88                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 112.4717 WITH NORTHERN TRUST | -77,824.560    | 29 Oct 18 |                   |                   |              | 0.00              | -77,824.56    | -77,824.56                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 SEK / USD EX.RATE 9.122774 WITH NORTHERN TRUST | -579,105.740   | 29 Oct 18 |                   |                   |              | 0.00              | -579,105.74   | -579,105.74                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN      | 410,110.270    | 29 Oct 18 |                   |                   |              | 0.00              | 410,110.27    | 410,110.27                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN      | 376,425.120    | 29 Oct 18 |                   |                   |              | 0.00              | 376,425.12    | 376,425.12                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / BRL EX.RATE 0.2745744 WITH NORTHERN      | 16,585.180     | 29 Oct 18 |                   |                   |              | 0.00              | 16,585.18     | 16,585.18                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.2828 WITH NORTHERN TRUST   | 77,403.010     | 29 Oct 18 |                   |                   |              | 0.00              | 77,403.01     | 77,403.01                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / HKD EX.RATE 0.1274876 WITH NORTHERN      | 142,761.380    | 29 Oct 18 |                   |                   |              | 0.00              | 142,761.38    | 142,761.38                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / HKD EX.RATE 0.1274909 WITH NORTHERN      | 43,624.700     | 29 Oct 18 |                   |                   |              | 0.00              | 43,624.70     | 43,624.70                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0088928 WITH NORTHERN      | 51,850.930   | 29 Oct 18 |                   |                   |              | 0.00              | 51,850.93   | 51,850.93                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 CAD / USD EX.RATE 1.281544 WITH NORTHERN TRUST | -11,589.400  | 30 Apr 18 |                   |                   |              | 0.00              | -11,589.40  | -11,589.40                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 EUR / USD EX.RATE 0.8281457 WITH NORTHERN      | -45,292.420  | 30 Apr 18 |                   |                   |              | 0.00              | -45,292.42  | -45,292.42                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7261995 WITH NORTHERN      | -76,121.370  | 30 Apr 18 |                   |                   |              | 0.00              | -76,121.37  | -76,121.37                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7272198 WITH NORTHERN      | -30,799.850  | 30 Apr 18 |                   |                   |              | 0.00              | -30,799.85  | -30,799.85                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 MXN / USD EX.RATE 18.6881 WITH NORTHERN TRUST  | -127,211.430 | 30 Apr 18 |                   |                   |              | 0.00              | -127,211.43 | -127,211.43                       | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / CLP EX.RATE 0.0016372 WITH NORTHERN      | 19,000.120   | 30 Apr 18 |                   |                   |              | 0.00              | 19,000.12   | 19,000.12                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST   | 36,789.420   | 30 Apr 18 |                   |                   |              | 0.00              | 36,789.42   | 36,789.42                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / EUR EX.RATE 1.2072 WITH NORTHERN TRUST   | 298.600      | 30 Apr 18 |                   |                   |              | 0.00              | 298.60      | 298.60                            | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.373 WITH NORTHERN TRUST    | 6.700        | 30 Apr 18 |                   |                   |              | 0.00              | 6.70        | 6.70                              | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / GBP EX.RATE 1.373 WITH NORTHERN TRUST    | 5.350        | 30 Apr 18 |                   |                   |              | 0.00              | 5.35        | 5.35                              | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / HKD EX.RATE 0.1274069 WITH NORTHERN      | 70,498.110   | 30 Apr 18 |                   |                   |              | 0.00              | 70,498.11   | 70,498.11                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / JPY EX.RATE 0.0091439 WITH NORTHERN      | 75,965.190   | 30 Apr 18 |                   |                   |              | 0.00              | 75,965.19   | 75,965.19                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MXN EX.RATE 0.0532368 WITH NORTHERN      | 14,952.780   | 30 Apr 18 |                   |                   |              | 0.00              | 14,952.78   | 14,952.78                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MXN EX.RATE 0.0532368 WITH NORTHERN      | 14,205.140   | 30 Apr 18 |                   |                   |              | 0.00              | 14,205.14   | 14,205.14                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 BRL / USD EX.RATE 4.1509 WITH NORTHERN TRUST   | -116,767.670 | 30 Aug 18 |                   |                   |              | 0.00              | -116,767.67 | -116,767.67                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 CHF / USD EX.RATE 0.970347 WITH NORTHERN TRUST | -358,546.110 | 30 Aug 18 |                   |                   |              | 0.00              | -358,546.11 | -358,546.11                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 CHF / USD EX.RATE 0.970558 WITH NORTHERN TRUST | -65,666.620  | 30 Aug 18 |                   |                   |              | 0.00              | -65,666.62  | -65,666.62                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8573146 WITH NORTHERN      | -112,192.330 | 30 Aug 18 |                   |                   |              | 0.00              | -112,192.33 | -112,192.33                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8582475 WITH NORTHERN      | -39,846.800  | 30 Aug 18 |                   |                   |              | 0.00              | -39,846.80  | -39,846.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 JPY / USD EX.RATE 111.03 WITH NORTHERN TRUST   | -3,000.000   | 30 Aug 18 |                   |                   |              | 0.00              | -3,000.00   | -3,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / BRL EX.RATE 0.2396874 WITH NORTHERN      | 586,847.340  | 30 Aug 18 |                   |                   |              | 0.00              | 586,847.34  | 586,847.34                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / BRL EX.RATE 0.2396874 WITH NORTHERN      | 6,622.480    | 30 Aug 18 |                   |                   |              | 0.00              | 6,622.48    | 6,622.48                          | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7708561 WITH NORTHERN      | 2,003.760    | 30 Aug 18 |                   |                   |              | 0.00              | 2,003.76    | 2,003.76                          | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7708561 WITH NORTHERN      | 4,418.240    | 30 Aug 18 |                   |                   |              | 0.00              | 4,418.24    | 4,418.24                          | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / CAD EX.RATE 0.7709744 WITH NORTHERN      | 24,699.870   | 30 Aug 18 |                   |                   |              | 0.00              | 24,699.87   | 24,699.87                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / EUR EX.RATE 1.168164 WITH NORTHERN TRUST | 10,312.340   | 30 Aug 18 |                   |                   |              | 0.00              | 10,312.34   | 10,312.34                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / GBP EX.RATE 1.30197 WITH NORTHERN TRUST  | 2,092.290    | 30 Aug 18 |                   |                   |              | 0.00              | 2,092.29    | 2,092.29                          | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN      | 51,750.000   | 30 Aug 18 |                   |                   |              | 0.00              | 51,750.00   | 51,750.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.0090033 WITH NORTHERN      | 87,743.320   | 30 Aug 18 |                   |                   |              | 0.00              | 87,743.32   | 87,743.32                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / ZAR EX.RATE 0.0676407 WITH NORTHERN      | 367,722.850  | 30 Aug 18 |                   |                   |              | 0.00              | 367,722.85  | 367,722.85                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST    | -110,455.440 | 30 Jan 18 |                   |                   |              | 0.00              | -110,455.44 | -110,455.44                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 BRL / USD EX.RATE 3.165 WITH NORTHERN TRUST    | -136,651.670 | 30 Jan 18 |                   |                   |              | 0.00              | -136,651.67 | -136,651.67                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 CAD / USD EX.RATE 1.233047 WITH NORTHERN TRUST | -10,330.150  | 30 Jan 18 |                   |                   |              | 0.00              | -10,330.15  | -10,330.15                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 CAD / USD EX.RATE 1.233047 WITH NORTHERN TRUST | -5,511.650   | 30 Jan 18 |                   |                   |              | 0.00              | -5,511.65   | -5,511.65                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7086946 WITH NORTHERN      | -23,980.990  | 30 Jan 18 |                   |                   |              | 0.00              | -23,980.99  | -23,980.99                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.5637 WITH NORTHERN TRUST | -165,401.230 | 30 Jan 18 |                   |                   |              | 0.00              | -165,401.23 | -165,401.23                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 JPY / USD EX.RATE 108.8335 WITH NORTHERN TRUST | -9,831.210   | 30 Jan 18 |                   |                   |              | 0.00              | -9,831.21   | -9,831.21                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / AUD EX.RATE 0.808638 WITH NORTHERN TRUST | 146,108.410  | 30 Jan 18 |                   |                   |              | 0.00              | 146,108.41  | 146,108.41                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / AUD EX.RATE 0.808638 WITH NORTHERN TRUST | 774,101.000    | 30 Jan 18 |                   |                   |              | 0.00              | 774,101.00    | 774,101.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / CAD EX.RATE 0.8098477 WITH NORTHERN      | 18,872.860     | 30 Jan 18 |                   |                   |              | 0.00              | 18,872.86     | 18,872.86                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / CHF EX.RATE 1.0690271 WITH NORTHERN      | 143,417.960    | 30 Jan 18 |                   |                   |              | 0.00              | 143,417.96    | 143,417.96                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / COP EX.RATE 0.0003511 WITH NORTHERN      | 106,840.580    | 30 Jan 18 |                   |                   |              | 0.00              | 106,840.58    | 106,840.58                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.23931 WITH NORTHERN TRUST  | 117,271.230    | 30 Jan 18 |                   |                   |              | 0.00              | 117,271.23    | 117,271.23                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0091962 WITH NORTHERN      | 675,646.160    | 30 Jan 18 |                   |                   |              | 0.00              | 675,646.16    | 675,646.16                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / ZAR EX.RATE 0.0836545 WITH NORTHERN      | 2,082,152.630  | 30 Jan 18 |                   |                   |              | 0.00              | 2,082,152.63  | 2,082,152.63                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 ZAR / USD EX.RATE 11.960603 WITH NORTHERN      | -949,278.950   | 30 Jan 18 |                   |                   |              | 0.00              | -949,278.95   | -949,278.95                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST   | -396,740.390   | 30 Jul 18 |                   |                   |              | 0.00              | -396,740.39   | -396,740.39                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST   | -185,966.380   | 30 Jul 18 |                   |                   |              | 0.00              | -185,966.38   | -185,966.38                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST   | -1,227,998.310 | 30 Jul 18 |                   |                   |              | 0.00              | -1,227,998.31 | -1,227,998.31                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST   | -1,074,878.330 | 30 Jul 18 |                   |                   |              | 0.00              | -1,074,878.33 | -1,074,878.33                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 BRL / USD EX.RATE 3.7039 WITH NORTHERN TRUST   | -959,643.400   | 30 Jul 18 |                   |                   |              | 0.00              | -959,643.40   | -959,643.40                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 CAD / USD EX.RATE 1.3015 WITH NORTHERN TRUST   | -126,596.270 | 30 Jul 18 |                   |                   |              | 0.00              | -126,596.27 | -126,596.27                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 CHF / USD EX.RATE 0.9877 WITH NORTHERN TRUST   | -225,077.430 | 30 Jul 18 |                   |                   |              | 0.00              | -225,077.43 | -225,077.43                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 EUR / USD EX.RATE 0.8536794 WITH NORTHERN      | -455,693.340 | 30 Jul 18 |                   |                   |              | 0.00              | -455,693.34 | -455,693.34                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 GBP / USD EX.RATE 0.7610929 WITH NORTHERN      | -90,397.630  | 30 Jul 18 |                   |                   |              | 0.00              | -90,397.63  | -90,397.63                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 JPY / USD EX.RATE 110.98 WITH NORTHERN TRUST   | -13,258.690  | 30 Jul 18 |                   |                   |              | 0.00              | -13,258.69  | -13,258.69                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / CAD EX.RATE 0.7680492 WITH NORTHERN      | 20,656.820   | 30 Jul 18 |                   |                   |              | 0.00              | 20,656.82   | 20,656.82                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.171295 WITH NORTHERN TRUST | 64,053.840   | 30 Jul 18 |                   |                   |              | 0.00              | 64,053.84   | 64,053.84                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.175621 WITH NORTHERN TRUST | 802,524.740  | 30 Jul 18 |                   |                   |              | 0.00              | 802,524.74  | 802,524.74                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274129 WITH NORTHERN      | 164,373.150  | 30 Jul 18 |                   |                   |              | 0.00              | 164,373.15  | 164,373.15                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274178 WITH NORTHERN      | 691,456.400  | 30 Jul 18 |                   |                   |              | 0.00              | 691,456.40  | 691,456.40                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN      | 8,374.400    | 30 Jul 18 |                   |                   |              | 0.00              | 8,374.40    | 8,374.40                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / HKD EX.RATE 0.1274226 WITH NORTHERN      | 21,576.450   | 30 Jul 18 |                   |                   |              | 0.00              | 21,576.45   | 21,576.45                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -1,554.220   | 30 Mar 18 |                   |                   |              | 0.00              | -1,554.22   | -1,554.22                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -67,216.060  | 30 Mar 18 |                   |                   |              | 0.00              | -67,216.06  | -67,216.06                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -169,988.250 | 30 Mar 18 |                   |                   |              | 0.00              | -169,988.25 | -169,988.25                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -573,540.160 | 30 Mar 18 |                   |                   |              | 0.00              | -573,540.16 | -573,540.16                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -48,330.800  | 30 Mar 18 |                   |                   |              | 0.00              | -48,330.80  | -48,330.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -68,074.930  | 30 Mar 18 |                   |                   |              | 0.00              | -68,074.93  | -68,074.93                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -18,800.380  | 30 Mar 18 |                   |                   |              | 0.00              | -18,800.38  | -18,800.38                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -19,057.960  | 30 Mar 18 |                   |                   |              | 0.00              | -19,057.96  | -19,057.96                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -31,594.130  | 30 Mar 18 |                   |                   |              | 0.00              | -31,594.13  | -31,594.13                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -92,381.040  | 30 Mar 18 |                   |                   |              | 0.00              | -92,381.04  | -92,381.04                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -27,200.220  | 30 Mar 18 |                   |                   |              | 0.00              | -27,200.22  | -27,200.22                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -11,329.970  | 30 Mar 18 |                   |                   |              | 0.00              | -11,329.97  | -11,329.97                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -6,180.320   | 30 Mar 18 |                   |                   |              | 0.00              | -6,180.32   | -6,180.32                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -33,086.440  | 30 Mar 18 |                   |                   |              | 0.00              | -33,086.44  | -33,086.44                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                     | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -30,352.800  | 30 Mar 18 |                   |                   |              | 0.00              | -30,352.80  | -30,352.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -4,791.530   | 30 Mar 18 |                   |                   |              | 0.00              | -4,791.53   | -4,791.53                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -59,444.100  | 30 Mar 18 |                   |                   |              | 0.00              | -59,444.10  | -59,444.10                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -193,039.620 | 30 Mar 18 |                   |                   |              | 0.00              | -193,039.62 | -193,039.62                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -78,622.620  | 30 Mar 18 |                   |                   |              | 0.00              | -78,622.62  | -78,622.62                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -115,928.410 | 30 Mar 18 |                   |                   |              | 0.00              | -115,928.41 | -115,928.41                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -14,575.910  | 30 Mar 18 |                   |                   |              | 0.00              | -14,575.91  | -14,575.91                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -224,043.750 | 30 Mar 18 |                   |                   |              | 0.00              | -224,043.75 | -224,043.75                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -710,724.760 | 30 Mar 18 |                   |                   |              | 0.00              | -710,724.76 | -710,724.76                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -24,916.950  | 30 Mar 18 |                   |                   |              | 0.00              | -24,916.95  | -24,916.95                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -189,766.650 | 30 Mar 18 |                   |                   |              | 0.00              | -189,766.65 | -189,766.65                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -2,752.650   | 30 Mar 18 |                   |                   |              | 0.00              | -2,752.65   | -2,752.65                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE<br>1.288942 WITH NORTHERN TRUST | -26,483.740  | 30 Mar 18 |                   |                   |              | 0.00              | -26,483.74  | -26,483.74                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -215,705.980 | 30 Mar 18 |                   |                   |              | 0.00              | -215,705.98 | -215,705.98                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 CAD / USD EX.RATE 1.288942 WITH NORTHERN TRUST | -106,369.410 | 30 Mar 18 |                   |                   |              | 0.00              | -106,369.41 | -106,369.41                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 USD / CAD EX.RATE 0.7752539 WITH NORTHERN      | 9,670.520    | 30 Mar 18 |                   |                   |              | 0.00              | 9,670.52    | 9,670.52                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.7111 WITH NORTHERN TRUST   | -13,515.750  | 30 May 18 |                   |                   |              | 0.00              | -13,515.75  | -13,515.75                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.7118 WITH NORTHERN TRUST   | -6,635.620   | 30 May 18 |                   |                   |              | 0.00              | -6,635.62   | -6,635.62                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | -230.320     | 30 May 18 |                   |                   |              | 0.00              | -230.32     | -230.32                           | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | -47,865.960  | 30 May 18 |                   |                   |              | 0.00              | -47,865.96  | -47,865.96                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | -81.020      | 30 May 18 |                   |                   |              | 0.00              | -81.02      | -81.02                            | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CAD / USD EX.RATE 1.287442 WITH NORTHERN TRUST | -37,964.430  | 30 May 18 |                   |                   |              | 0.00              | -37,964.43  | -37,964.43                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 CHF / USD EX.RATE 0.989552 WITH NORTHERN TRUST | -390,348.960 | 30 May 18 |                   |                   |              | 0.00              | -390,348.96 | -390,348.96                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 EUR / USD EX.RATE 0.8613264 WITH NORTHERN      | -300,476.120 | 30 May 18 |                   |                   |              | 0.00              | -300,476.12 | -300,476.12                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.7530347 WITH NORTHERN      | -39,589.860  | 30 May 18 |                   |                   |              | 0.00              | -39,589.86  | -39,589.86                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN      | 27,364.560   | 30 May 18 |                   |                   |              | 0.00              | 27,364.56   | 27,364.56                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN      | 176,790.870   | 30 May 18 |                   |                   |              | 0.00              | 176,790.87   | 176,790.87                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2664109 WITH NORTHERN      | 172,850.670   | 30 May 18 |                   |                   |              | 0.00              | 172,850.67   | 172,850.67                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.776734 WITH NORTHERN TRUST | 17,794.360    | 30 May 18 |                   |                   |              | 0.00              | 17,794.36    | 17,794.36                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CAD EX.RATE 0.7772719 WITH NORTHERN      | 1,955,314.010 | 30 May 18 |                   |                   |              | 0.00              | 1,955,314.01 | 1,955,314.01                      | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CLP EX.RATE 0.0015898 WITH NORTHERN      | 182,651.770   | 30 May 18 |                   |                   |              | 0.00              | 182,651.77   | 182,651.77                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CZK EX.RATE 0.0449479 WITH NORTHERN      | 9,852.400     | 30 May 18 |                   |                   |              | 0.00              | 9,852.40     | 9,852.40                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / CZK EX.RATE 0.0449479 WITH NORTHERN      | 16,161.000    | 30 May 18 |                   |                   |              | 0.00              | 16,161.00    | 16,161.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 351,535.870   | 30 May 18 |                   |                   |              | 0.00              | 351,535.87   | 351,535.87                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 404,270.180   | 30 May 18 |                   |                   |              | 0.00              | 404,270.18   | 404,270.18                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 2,695.840     | 30 May 18 |                   |                   |              | 0.00              | 2,695.84     | 2,695.84                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 556,264.530   | 30 May 18 |                   |                   |              | 0.00              | 556,264.53   | 556,264.53                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 761,754.550   | 30 May 18 |                   |                   |              | 0.00              | 761,754.55   | 761,754.55                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 458,963.870   | 30 May 18 |                   |                   |              | 0.00              | 458,963.87   | 458,963.87                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 174,034.360   | 30 May 18 |                   |                   |              | 0.00              | 174,034.36   | 174,034.36                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 1,915.650     | 30 May 18 |                   |                   |              | 0.00              | 1,915.65     | 1,915.65                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 161,278.950   | 30 May 18 |                   |                   |              | 0.00              | 161,278.95   | 161,278.95                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.161 WITH NORTHERN TRUST    | 290,570.460   | 30 May 18 |                   |                   |              | 0.00              | 290,570.46   | 290,570.46                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | 114.810       | 30 May 18 |                   |                   |              | 0.00              | 114.81       | 114.81                            | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | 18,248.320    | 30 May 18 |                   |                   |              | 0.00              | 18,248.32    | 18,248.32                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | 1,410,817.410 | 30 May 18 |                   |                   |              | 0.00              | 1,410,817.41 | 1,410,817.41                      | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165 WITH NORTHERN TRUST    | 1,952,346.620 | 30 May 18 |                   |                   |              | 0.00              | 1,952,346.62 | 1,952,346.62                      | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.165034 WITH NORTHERN TRUST | 71,616.540    | 30 May 18 |                   |                   |              | 0.00              | 71,616.54    | 71,616.54                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1654 WITH NORTHERN TRUST   | 802,309.130   | 30 May 18 |                   |                   |              | 0.00              | 802,309.13   | 802,309.13                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.1658 WITH NORTHERN TRUST   | 591,694.690   | 30 May 18 |                   |                   |              | 0.00              | 591,694.69   | 591,694.69                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | 476,025.200   | 30 May 18 |                   |                   |              | 0.00              | 476,025.20   | 476,025.20                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | 400,075.520   | 30 May 18 |                   |                   |              | 0.00              | 400,075.52   | 400,075.52                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3272 WITH NORTHERN TRUST   | 3.440          | 30 May 18 |                   |                   |              | 0.00              | 3.44          | 3.44                              | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3288 WITH NORTHERN TRUST   | 141,962.770    | 30 May 18 |                   |                   |              | 0.00              | 141,962.77    | 141,962.77                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / HKD EX.RATE 0.1274372 WITH NORTHERN      | 20,166.030     | 30 May 18 |                   |                   |              | 0.00              | 20,166.03     | 20,166.03                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3699493 WITH NORTHERN      | -6,397.980     | 30 Nov 18 |                   |                   |              | 0.00              | -6,397.98     | -6,397.98                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3699493 WITH NORTHERN      | -4,217.330     | 30 Nov 18 |                   |                   |              | 0.00              | -4,217.33     | -4,217.33                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST    | -242,626.230   | 30 Nov 18 |                   |                   |              | 0.00              | -242,626.23   | -242,626.23                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST    | -119,528.230   | 30 Nov 18 |                   |                   |              | 0.00              | -119,528.23   | -119,528.23                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.863 WITH NORTHERN TRUST    | -249,628.100   | 30 Nov 18 |                   |                   |              | 0.00              | -249,628.10   | -249,628.10                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 CAD / USD EX.RATE 1.3302 WITH NORTHERN TRUST   | -353,330.330   | 30 Nov 18 |                   |                   |              | 0.00              | -353,330.33   | -353,330.33                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 EUR / USD EX.RATE 0.8840951 WITH NORTHERN      | -26,865.910    | 30 Nov 18 |                   |                   |              | 0.00              | -26,865.91    | -26,865.91                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7828824 WITH NORTHERN      | -2,297,952.960 | 30 Nov 18 |                   |                   |              | 0.00              | -2,297,952.96 | -2,297,952.96                     | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 GBP / USD EX.RATE 0.7844368 WITH NORTHERN      | -28,116.660    | 30 Nov 18 |                   |                   |              | 0.00              | -28,116.66    | -28,116.66                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / AUD EX.RATE 0.729954 WITH NORTHERN TRUST | 13,333.730     | 30 Nov 18 |                   |                   |              | 0.00              | 13,333.73     | 13,333.73                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN      | 23,735.510    | 30 Nov 18 |                   |                   |              | 0.00              | 23,735.51    | 23,735.51                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN      | 80,256.780    | 30 Nov 18 |                   |                   |              | 0.00              | 80,256.78    | 80,256.78                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2571818 WITH NORTHERN      | 1,545.180     | 30 Nov 18 |                   |                   |              | 0.00              | 1,545.18     | 1,545.18                          | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588662 WITH NORTHERN      | 133,458.830   | 30 Nov 18 |                   |                   |              | 0.00              | 133,458.83   | 133,458.83                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588662 WITH NORTHERN      | 262,868.300   | 30 Nov 18 |                   |                   |              | 0.00              | 262,868.30   | 262,868.30                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CAD EX.RATE 0.7519736 WITH NORTHERN      | 353,427.570   | 30 Nov 18 |                   |                   |              | 0.00              | 353,427.57   | 353,427.57                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CAD EX.RATE 0.7526527 WITH NORTHERN      | 7,124.760     | 30 Nov 18 |                   |                   |              | 0.00              | 7,124.76     | 7,124.76                          | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / EUR EX.RATE 1.133556 WITH NORTHERN TRUST | 13,034.990    | 30 Nov 18 |                   |                   |              | 0.00              | 13,034.99    | 13,034.99                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.275344 WITH NORTHERN TRUST | 16,706.730    | 30 Nov 18 |                   |                   |              | 0.00              | 16,706.73    | 16,706.73                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / GBP EX.RATE 1.2765 WITH NORTHERN TRUST   | 2,296,457.970 | 30 Nov 18 |                   |                   |              | 0.00              | 2,296,457.97 | 2,296,457.97                      | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / HKD EX.RATE 0.1278364 WITH NORTHERN      | 125,777.760   | 30 Nov 18 |                   |                   |              | 0.00              | 125,777.76   | 125,777.76                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088067 WITH NORTHERN      | 21,393.950    | 30 Nov 18 |                   |                   |              | 0.00              | 21,393.95    | 21,393.95                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088075 WITH NORTHERN      | 2,972.520     | 30 Nov 18 |                   |                   |              | 0.00              | 2,972.52     | 2,972.52                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088075 WITH NORTHERN      | 30,274.790     | 30 Nov 18 |                   |                   |              | 0.00              | 30,274.79     | 30,274.79                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.0088095 WITH NORTHERN      | 126,305.570    | 30 Nov 18 |                   |                   |              | 0.00              | 126,305.57    | 126,305.57                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 AUD / USD EX.RATE 1.405596 WITH NORTHERN TRUST | -9,262.620     | 30 Oct 18 |                   |                   |              | 0.00              | -9,262.62     | -9,262.62                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 CAD / USD EX.RATE 1.31413 WITH NORTHERN TRUST  | -259,903.600   | 30 Oct 18 |                   |                   |              | 0.00              | -259,903.60   | -259,903.60                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 CHF / USD EX.RATE 1.004217 WITH NORTHERN TRUST | -44,178.620    | 30 Oct 18 |                   |                   |              | 0.00              | -44,178.62    | -44,178.62                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8806204 WITH NORTHERN      | -373,365.710   | 30 Oct 18 |                   |                   |              | 0.00              | -373,365.71   | -373,365.71                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8812902 WITH NORTHERN      | -34,801.630    | 30 Oct 18 |                   |                   |              | 0.00              | -34,801.63    | -34,801.63                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.881601 WITH NORTHERN TRUST | -767,108.940   | 30 Oct 18 |                   |                   |              | 0.00              | -767,108.94   | -767,108.94                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7863564 WITH NORTHERN      | -302,005.360   | 30 Oct 18 |                   |                   |              | 0.00              | -302,005.36   | -302,005.36                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7866249 WITH NORTHERN      | -37,237.030    | 30 Oct 18 |                   |                   |              | 0.00              | -37,237.03    | -37,237.03                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 GBP / USD EX.RATE 0.7866249 WITH NORTHERN      | -50,270.650    | 30 Oct 18 |                   |                   |              | 0.00              | -50,270.65    | -50,270.65                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.843903 WITH NORTHERN TRUST | -278,444.680   | 30 Oct 18 |                   |                   |              | 0.00              | -278,444.68   | -278,444.68                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.844 WITH NORTHERN TRUST    | -1,024,476.000 | 30 Oct 18 |                   |                   |              | 0.00              | -1,024,476.00 | -1,024,476.00                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT 2018 SEK / USD EX.RATE 9.152183 WITH NORTHERN TRUST | -124,686.140  | 30 Oct 18 |                   |                   |              | 0.00              | -124,686.14  | -124,686.14                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN      | 192,352.250   | 30 Oct 18 |                   |                   |              | 0.00              | 192,352.25   | 192,352.25                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN      | 63,178.180    | 30 Oct 18 |                   |                   |              | 0.00              | 63,178.18    | 63,178.18                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN      | 141,827.170   | 30 Oct 18 |                   |                   |              | 0.00              | 141,827.17   | 141,827.17                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / BRL EX.RATE 0.2695418 WITH NORTHERN      | 13,885.850    | 30 Oct 18 |                   |                   |              | 0.00              | 13,885.85    | 13,885.85                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | 51,113.300    | 30 Oct 18 |                   |                   |              | 0.00              | 51,113.30    | 51,113.30                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | 331,290.280   | 30 Oct 18 |                   |                   |              | 0.00              | 331,290.28   | 331,290.28                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | 158,253.760   | 30 Oct 18 |                   |                   |              | 0.00              | 158,253.76   | 158,253.76                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.7619268 WITH NORTHERN      | 24,416.760    | 30 Oct 18 |                   |                   |              | 0.00              | 24,416.76    | 24,416.76                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CAD EX.RATE 0.799105 WITH NORTHERN TRUST | 25,402.870    | 30 Oct 18 |                   |                   |              | 0.00              | 25,402.87    | 25,402.87                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / CLP EX.RATE 0.0014427 WITH NORTHERN      | 31,343.450    | 30 Oct 18 |                   |                   |              | 0.00              | 31,343.45    | 31,343.45                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.135 WITH NORTHERN TRUST    | 1,458,080.450 | 30 Oct 18 |                   |                   |              | 0.00              | 1,458,080.45 | 1,458,080.45                      | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.139222 WITH NORTHERN TRUST | 770,437.610   | 30 Oct 18 |                   |                   |              | 0.00              | 770,437.61   | 770,437.61                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.141045 WITH NORTHERN TRUST | 5,695,455.770 | 30 Oct 18 |                   |                   |              | 0.00              | 5,695,455.77 | 5,695,455.77                      | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / GBP EX.RATE 1.27735 WITH NORTHERN TRUST  | 7,943,567.570 | 30 Oct 18 |                   |                   |              | 0.00              | 7,943,567.57 | 7,943,567.57                      | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / HKD EX.RATE 0.1274405 WITH NORTHERN      | 7,726.460     | 30 Oct 18 |                   |                   |              | 0.00              | 7,726.46     | 7,726.46                          | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / JPY EX.RATE 0.0088627 WITH NORTHERN      | 115,621.890   | 30 Oct 18 |                   |                   |              | 0.00              | 115,621.89   | 115,621.89                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1216 WITH NORTHERN TRUST   | -2,218.970    | 31 Aug 18 |                   |                   |              | 0.00              | -2,218.97    | -2,218.97                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 BRL / USD EX.RATE 4.1566 WITH NORTHERN TRUST   | -367,288.800  | 31 Aug 18 |                   |                   |              | 0.00              | -367,288.80  | -367,288.80                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 CAD / USD EX.RATE 1.3044 WITH NORTHERN TRUST   | -613,308.800  | 31 Aug 18 |                   |                   |              | 0.00              | -613,308.80  | -613,308.80                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 CHF / USD EX.RATE 0.96914 WITH NORTHERN TRUST  | -239,566.770  | 31 Aug 18 |                   |                   |              | 0.00              | -239,566.77  | -239,566.77                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 JPY / USD EX.RATE 110.803 WITH NORTHERN TRUST  | -303,155.330  | 31 Aug 18 |                   |                   |              | 0.00              | -303,155.33  | -303,155.33                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | 1.030         | 31 Aug 18 |                   |                   |              | 0.00              | 1.03         | 1.03                              | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | 3.580         | 31 Aug 18 |                   |                   |              | 0.00              | 3.58         | 3.58                              | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | 0.890         | 31 Aug 18 |                   |                   |              | 0.00              | 0.89         | 0.89                              | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / AUD EX.RATE 0.718 WITH NORTHERN TRUST    | 13.320        | 31 Aug 18 |                   |                   |              | 0.00              | 13.32        | 13.32                             | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2404887 WITH NORTHERN     | 11,454.890  | 31 Aug 18 |                   |                   |              | 0.00              | 11,454.89  | 11,454.89                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2404887 WITH NORTHERN     | 469.230     | 31 Aug 18 |                   |                   |              | 0.00              | 469.23     | 469.23                            | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2405812 WITH NORTHERN     | 191,617.250 | 31 Aug 18 |                   |                   |              | 0.00              | 191,617.25 | 191,617.25                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2405812 WITH NORTHERN     | 80,008.850  | 31 Aug 18 |                   |                   |              | 0.00              | 80,008.85  | 80,008.85                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7660129 WITH NORTHERN     | 8,733.750   | 31 Aug 18 |                   |                   |              | 0.00              | 8,733.75   | 8,733.75                          | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7660129 WITH NORTHERN     | 19,260.460  | 31 Aug 18 |                   |                   |              | 0.00              | 19,260.46  | 19,260.46                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7666589 WITH NORTHERN     | 17,189.740  | 31 Aug 18 |                   |                   |              | 0.00              | 17,189.74  | 17,189.74                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7666589 WITH NORTHERN     | 37,909.580  | 31 Aug 18 |                   |                   |              | 0.00              | 37,909.58  | 37,909.58                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / CAD EX.RATE 0.7668124 WITH NORTHERN     | 613,449.890 | 31 Aug 18 |                   |                   |              | 0.00              | 613,449.89 | 613,449.89                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / GBP EX.RATE 1.29614 WITH NORTHERN TRUST | 14,080.630  | 31 Aug 18 |                   |                   |              | 0.00              | 14,080.63  | 14,080.63                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090145 WITH NORTHERN     | 2,106.230   | 31 Aug 18 |                   |                   |              | 0.00              | 2,106.23   | 2,106.23                          | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090299 WITH NORTHERN     | 7,034.160   | 31 Aug 18 |                   |                   |              | 0.00              | 7,034.16   | 7,034.16                          | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / SGD EX.RATE 0.7283852 WITH NORTHERN     | 47.890      | 31 Aug 18 |                   |                   |              | 0.00              | 47.89      | 47.89                             | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0678388 WITH NORTHERN      | 468,907.030    | 31 Aug 18 |                   |                   |              | 0.00              | 468,907.03    | 468,907.03                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0681024 WITH NORTHERN      | 328,102.820    | 31 Aug 18 |                   |                   |              | 0.00              | 328,102.82    | 328,102.82                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / ZAR EX.RATE 0.0681154 WITH NORTHERN      | 3,141,793.960  | 31 Aug 18 |                   |                   |              | 0.00              | 3,141,793.96  | 3,141,793.96                      | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 GBP / USD EX.RATE 0.7807011 WITH NORTHERN      | -117,819.780   | 31 Dec 18 |                   |                   |              | 0.00              | -117,819.78   | -117,819.78                       | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 GBP / USD EX.RATE 0.7811414 WITH NORTHERN      | -708,661.730   | 31 Dec 18 |                   |                   |              | 0.00              | -708,661.73   | -708,661.73                       | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 HKD / USD EX.RATE 7.8302 WITH NORTHERN TRUST   | -2,000,000.000 | 31 Dec 18 |                   |                   |              | 0.00              | -2,000,000.00 | -2,000,000.00                     | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 NOK / USD EX.RATE 8.624192 WITH NORTHERN TRUST | -1,301,654.810 | 31 Dec 18 |                   |                   |              | 0.00              | -1,301,654.81 | -1,301,654.81                     | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / GBP EX.RATE 1.273839 WITH NORTHERN TRUST | 434,556.940    | 31 Dec 18 |                   |                   |              | 0.00              | 434,556.94    | 434,556.94                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / GBP EX.RATE 1.2754 WITH NORTHERN TRUST   | 706,016.800    | 31 Dec 18 |                   |                   |              | 0.00              | 706,016.80    | 706,016.80                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / NOK EX.RATE 0.1155442 WITH NORTHERN      | 1,297,066.450  | 31 Dec 18 |                   |                   |              | 0.00              | 1,297,066.45  | 1,297,066.45                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | -129,362.380   | 31 Jan 18 |                   |                   |              | 0.00              | -129,362.38   | -129,362.38                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | -236,541.100   | 31 Jan 18 |                   |                   |              | 0.00              | -236,541.10   | -236,541.10                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 AUD / USD EX.RATE 1.237777 WITH NORTHERN TRUST | -224,331.240   | 31 Jan 18 |                   |                   |              | 0.00              | -224,331.24   | -224,331.24                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1598 WITH NORTHERN TRUST   | -217,390.730 | 31 Jan 18 |                   |                   |              | 0.00              | -217,390.73 | -217,390.73                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.171 WITH NORTHERN TRUST    | -72,650.550  | 31 Jan 18 |                   |                   |              | 0.00              | -72,650.55  | -72,650.55                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CAD / USD EX.RATE 1.22827 WITH NORTHERN TRUST  | -689,804.360 | 31 Jan 18 |                   |                   |              | 0.00              | -689,804.36 | -689,804.36                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | -652,026.970 | 31 Jan 18 |                   |                   |              | 0.00              | -652,026.97 | -652,026.97                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | -194,994.300 | 31 Jan 18 |                   |                   |              | 0.00              | -194,994.30 | -194,994.30                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | -285,122.130 | 31 Jan 18 |                   |                   |              | 0.00              | -285,122.13 | -285,122.13                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | -517,049.660 | 31 Jan 18 |                   |                   |              | 0.00              | -517,049.66 | -517,049.66                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.9306 WITH NORTHERN TRUST   | -668,772.750 | 31 Jan 18 |                   |                   |              | 0.00              | -668,772.75 | -668,772.75                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 CHF / USD EX.RATE 0.932431 WITH NORTHERN TRUST | -137,044.180 | 31 Jan 18 |                   |                   |              | 0.00              | -137,044.18 | -137,044.18                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8052827 WITH NORTHERN      | -136,131.620 | 31 Jan 18 |                   |                   |              | 0.00              | -136,131.62 | -136,131.62                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | -111,616.450 | 31 Jan 18 |                   |                   |              | 0.00              | -111,616.45 | -111,616.45                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | -563,444.410 | 31 Jan 18 |                   |                   |              | 0.00              | -563,444.41 | -563,444.41                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN      | -713,609.120 | 31 Jan 18 |                   |                   |              | 0.00              | -713,609.12 | -713,609.12                       | 0.00          |

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Northern Trust

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01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                      |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -501,899.370 | 31 Jan 18 |                   |                   |              | 0.00              | -501,899.37 | -501,899.37                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -762,936.350 | 31 Jan 18 |                   |                   |              | 0.00              | -762,936.35 | -762,936.35                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -153,465.640 | 31 Jan 18 |                   |                   |              | 0.00              | -153,465.64 | -153,465.64                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -350,198.380 | 31 Jan 18 |                   |                   |              | 0.00              | -350,198.38 | -350,198.38                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -552,138.170 | 31 Jan 18 |                   |                   |              | 0.00              | -552,138.17 | -552,138.17                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -517,809.820 | 31 Jan 18 |                   |                   |              | 0.00              | -517,809.82 | -517,809.82                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -295,876.670 | 31 Jan 18 |                   |                   |              | 0.00              | -295,876.67 | -295,876.67                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -533,247.580 | 31 Jan 18 |                   |                   |              | 0.00              | -533,247.58 | -533,247.58                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 EUR / USD EX.RATE 0.8053475 WITH NORTHERN | -150,435.260 | 31 Jan 18 |                   |                   |              | 0.00              | -150,435.26 | -150,435.26                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7043742 WITH NORTHERN | -39,873.650  | 31 Jan 18 |                   |                   |              | 0.00              | -39,873.65  | -39,873.65                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN | -527,819.240 | 31 Jan 18 |                   |                   |              | 0.00              | -527,819.24 | -527,819.24                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN | -507,350.080 | 31 Jan 18 |                   |                   |              | 0.00              | -507,350.08 | -507,350.08                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN | -482,272.490 | 31 Jan 18 |                   |                   |              | 0.00              | -482,272.49 | -482,272.49                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -762,260.490 | 31 Jan 18 |                   |                   |              | 0.00              | -762,260.49 | -762,260.49                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -320,100.060 | 31 Jan 18 |                   |                   |              | 0.00              | -320,100.06 | -320,100.06                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -305,760.580 | 31 Jan 18 |                   |                   |              | 0.00              | -305,760.58 | -305,760.58                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -306,995.550 | 31 Jan 18 |                   |                   |              | 0.00              | -306,995.55 | -306,995.55                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -136,919.890 | 31 Jan 18 |                   |                   |              | 0.00              | -136,919.89 | -136,919.89                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -441,463.460 | 31 Jan 18 |                   |                   |              | 0.00              | -441,463.46 | -441,463.46                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -527,707.110 | 31 Jan 18 |                   |                   |              | 0.00              | -527,707.11 | -527,707.11                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -232,627.270 | 31 Jan 18 |                   |                   |              | 0.00              | -232,627.27 | -232,627.27                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 GBP / USD EX.RATE 0.7046223 WITH NORTHERN     | -255,204.500 | 31 Jan 18 |                   |                   |              | 0.00              | -255,204.50 | -255,204.50                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST   | -359,561.140 | 31 Jan 18 |                   |                   |              | 0.00              | -359,561.14 | -359,561.14                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST   | -276,140.740 | 31 Jan 18 |                   |                   |              | 0.00              | -276,140.74 | -276,140.74                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 HKD / USD EX.RATE 7.821 WITH NORTHERN TRUST   | -613,575.920 | 31 Jan 18 |                   |                   |              | 0.00              | -613,575.92 | -613,575.92                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 108.902 WITH NORTHERN TRUST | -136,541.850 | 31 Jan 18 |                   |                   |              | 0.00              | -136,541.85 | -136,541.85                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                         |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -104,347.800 | 31 Jan 18 |                   |                   |              | 0.00              | -104,347.80 | -104,347.80                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -131,799.040 | 31 Jan 18 |                   |                   |              | 0.00              | -131,799.04 | -131,799.04                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -566,192.700 | 31 Jan 18 |                   |                   |              | 0.00              | -566,192.70 | -566,192.70                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -625,889.720 | 31 Jan 18 |                   |                   |              | 0.00              | -625,889.72 | -625,889.72                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -346,579.610 | 31 Jan 18 |                   |                   |              | 0.00              | -346,579.61 | -346,579.61                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -82,470.770  | 31 Jan 18 |                   |                   |              | 0.00              | -82,470.77  | -82,470.77                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -116,675.700 | 31 Jan 18 |                   |                   |              | 0.00              | -116,675.70 | -116,675.70                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -75,845.680  | 31 Jan 18 |                   |                   |              | 0.00              | -75,845.68  | -75,845.68                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -187,359.530 | 31 Jan 18 |                   |                   |              | 0.00              | -187,359.53 | -187,359.53                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST | -199,792.840 | 31 Jan 18 |                   |                   |              | 0.00              | -199,792.84 | -199,792.84                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.7031 WITH NORTHERN TRUST | -70,081.770  | 31 Jan 18 |                   |                   |              | 0.00              | -70,081.77  | -70,081.77                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 NOK / USD EX.RATE 7.7031 WITH NORTHERN TRUST | -488,082.560 | 31 Jan 18 |                   |                   |              | 0.00              | -488,082.56 | -488,082.56                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST | -60,658.500  | 31 Jan 18 |                   |                   |              | 0.00              | -60,658.50  | -60,658.50                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST   | -223,373.330 | 31 Jan 18 |                   |                   |              | 0.00              | -223,373.33 | -223,373.33                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 SGD / USD EX.RATE 1.3097 WITH NORTHERN TRUST   | -693,661.530 | 31 Jan 18 |                   |                   |              | 0.00              | -693,661.53 | -693,661.53                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3149606 WITH NORTHERN      | 87,000.000   | 31 Jan 18 |                   |                   |              | 0.00              | 87,000.00   | 87,000.00                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3154972 WITH NORTHERN      | 66,501.750   | 31 Jan 18 |                   |                   |              | 0.00              | 66,501.75   | 66,501.75                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3154972 WITH NORTHERN      | 169,721.710  | 31 Jan 18 |                   |                   |              | 0.00              | 169,721.71  | 169,721.71                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / CAD EX.RATE 0.8134711 WITH NORTHERN      | 69,926.620   | 31 Jan 18 |                   |                   |              | 0.00              | 69,926.62   | 69,926.62                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / CHF EX.RATE 1.0741139 WITH NORTHERN      | 148,633.710  | 31 Jan 18 |                   |                   |              | 0.00              | 148,633.71  | 148,633.71                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / EUR EX.RATE 1.243422 WITH NORTHERN TRUST | 541,638.940  | 31 Jan 18 |                   |                   |              | 0.00              | 541,638.94  | 541,638.94                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.8319 WITH NORTHERN TRUST  | -365,499.640 | 31 Jan 18 |                   |                   |              | 0.00              | -365,499.64 | -365,499.64                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.8319 WITH NORTHERN TRUST  | -324,282.970 | 31 Jan 18 |                   |                   |              | 0.00              | -324,282.97 | -324,282.97                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 ZAR / USD EX.RATE 11.864201 WITH NORTHERN      | -524,639.600 | 31 Jan 18 |                   |                   |              | 0.00              | -524,639.60 | -524,639.60                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 EUR / USD EX.RATE 0.8547009 WITH NORTHERN      | -12,963.600  | 31 Jul 18 |                   |                   |              | 0.00              | -12,963.60  | -12,963.60                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 EUR / USD EX.RATE 0.8548039 WITH NORTHERN      | -295,179.790 | 31 Jul 18 |                   |                   |              | 0.00              | -295,179.79 | -295,179.79                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JUL 2018 JPY / USD EX.RATE 111.807 WITH NORTHERN TRUST  | -231,451.490   | 31 Jul 18 |                   |                   |              | 0.00              | -231,451.49   | -231,451.49                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 MXN / USD EX.RATE 18.62855 WITH NORTHERN TRUST | -598,381.640   | 31 Jul 18 |                   |                   |              | 0.00              | -598,381.64   | -598,381.64                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.009795 WITH NORTHERN TRUST | 237,262.760    | 31 Jul 18 |                   |                   |              | 0.00              | 237,262.76    | 237,262.76                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / CHF EX.RATE 1.0103051 WITH NORTHERN      | 302,040.290    | 31 Jul 18 |                   |                   |              | 0.00              | 302,040.29    | 302,040.29                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / EUR EX.RATE 1.1691 WITH NORTHERN TRUST   | 11,719,883.180 | 31 Jul 18 |                   |                   |              | 0.00              | 11,719,883.18 | 11,719,883.18                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / GBP EX.RATE 1.3095 WITH NORTHERN TRUST   | 6.140          | 31 Jul 18 |                   |                   |              | 0.00              | 6.14          | 6.14                              | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / HKD EX.RATE 0.1273969 WITH NORTHERN      | 104,480.790    | 31 Jul 18 |                   |                   |              | 0.00              | 104,480.79    | 104,480.79                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | -16,615.130    | 31 May 18 |                   |                   |              | 0.00              | -16,615.13    | -16,615.13                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | -160,300.320   | 31 May 18 |                   |                   |              | 0.00              | -160,300.32   | -160,300.32                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | -127,015.030   | 31 May 18 |                   |                   |              | 0.00              | -127,015.03   | -127,015.03                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.296741 WITH NORTHERN TRUST | -13,198.930    | 31 May 18 |                   |                   |              | 0.00              | -13,198.93    | -13,198.93                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CAD / USD EX.RATE 1.298111 WITH NORTHERN TRUST | -1,563,340.890 | 31 May 18 |                   |                   |              | 0.00              | -1,563,340.89 | -1,563,340.89                     | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 GBP / USD EX.RATE 0.7523322 WITH NORTHERN      | -219,611.620   | 31 May 18 |                   |                   |              | 0.00              | -219,611.62   | -219,611.62                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CAD EX.RATE 0.771164 WITH NORTHERN TRUST | 2,130.100   | 31 May 18 |                   |                   |              | 0.00              | 2,130.10   | 2,130.10                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CHF EX.RATE 1.0139931 WITH NORTHERN      | 70,341.970  | 31 May 18 |                   |                   |              | 0.00              | 70,341.97  | 70,341.97                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / CLP EX.RATE 0.001581 WITH NORTHERN TRUST | 2,993.730   | 31 May 18 |                   |                   |              | 0.00              | 2,993.73   | 2,993.73                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.164847 WITH NORTHERN TRUST | 120,778.820 | 31 May 18 |                   |                   |              | 0.00              | 120,778.82 | 120,778.82                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1655 WITH NORTHERN TRUST   | 5,098.300   | 31 May 18 |                   |                   |              | 0.00              | 5,098.30   | 5,098.30                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1655 WITH NORTHERN TRUST   | 96,857.410  | 31 May 18 |                   |                   |              | 0.00              | 96,857.41  | 96,857.41                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1668 WITH NORTHERN TRUST   | 43,101.010  | 31 May 18 |                   |                   |              | 0.00              | 43,101.01  | 43,101.01                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / GBP EX.RATE 1.328677 WITH NORTHERN TRUST | 14,836.350  | 31 May 18 |                   |                   |              | 0.00              | 14,836.35  | 14,836.35                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / JPY EX.RATE 0.0091996 WITH NORTHERN      | 39,171.110  | 31 May 18 |                   |                   |              | 0.00              | 39,171.11  | 39,171.11                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MXN EX.RATE 0.0499613 WITH NORTHERN      | 41,941.130  | 31 May 18 |                   |                   |              | 0.00              | 41,941.13  | 41,941.13                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / NOK EX.RATE 0.1221583 WITH NORTHERN      | 587.600     | 31 May 18 |                   |                   |              | 0.00              | 587.60     | 587.60                            | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / NOK EX.RATE 0.1221583 WITH NORTHERN      | 11,162.990  | 31 May 18 |                   |                   |              | 0.00              | 11,162.99  | 11,162.99                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / SEK EX.RATE 0.1129944 WITH NORTHERN      | 462,676.270 | 31 May 18 |                   |                   |              | 0.00              | 462,676.27 | 462,676.27                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss      |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|--------------------|
| <b>NORTHERN TRUST COMPANY, CHICAGO</b>                                          |               |           |                   |                   |              |                   |              |                                   |                    |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |                    |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |                    |
| FX DEAL TRANSACTED ON 31 OCT 2018 AUD / USD EX.RATE 1.4103537 WITH NORTHERN     | -355.590      | 31 Oct 18 |                   |                   |              | 0.00              | -355.59      | -355.59                           | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.706 WITH NORTHERN TRUST   | -245,083.350  | 31 Oct 18 |                   |                   |              | 0.00              | -245,083.35  | -245,083.35                       | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8838646 WITH NORTHERN     | -120,345.920  | 31 Oct 18 |                   |                   |              | 0.00              | -120,345.92  | -120,345.92                       | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7823159 WITH NORTHERN     | -69,467.930   | 31 Oct 18 |                   |                   |              | 0.00              | -69,467.93   | -69,467.93                        | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7823159 WITH NORTHERN     | -54,009.420   | 31 Oct 18 |                   |                   |              | 0.00              | -54,009.42   | -54,009.42                        | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 GBP / USD EX.RATE 0.7832939 WITH NORTHERN     | -232,666.740  | 31 Oct 18 |                   |                   |              | 0.00              | -232,666.74  | -232,666.74                       | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 JPY / USD EX.RATE 113.042 WITH NORTHERN TRUST | -1,423.840    | 31 Oct 18 |                   |                   |              | 0.00              | -1,423.84    | -1,423.84                         | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7612302 WITH NORTHERN     | 508.350       | 31 Oct 18 |                   |                   |              | 0.00              | 508.35       | 508.35                            | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7612302 WITH NORTHERN     | 613.210       | 31 Oct 18 |                   |                   |              | 0.00              | 613.21       | 613.21                            | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / CLP EX.RATE 0.0014287 WITH NORTHERN     | 252,843.390   | 31 Oct 18 |                   |                   |              | 0.00              | 252,843.39   | 252,843.39                        | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.1274649 WITH NORTHERN     | 107,359.560   | 31 Oct 18 |                   |                   |              | 0.00              | 107,359.56   | 107,359.56                        | 0.00               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / HKD EX.RATE 0.1274665 WITH NORTHERN     | 2,036,253.900 | 31 Oct 18 |                   |                   |              | 0.00              | 2,036,253.90 | 2,036,253.90                      | 0.00               |
| <b>Total NORTHERN TRUST COMPANY, CHICAGO</b>                                    |               |           |                   |                   |              |                   | <b>0.00</b>  | <b>-410,535.83</b>                | <b>-410,535.83</b> |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                   |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 CNH / USD EX.RATE 6.4071 WITH NORTHERN TRUST   | 3,289,875.630  | 1 Jun 18 |                   |                   |              | 0.00              | 513,473.43  | 513,473.43                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CNH EX.RATE 0.1560769 WITH NORTHERN      | -111,945.270   | 1 Jun 18 |                   |                   |              | 0.00              | -17,472.07  | -17,472.07                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CNH EX.RATE 0.1560769 WITH NORTHERN      | -700,060.800   | 1 Jun 18 |                   |                   |              | 0.00              | -109,263.29 | -109,263.29                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 CNH / USD EX.RATE 6.9289 WITH NORTHERN TRUST   | 1,351,523.900  | 2 Nov 18 |                   |                   |              | 0.00              | 195,056.06  | 195,056.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CNH EX.RATE 0.1443231 WITH NORTHERN      | -1,504,223.380 | 2 Nov 18 |                   |                   |              | 0.00              | -217,094.11 | -217,094.11                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CNH / USD EX.RATE 6.63392 WITH NORTHERN TRUST  | 770,368.340    | 4 Jul 18 |                   |                   |              | 0.00              | 116,125.66  | 116,125.66                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / CNH EX.RATE 0.1458683 WITH NORTHERN      | -361,219.990   | 5 Dec 18 |                   |                   |              | 0.00              | -52,690.54  | -52,690.54                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CNH EX.RATE 0.156546 WITH NORTHERN TRUST | -259,051.730   | 6 Jun 18 |                   |                   |              | 0.00              | -40,553.50  | -40,553.50                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CNH EX.RATE 0.156546 WITH NORTHERN TRUST | -2,726,558.790 | 6 Jun 18 |                   |                   |              | 0.00              | -426,831.79 | -426,831.79                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CNH EX.RATE 0.1566526 WITH NORTHERN      | -896,896.740   | 7 Jun 18 |                   |                   |              | 0.00              | -140,501.25 | -140,501.25                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CNH EX.RATE 0.1442169 WITH NORTHERN      | -2,144,686.360 | 7 Nov 18 |                   |                   |              | 0.00              | -309,300.02 | -309,300.02                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CNH EX.RATE 0.1563709 WITH NORTHERN      | -99,075.770    | 8 Jun 18 |                   |                   |              | 0.00              | -15,492.57  | -15,492.57                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CNH / USD EX.RATE 6.6298 WITH NORTHERN TRUST   | 1,983,269.360  | 9 Jul 18 |                   |                   |              | 0.00              | 299,144.67  | 299,144.67                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CNH EX.RATE 0.1508341 WITH NORTHERN     | -645,574.160   | 9 Jul 18  |                   |                   |              | 0.00              | -97,374.61  | -97,374.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / CNH EX.RATE 0.1461497 WITH NORTHERN     | -3,424,328.800 | 10 Aug 18 |                   |                   |              | 0.00              | -500,464.58 | -500,464.58                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CNH EX.RATE 0.1511419 WITH NORTHERN     | -867,427.670   | 10 Jul 18 |                   |                   |              | 0.00              | -131,104.65 | -131,104.65                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CNH EX.RATE 0.1496939 WITH NORTHERN     | -753,139.690   | 11 Jul 18 |                   |                   |              | 0.00              | -112,740.40 | -112,740.40                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CNH EX.RATE 0.1562061 WITH NORTHERN     | -128,774.260   | 11 Jun 18 |                   |                   |              | 0.00              | -20,115.32  | -20,115.32                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE 6.33533 WITH NORTHERN TRUST | 3,820,513.040  | 11 May 18 |                   |                   |              | 0.00              | 603,048.78  | 603,048.78                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE 6.33533 WITH NORTHERN TRUST | 1,136,230.960  | 11 May 18 |                   |                   |              | 0.00              | 179,348.35  | 179,348.35                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE 6.33533 WITH NORTHERN TRUST | 3,276,565.400  | 11 May 18 |                   |                   |              | 0.00              | 517,189.38  | 517,189.38                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE 6.33533 WITH NORTHERN TRUST | 2,183,421.740  | 11 May 18 |                   |                   |              | 0.00              | 344,642.15  | 344,642.15                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / CNH EX.RATE 0.1451632 WITH NORTHERN     | -1,973,740.820 | 13 Aug 18 |                   |                   |              | 0.00              | -286,514.46 | -286,514.46                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CNH EX.RATE 0.1449317 WITH NORTHERN     | -1,126,559.340 | 14 Aug 18 |                   |                   |              | 0.00              | -163,274.20 | -163,274.20                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / CNH EX.RATE 0.1460174 WITH NORTHERN     | -3,406,802.140 | 14 Sep 18 |                   |                   |              | 0.00              | -497,452.31 | -497,452.31                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 CNH / USD EX.RATE 6.898 WITH NORTHERN TRUST   | 1,660,070.350  | 15 Aug 18 |                   |                   |              | 0.00              | 240,659.66  | 240,659.66                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 CNH / USD EX.RATE 6.9139 WITH NORTHERN TRUST  | 2,412,318.630  | 15 Oct 18 |                   |                   |              | 0.00              | 348,908.52  | 348,908.52                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST  | 834,086.480    | 16 May 18 |                   |                   |              | 0.00              | 131,038.53  | 131,038.53                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST  | 2,104,302.990  | 16 May 18 |                   |                   |              | 0.00              | 330,594.95  | 330,594.95                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST  | 1,928,848.980  | 16 May 18 |                   |                   |              | 0.00              | 303,030.38  | 303,030.38                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST  | 420,621.100    | 16 May 18 |                   |                   |              | 0.00              | 66,081.36   | 66,081.36                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CNH / USD EX.RATE 6.3468 WITH NORTHERN TRUST  | 4,581,655.900  | 17 May 18 |                   |                   |              | 0.00              | 721,884.40  | 721,884.40                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CNH / USD EX.RATE 6.3468 WITH NORTHERN TRUST  | 865,381.590    | 17 May 18 |                   |                   |              | 0.00              | 136,349.28  | 136,349.28                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CNH / USD EX.RATE 6.3594 WITH NORTHERN TRUST  | 733,034.700    | 18 May 18 |                   |                   |              | 0.00              | 115,267.90  | 115,267.90                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CNH / USD EX.RATE 6.3594 WITH NORTHERN TRUST  | 1,299,641.830  | 18 May 18 |                   |                   |              | 0.00              | 204,365.48  | 204,365.48                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CNH / USD EX.RATE 6.3788 WITH NORTHERN TRUST  | 853,192.860    | 24 May 18 |                   |                   |              | 0.00              | 133,754.45  | 133,754.45                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CNH EX.RATE 0.1567693 WITH NORTHERN     | -2,059,514.700 | 24 May 18 |                   |                   |              | 0.00              | -322,868.67 | -322,868.67                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CNH / USD EX.RATE 6.379 WITH NORTHERN TRUST   | 383,863.830    | 25 May 18 |                   |                   |              | 0.00              | 60,176.18   | 60,176.18                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 CNH / USD EX.RATE 6.54997 WITH NORTHERN TRUST | 3,847,994.480  | 26 Jun 18 |                   |                   |              | 0.00              | 587,482.76  | 587,482.76                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |            |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                 |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / CNH EX.RATE 0.1526485 WITH NORTHERN    | -179,437.750  | 26 Jun 18 |                   |                   |              | 0.00              | -27,390.89 | -27,390.89                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST  | 5,937,733.290 | 26 Oct 18 |                   |                   |              | 0.00              | 852,632.58 | 852,632.58                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST  | 317,356.660   | 26 Oct 18 |                   |                   |              | 0.00              | 45,571.03  | 45,571.03                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST  | 888,711.290   | 26 Oct 18 |                   |                   |              | 0.00              | 127,615.06 | 127,615.06                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 402,549.380   | 28 Dec 18 |                   |                   |              | 0.00              | 58,616.58  | 58,616.58                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 919,644.960   | 28 Dec 18 |                   |                   |              | 0.00              | 133,912.63 | 133,912.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 1,142,880.240 | 28 Dec 18 |                   |                   |              | 0.00              | 166,418.67 | 166,418.67                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 717,493.790   | 28 Dec 18 |                   |                   |              | 0.00              | 104,476.71 | 104,476.71                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 905,637.720   | 28 Dec 18 |                   |                   |              | 0.00              | 131,872.98 | 131,872.98                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 675,285.680   | 28 Dec 18 |                   |                   |              | 0.00              | 98,330.64  | 98,330.64                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 606,991.720   | 28 Dec 18 |                   |                   |              | 0.00              | 88,386.13  | 88,386.13                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 758,042.790   | 28 Dec 18 |                   |                   |              | 0.00              | 110,381.19 | 110,381.19                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE 6.8675 WITH NORTHERN TRUST | 1,151,191.350 | 28 Dec 18 |                   |                   |              | 0.00              | 167,628.88 | 167,628.88                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>HK offshore Chinese Yuan Renminbi - CNH</b>                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CNH EX.RATE 0.1438544 WITH NORTHERN    | -1,844,243.030  | 28 Nov 18 |                   |                   |              | 0.00              | -265,302.52 | -265,302.52                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CNH EX.RATE 0.1440611 WITH NORTHERN    | -1,177,263.400  | 30 Nov 18 |                   |                   |              | 0.00              | -169,597.84 | -169,597.84                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 CNH / USD EX.RATE 6.4045 WITH NORTHERN TRUST | 1,764,301.970   | 31 May 18 |                   |                   |              | 0.00              | 275,478.49  | 275,478.49                        | 0.00          |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 37,849,121.810  | 1 Aug 18  |                   |                   |              | 0.00              | 552,501.60  | 552,501.60                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 INR / USD EX.RATE 68.61 WITH NORTHERN TRUST  | 1,957,856.240   | 1 Aug 18  |                   |                   |              | 0.00              | 28,536.02   | 28,536.02                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN    | -48,989.700     | 1 Aug 18  |                   |                   |              | 0.00              | -713.98     | -713.98                           | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN    | -1,749,560.000  | 1 Aug 18  |                   |                   |              | 0.00              | -25,498.21  | -25,498.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -26,601,691.580 | 1 Aug 18  |                   |                   |              | 0.00              | -387,723.24 | -387,723.24                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -16,783,196.130 | 1 Aug 18  |                   |                   |              | 0.00              | -244,617.35 | -244,617.35                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -22,252,991.620 | 1 Aug 18  |                   |                   |              | 0.00              | -324,340.35 | -324,340.35                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -15,862,273.760 | 1 Aug 18  |                   |                   |              | 0.00              | -231,194.78 | -231,194.78                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -13,158,726.000 | 1 Aug 18  |                   |                   |              | 0.00              | -191,790.21 | -191,790.21                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN    | -16,769,454.510 | 1 Aug 18 |                   |                   |              | 0.00              | -244,417.06 | -244,417.06                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 3,332,157.350   | 1 Feb 18 |                   |                   |              | 0.00              | 52,446.01   | 52,446.01                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 22,363,331.900  | 1 Feb 18 |                   |                   |              | 0.00              | 351,984.45  | 351,984.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 1,530,022.930   | 1 Feb 18 |                   |                   |              | 0.00              | 24,081.58   | 24,081.58                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 11,968,955.580  | 1 Feb 18 |                   |                   |              | 0.00              | 188,383.66  | 188,383.66                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 14,622,715.960  | 1 Feb 18 |                   |                   |              | 0.00              | 230,152.14  | 230,152.14                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 11,501,259.660  | 1 Feb 18 |                   |                   |              | 0.00              | 181,022.42  | 181,022.42                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 1,689,686.820   | 1 Feb 18 |                   |                   |              | 0.00              | 26,594.58   | 26,594.58                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 24,970,668.890  | 1 Feb 18 |                   |                   |              | 0.00              | 393,022.25  | 393,022.25                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 1,984,293.660   | 1 Feb 18 |                   |                   |              | 0.00              | 31,231.50   | 31,231.50                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 5,663,897.320   | 1 Feb 18 |                   |                   |              | 0.00              | 89,146.10   | 89,146.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | 6,182,037.410   | 1 Feb 18 |                   |                   |              | 0.00              | 97,301.29   | 97,301.29                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN    | 8,876,665.130   | 1 Feb 18 |                   |                   |              | 0.00              | 139,472.55  | 139,472.55                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN      | 7,426,289.120   | 1 Feb 18 |                   |                   |              | 0.00              | 116,683.85  | 116,683.85                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN      | 1,179,657.990   | 1 Feb 18 |                   |                   |              | 0.00              | 18,535.10   | 18,535.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN      | 7,019,859.570   | 1 Feb 18 |                   |                   |              | 0.00              | 110,297.92  | 110,297.92                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / INR EX.RATE 0.015722 WITH NORTHERN TRUST | -334,278.000    | 1 Feb 18 |                   |                   |              | 0.00              | -5,255.53   | -5,255.53                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / INR EX.RATE 0.0157394 WITH NORTHERN      | -3,543,502.950  | 1 Feb 18 |                   |                   |              | 0.00              | -55,772.46  | -55,772.46                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 INR / USD EX.RATE 67.095 WITH NORTHERN TRUST   | 13,155,616.040  | 1 Jun 18 |                   |                   |              | 0.00              | 196,074.46  | 196,074.46                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / INR EX.RATE 0.0148821 WITH NORTHERN      | -465,303.140    | 1 Jun 18 |                   |                   |              | 0.00              | -6,924.67   | -6,924.67                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 INR / USD EX.RATE 65.095 WITH NORTHERN TRUST   | 9,700,800.640   | 1 Mar 18 |                   |                   |              | 0.00              | 149,025.28  | 149,025.28                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN      | -12,588,213.120 | 1 Mar 18 |                   |                   |              | 0.00              | -193,174.45 | -193,174.45                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN      | -15,628,973.120 | 1 Mar 18 |                   |                   |              | 0.00              | -239,836.92 | -239,836.92                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN      | -46,629,793.500 | 1 Mar 18 |                   |                   |              | 0.00              | -715,565.00 | -715,565.00                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 INR / USD EX.RATE 73.725 WITH NORTHERN TRUST   | 64,096,925.670  | 1 Nov 18 |                   |                   |              | 0.00              | 869,405.57  | 869,405.57                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE 0.0135428 WITH NORTHERN      | -1,475,425.480  | 1 Nov 18 |                   |                   |              | 0.00              | -19,981.39  | -19,981.39                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE 0.0135428 WITH NORTHERN   | -3,785,341.000  | 1 Nov 18 |                   |                   |              | 0.00              | -51,264.10   | -51,264.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE 0.0135428 WITH NORTHERN   | -1,163,636.000  | 1 Nov 18 |                   |                   |              | 0.00              | -15,758.88   | -15,758.88                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 1,829,364.050   | 1 Oct 18 |                   |                   |              | 0.00              | 25,149.35    | 25,149.35                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 250,800.150     | 1 Oct 18 |                   |                   |              | 0.00              | 3,447.90     | 3,447.90                          | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 36,893,610.530  | 1 Oct 18 |                   |                   |              | 0.00              | 507,198.39   | 507,198.39                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 34,044,592.340  | 1 Oct 18 |                   |                   |              | 0.00              | 468,031.24   | 468,031.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 107,675,149.870 | 1 Oct 18 |                   |                   |              | 0.00              | 1,480,274.26 | 1,480,274.26                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 1,552,330.750   | 1 Oct 18 |                   |                   |              | 0.00              | 21,340.81    | 21,340.81                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 2,299,816.190   | 1 Oct 18 |                   |                   |              | 0.00              | 31,616.94    | 31,616.94                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 29,637,557.080  | 1 Oct 18 |                   |                   |              | 0.00              | 407,445.11   | 407,445.11                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 34,757,053.600  | 1 Oct 18 |                   |                   |              | 0.00              | 477,825.87   | 477,825.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 27,835,065.090  | 1 Oct 18 |                   |                   |              | 0.00              | 382,665.18   | 382,665.18                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 54,150,770.610  | 1 Oct 18 |                   |                   |              | 0.00              | 744,442.82   | 744,442.82                        | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 38,746,246.790  | 1 Oct 18 |                   |                   |              | 0.00              | 532,667.68   | 532,667.68                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 29,236,560.210  | 1 Oct 18 |                   |                   |              | 0.00              | 401,932.36   | 401,932.36                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 8,993,820.940   | 1 Oct 18 |                   |                   |              | 0.00              | 123,643.40   | 123,643.40                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 6,531,355.610   | 1 Oct 18 |                   |                   |              | 0.00              | 89,790.43    | 89,790.43                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 13,905,226.270  | 1 Oct 18 |                   |                   |              | 0.00              | 191,163.41   | 191,163.41                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 7,620,609.640   | 1 Oct 18 |                   |                   |              | 0.00              | 104,765.05   | 104,765.05                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 162,962,410.120 | 1 Oct 18 |                   |                   |              | 0.00              | 2,240,341.08 | 2,240,341.08                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 12,231,134.420  | 1 Oct 18 |                   |                   |              | 0.00              | 168,148.67   | 168,148.67                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 53,049,809.830  | 1 Oct 18 |                   |                   |              | 0.00              | 729,307.26   | 729,307.26                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 5,628,663.790   | 1 Oct 18 |                   |                   |              | 0.00              | 77,380.59    | 77,380.59                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 18,551,631.610  | 1 Oct 18 |                   |                   |              | 0.00              | 255,040.30   | 255,040.30                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 40,011,721.110  | 1 Oct 18 |                   |                   |              | 0.00              | 550,064.90   | 550,064.90                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 49,130,968.340  | 1 Oct 18 |                   |                   |              | 0.00              | 675,432.61   | 675,432.61                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 26,381,325.940 | 1 Oct 18 |                   |                   |              | 0.00              | 362,679.76 | 362,679.76                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 18,632,339.830 | 1 Oct 18 |                   |                   |              | 0.00              | 256,149.85 | 256,149.85                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 21,900,676.800 | 1 Oct 18 |                   |                   |              | 0.00              | 301,081.62 | 301,081.62                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 19,825,154.560 | 1 Oct 18 |                   |                   |              | 0.00              | 272,548.18 | 272,548.18                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 27,078,919.000 | 1 Oct 18 |                   |                   |              | 0.00              | 372,269.99 | 372,269.99                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 32,871,398.090 | 1 Oct 18 |                   |                   |              | 0.00              | 451,902.64 | 451,902.64                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 11,605,124.860 | 1 Oct 18 |                   |                   |              | 0.00              | 159,542.55 | 159,542.55                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 6,994,250.510  | 1 Oct 18 |                   |                   |              | 0.00              | 96,154.12  | 96,154.12                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 33,980,713.870 | 1 Oct 18 |                   |                   |              | 0.00              | 467,153.06 | 467,153.06                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 22,708,871.150 | 1 Oct 18 |                   |                   |              | 0.00              | 312,192.34 | 312,192.34                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 28,585,883.890 | 1 Oct 18 |                   |                   |              | 0.00              | 392,987.13 | 392,987.13                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | 21,264,602.750 | 1 Oct 18 |                   |                   |              | 0.00              | 292,337.13 | 292,337.13                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / INR EX.RATE 0.0137476 WITH NORTHERN   | -3,719,198.710 | 1 Oct 18 |                   |                   |              | 0.00              | -51,130.03 | -51,130.03                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / INR EX.RATE 0.0137476 WITH NORTHERN    | -5,435,095.210 | 1 Oct 18 |                   |                   |              | 0.00              | -74,719.48   | -74,719.48                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST  | 16,767,483.810 | 2 Aug 18 |                   |                   |              | 0.00              | 245,605.45   | 245,605.45                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST  | 39,598,536.730 | 2 Aug 18 |                   |                   |              | 0.00              | 580,028.37   | 580,028.37                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST  | 92,807,743.440 | 2 Aug 18 |                   |                   |              | 0.00              | 1,359,422.05 | 1,359,422.05                      | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST  | 45,095,724.660 | 2 Aug 18 |                   |                   |              | 0.00              | 660,549.65   | 660,549.65                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | -137,478.000   | 2 Aug 18 |                   |                   |              | 0.00              | -2,007.71    | -2,007.71                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / INR EX.RATE 0.0146242 WITH NORTHERN    | -1,566,840.000 | 2 Aug 18 |                   |                   |              | 0.00              | -22,913.72   | -22,913.72                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 INR / USD EX.RATE 64.045 WITH NORTHERN TRUST | 45,573,029.940 | 2 Feb 18 |                   |                   |              | 0.00              | 711,578.26   | 711,578.26                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / INR EX.RATE 0.0155921 WITH NORTHERN    | -885,962.000   | 2 Feb 18 |                   |                   |              | 0.00              | -13,814.02   | -13,814.02                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST  | 8,869,119.480  | 2 Jan 18 |                   |                   |              | 0.00              | 139,363.91   | 139,363.91                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST  | 4,879,200.800  | 2 Jan 18 |                   |                   |              | 0.00              | 76,668.77    | 76,668.77                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST  | 51,187,948.980 | 2 Jan 18 |                   |                   |              | 0.00              | 804,336.09   | 804,336.09                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST  | 19,253,782.500 | 2 Jan 18 |                   |                   |              | 0.00              | 302,542.15   | 302,542.15                        | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 3,622,207.120  | 2 Jan 18 |                   |                   |              | 0.00              | 56,917.15  | 56,917.15                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 29,867,422.640 | 2 Jan 18 |                   |                   |              | 0.00              | 469,318.39 | 469,318.39                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 7,026,185.260  | 2 Jan 18 |                   |                   |              | 0.00              | 110,405.17 | 110,405.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 6,404,511.070  | 2 Jan 18 |                   |                   |              | 0.00              | 100,636.57 | 100,636.57                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 11,265,355.870 | 2 Jan 18 |                   |                   |              | 0.00              | 177,016.91 | 177,016.91                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 9,179,609.680  | 2 Jan 18 |                   |                   |              | 0.00              | 144,242.77 | 144,242.77                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 4,962,593.850  | 2 Jan 18 |                   |                   |              | 0.00              | 77,979.16  | 77,979.16                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 11,565,652.690 | 2 Jan 18 |                   |                   |              | 0.00              | 181,735.59 | 181,735.59                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 2,197,852.820  | 2 Jan 18 |                   |                   |              | 0.00              | 34,535.71  | 34,535.71                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 12,408,712.690 | 2 Jan 18 |                   |                   |              | 0.00              | 194,982.91 | 194,982.91                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 56,785.830     | 2 Jan 18 |                   |                   |              | 0.00              | 892.30     | 892.30                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 20,761,713.030 | 2 Jan 18 |                   |                   |              | 0.00              | 326,236.85 | 326,236.85                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | 8,322,427.680  | 2 Jan 18 |                   |                   |              | 0.00              | 130,773.53 | 130,773.53                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 6,709,425.200  | 2 Jan 18 |                   |                   |              | 0.00              | 105,427.80 | 105,427.80                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 5,374,633.900  | 2 Jan 18 |                   |                   |              | 0.00              | 84,453.71  | 84,453.71                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 44,371,992.200 | 2 Jan 18 |                   |                   |              | 0.00              | 697,234.32 | 697,234.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 8,498,039.940  | 2 Jan 18 |                   |                   |              | 0.00              | 133,533.00 | 133,533.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 18,069,292.770 | 2 Jan 18 |                   |                   |              | 0.00              | 283,929.80 | 283,929.80                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST    | 4,969,667.810  | 2 Jan 18 |                   |                   |              | 0.00              | 78,090.32  | 78,090.32                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST  | 7,886,277.760  | 2 Jul 18 |                   |                   |              | 0.00              | 115,157.56 | 115,157.56                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST  | 11,293,822.430 | 2 Jul 18 |                   |                   |              | 0.00              | 164,915.45 | 164,915.45                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST  | 16,088,972.680 | 2 Jul 18 |                   |                   |              | 0.00              | 234,935.53 | 234,935.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / INR EX.RATE 0.014564 WITH NORTHERN TRUST | -6,050,639.660 | 2 Jul 18 |                   |                   |              | 0.00              | -88,121.46 | -88,121.46                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / INR EX.RATE 0.0146023 WITH NORTHERN      | -6,379,472.770 | 2 Jul 18 |                   |                   |              | 0.00              | -93,154.79 | -93,154.79                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 INR / USD EX.RATE 66.615 WITH NORTHERN TRUST   | 3,984,874.590  | 2 May 18 |                   |                   |              | 0.00              | 59,819.48  | 59,819.48                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 INR / USD EX.RATE 66.615 WITH NORTHERN TRUST   | 2,601,526.620  | 2 May 18 |                   |                   |              | 0.00              | 39,053.17  | 39,053.17                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / INR EX.RATE 0.0149846 WITH NORTHERN     | -1,720,306.830 | 2 May 18 |                   |                   |              | 0.00              | -25,778.18 | -25,778.18                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 INR / USD EX.RATE 72.78 WITH NORTHERN TRUST   | 950,728.120    | 2 Nov 18 |                   |                   |              | 0.00              | 13,063.04  | 13,063.04                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / INR EX.RATE 0.0137193 WITH NORTHERN     | -2,069,190.000 | 2 Nov 18 |                   |                   |              | 0.00              | -28,387.84 | -28,387.84                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / INR EX.RATE 0.01374 WITH NORTHERN TRUST | -775,551.570   | 2 Nov 18 |                   |                   |              | 0.00              | -10,656.11 | -10,656.11                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | 5,437,042.810  | 3 Apr 18 |                   |                   |              | 0.00              | 83,649.39  | 83,649.39                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | 4,504,391.370  | 3 Apr 18 |                   |                   |              | 0.00              | 69,300.46  | 69,300.46                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | 8,140,442.760  | 3 Apr 18 |                   |                   |              | 0.00              | 125,241.43 | 125,241.43                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | 3,677,221.120  | 3 Apr 18 |                   |                   |              | 0.00              | 56,574.37  | 56,574.37                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 65.064 WITH NORTHERN TRUST  | 1,738,510.840  | 3 Apr 18 |                   |                   |              | 0.00              | 26,720.01  | 26,720.01                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / INR EX.RATE 0.0153695 WITH NORTHERN     | -332,360.000   | 3 Apr 18 |                   |                   |              | 0.00              | -5,108.20  | -5,108.20                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / INR EX.RATE 0.0153695 WITH NORTHERN     | -2,571,994.650 | 3 Apr 18 |                   |                   |              | 0.00              | -39,530.23 | -39,530.23                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 68.675 WITH NORTHERN TRUST  | 47,937,176.810 | 3 Aug 18 |                   |                   |              | 0.00              | 698,029.51 | 698,029.51                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 68.675 WITH NORTHERN TRUST  | 47,374,038.770 | 3 Aug 18 |                   |                   |              | 0.00              | 689,829.47 | 689,829.47                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145381 WITH NORTHERN    | -2,588,858.650 | 3 Aug 18 |                   |                   |              | 0.00              | -37,636.97   | -37,636.97                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145381 WITH NORTHERN    | -3,592,310.400 | 3 Aug 18 |                   |                   |              | 0.00              | -52,225.20   | -52,225.20                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 27,767,689.110 | 3 Dec 18 |                   |                   |              | 0.00              | 396,947.80   | 396,947.80                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 3,825,108.530  | 3 Dec 18 |                   |                   |              | 0.00              | 54,681.12    | 54,681.12                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 1,338,519.220  | 3 Dec 18 |                   |                   |              | 0.00              | 19,134.55    | 19,134.55                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 20,831,548.170 | 3 Dec 18 |                   |                   |              | 0.00              | 297,793.49   | 297,793.49                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 27,261,139.440 | 3 Dec 18 |                   |                   |              | 0.00              | 389,706.51   | 389,706.51                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 3,634,515.170  | 3 Dec 18 |                   |                   |              | 0.00              | 51,956.53    | 51,956.53                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 3,838,382.570  | 3 Dec 18 |                   |                   |              | 0.00              | 54,870.88    | 54,870.88                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 2,410,384.200  | 3 Dec 18 |                   |                   |              | 0.00              | 34,457.20    | 34,457.20                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 1,385,886.190  | 3 Dec 18 |                   |                   |              | 0.00              | 19,811.68    | 19,811.68                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 17,901,781.150 | 3 Dec 18 |                   |                   |              | 0.00              | 255,911.56   | 255,911.56                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 73,101,769.260 | 3 Dec 18 |                   |                   |              | 0.00              | 1,045,012.64 | 1,045,012.64                      | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 1,976,978.010  | 3 Dec 18 |                   |                   |              | 0.00              | 28,261.52  | 28,261.52                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 5,685,120.480  | 3 Dec 18 |                   |                   |              | 0.00              | 81,270.57  | 81,270.57                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 1,422,420.670  | 3 Dec 18 |                   |                   |              | 0.00              | 20,333.95  | 20,333.95                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | 516,125.050    | 3 Dec 18 |                   |                   |              | 0.00              | 7,378.17   | 7,378.17                          | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142708 WITH NORTHERN    | -76,441.250    | 3 Dec 18 |                   |                   |              | 0.00              | -1,090.88  | -1,090.88                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142708 WITH NORTHERN    | -110,552.500   | 3 Dec 18 |                   |                   |              | 0.00              | -1,577.68  | -1,577.68                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142953 WITH NORTHERN    | -958,689.940   | 3 Dec 18 |                   |                   |              | 0.00              | -13,704.77 | -13,704.77                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 17,783,671.390 | 3 Jan 18 |                   |                   |              | 0.00              | 280,322.69 | 280,322.69                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 3,715,210.260  | 3 Jan 18 |                   |                   |              | 0.00              | 58,562.58  | 58,562.58                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 14,291,706.210 | 3 Jan 18 |                   |                   |              | 0.00              | 225,279.10 | 225,279.10                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 31,589,429.280 | 3 Jan 18 |                   |                   |              | 0.00              | 497,941.82 | 497,941.82                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 21,635,111.520 | 3 Jan 18 |                   |                   |              | 0.00              | 341,032.65 | 341,032.65                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 28,806,687.810 | 3 Jan 18 |                   |                   |              | 0.00              | 454,077.68 | 454,077.68                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 30,557,473.940  | 3 Jan 18 |                   |                   |              | 0.00              | 481,675.19   | 481,675.19                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 65,271,676.350  | 3 Jan 18 |                   |                   |              | 0.00              | 1,028,872.58 | 1,028,872.58                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 51,163,310.850  | 3 Jan 18 |                   |                   |              | 0.00              | 806,483.46   | 806,483.46                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 10,223,901.120  | 3 Jan 18 |                   |                   |              | 0.00              | 161,158.59   | 161,158.59                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 39,687,801.390  | 3 Jan 18 |                   |                   |              | 0.00              | 625,595.86   | 625,595.86                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 21,722,814.720  | 3 Jan 18 |                   |                   |              | 0.00              | 342,415.11   | 342,415.11                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 7,918,580.030   | 3 Jan 18 |                   |                   |              | 0.00              | 124,819.99   | 124,819.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 15,033,024.160  | 3 Jan 18 |                   |                   |              | 0.00              | 236,964.44   | 236,964.44                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST  | 16,158,335.370  | 3 Jan 18 |                   |                   |              | 0.00              | 254,702.64   | 254,702.64                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 INR / USD EX.RATE 66.535 WITH NORTHERN TRUST | 7,691,388.450   | 3 May 18 |                   |                   |              | 0.00              | 115,599.14   | 115,599.14                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150128 WITH NORTHERN    | -183,552.000    | 3 May 18 |                   |                   |              | 0.00              | -2,755.62    | -2,755.62                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150139 WITH NORTHERN    | -2,003,422.900  | 3 May 18 |                   |                   |              | 0.00              | -30,079.17   | -30,079.17                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150297 WITH NORTHERN    | -17,810,370.350 | 3 May 18 |                   |                   |              | 0.00              | -267,684.23  | -267,684.23                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 361,471.360    | 3 Oct 18 |                   |                   |              | 0.00              | 4,955.74     | 4,955.74                          | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 9,723,179.770  | 3 Oct 18 |                   |                   |              | 0.00              | 133,303.81   | 133,303.81                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 13,711,572.990 | 3 Oct 18 |                   |                   |              | 0.00              | 187,984.27   | 187,984.27                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 23,758,761.360 | 3 Oct 18 |                   |                   |              | 0.00              | 325,730.21   | 325,730.21                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 2,924,234.620  | 3 Oct 18 |                   |                   |              | 0.00              | 40,090.96    | 40,090.96                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 12,510,710.780 | 3 Oct 18 |                   |                   |              | 0.00              | 171,520.58   | 171,520.58                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 20,562,054.050 | 3 Oct 18 |                   |                   |              | 0.00              | 281,903.67   | 281,903.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST | 83,643,756.970 | 3 Oct 18 |                   |                   |              | 0.00              | 1,146,747.42 | 1,146,747.42                      | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136799 WITH NORTHERN   | -989,822.880   | 3 Oct 18 |                   |                   |              | 0.00              | -13,540.67   | -13,540.67                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136799 WITH NORTHERN   | -206,782.560   | 3 Oct 18 |                   |                   |              | 0.00              | -2,828.76    | -2,828.76                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN   | -346,258.000   | 3 Oct 18 |                   |                   |              | 0.00              | -4,738.39    | -4,738.39                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN   | -17,092.500    | 3 Oct 18 |                   |                   |              | 0.00              | -233.90      | -233.90                           | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137071 WITH NORTHERN   | -1,341,865.500 | 3 Oct 18 |                   |                   |              | 0.00              | -18,393.06   | -18,393.06                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN    | -2,717,625.990  | 3 Oct 18 |                   |                   |              | 0.00              | -37,258.38    | -37,258.38                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN    | -1,165,515.000  | 3 Oct 18 |                   |                   |              | 0.00              | -15,979.09    | -15,979.09                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN    | -361,694.880    | 3 Oct 18 |                   |                   |              | 0.00              | -4,958.80     | -4,958.80                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN    | -3,121,879.360  | 3 Oct 18 |                   |                   |              | 0.00              | -42,800.65    | -42,800.65                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / INR EX.RATE 0.0141093 WITH NORTHERN    | -19,812,469.490 | 3 Sep 18 |                   |                   |              | 0.00              | -279,541.02   | -279,541.02                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / INR EX.RATE 0.0141093 WITH NORTHERN    | -29,537,968.900 | 3 Sep 18 |                   |                   |              | 0.00              | -416,761.47   | -416,761.47                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN    | -13,541,814.550 | 4 Apr 18 |                   |                   |              | 0.00              | -208,293.95   | -208,293.95                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN    | -78,194,559.950 | 4 Apr 18 |                   |                   |              | 0.00              | -1,202,752.68 | -1,202,752.68                     | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN    | -9,794,926.330  | 4 Apr 18 |                   |                   |              | 0.00              | -150,661.04   | -150,661.04                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN    | -14,397,082.210 | 4 Apr 18 |                   |                   |              | 0.00              | -221,449.28   | -221,449.28                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN    | -8,828,182.010  | 4 Apr 18 |                   |                   |              | 0.00              | -135,791.03   | -135,791.03                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 INR / USD EX.RATE 70.343 WITH NORTHERN TRUST | 20,675,878.720  | 4 Dec 18 |                   |                   |              | 0.00              | 293,929.44    | 293,929.44                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 INR / USD EX.RATE 70.343 WITH NORTHERN TRUST | 2,501,688.660   | 4 Dec 18 |                   |                   |              | 0.00              | 35,564.15     | 35,564.15                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |          |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN    | -12,990,288.240  | 4 Dec 18 |                   |                   |              | 0.00              | -184,382.33   | -184,382.33                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN    | -14,518,907.600  | 4 Dec 18 |                   |                   |              | 0.00              | -206,079.34   | -206,079.34                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN    | -110,490,087.820 | 4 Dec 18 |                   |                   |              | 0.00              | -1,568,280.81 | -1,568,280.81                     | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0142161 WITH NORTHERN    | -210,765.000     | 4 Dec 18 |                   |                   |              | 0.00              | -2,996.25     | -2,996.25                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 INR / USD EX.RATE 68.475 WITH NORTHERN TRUST | 15,732,546.720   | 4 Jul 18 |                   |                   |              | 0.00              | 229,756.07    | 229,756.07                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN    | -7,016,331.640   | 4 Jul 18 |                   |                   |              | 0.00              | -102,308.71   | -102,308.71                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN    | -1,212,718.180   | 4 Jul 18 |                   |                   |              | 0.00              | -17,683.26    | -17,683.26                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN    | -110.950         | 4 Jul 18 |                   |                   |              | 0.00              | -1.62         | -1.62                             | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN    | -14,639,969.620  | 4 Jul 18 |                   |                   |              | 0.00              | -213,472.87   | -213,472.87                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | -16,959,170.650  | 4 Jul 18 |                   |                   |              | 0.00              | -247,669.52   | -247,669.52                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | -17,822,593.320  | 4 Jul 18 |                   |                   |              | 0.00              | -260,278.84   | -260,278.84                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 INR / USD EX.RATE 67.005 WITH NORTHERN TRUST | 1,348,075.280    | 4 Jun 18 |                   |                   |              | 0.00              | 20,119.03     | 20,119.03                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / INR EX.RATE 0.0149065 WITH NORTHERN    | -1,068.870       | 4 Jun 18 |                   |                   |              | 0.00              | -15.93        | -15.93                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / INR EX.RATE 0.0149065 WITH NORTHERN    | -396,066.000    | 4 Jun 18 |                   |                   |              | 0.00              | -5,903.94   | -5,903.94                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 INR / USD EX.RATE 66.685 WITH NORTHERN TRUST | 50,511,316.640  | 4 May 18 |                   |                   |              | 0.00              | 757,461.45  | 757,461.45                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / INR EX.RATE 0.0149813 WITH NORTHERN    | -599,418.130    | 4 May 18 |                   |                   |              | 0.00              | -8,980.05   | -8,980.05                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / INR EX.RATE 0.0149813 WITH NORTHERN    | -65,497.150     | 4 May 18 |                   |                   |              | 0.00              | -981.23     | -981.23                           | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 4,545,463.260   | 4 Oct 18 |                   |                   |              | 0.00              | 61,738.04   | 61,738.04                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 5,938,497.800   | 4 Oct 18 |                   |                   |              | 0.00              | 80,658.71   | 80,658.71                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 19,858,126.720  | 4 Oct 18 |                   |                   |              | 0.00              | 269,719.89  | 269,719.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 14,352,369.170  | 4 Oct 18 |                   |                   |              | 0.00              | 194,938.80  | 194,938.80                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 2,903,487.420   | 4 Oct 18 |                   |                   |              | 0.00              | 39,436.16   | 39,436.16                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST | 19,693,468.510  | 4 Oct 18 |                   |                   |              | 0.00              | 267,483.44  | 267,483.44                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.755 WITH NORTHERN TRUST | 4,177,109.690   | 4 Oct 18 |                   |                   |              | 0.00              | 56,634.94   | 56,634.94                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135584 WITH NORTHERN    | -91,867.500     | 4 Oct 18 |                   |                   |              | 0.00              | -1,245.58   | -1,245.58                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135584 WITH NORTHERN    | -13,825,760.900 | 4 Oct 18 |                   |                   |              | 0.00              | -187,455.24 | -187,455.24                       | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135805 WITH NORTHERN     | -14,598,818.530 | 4 Oct 18 |                   |                   |              | 0.00              | -198,259.23 | -198,259.23                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135805 WITH NORTHERN     | -7,519,342.430  | 4 Oct 18 |                   |                   |              | 0.00              | -102,116.42 | -102,116.42                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135823 WITH NORTHERN     | -2,098,380.710  | 4 Oct 18 |                   |                   |              | 0.00              | -28,500.93  | -28,500.93                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 INR / USD EX.RATE 71.073 WITH NORTHERN TRUST  | 4,989,000.310   | 4 Sep 18 |                   |                   |              | 0.00              | 70,195.44   | 70,195.44                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / INR EX.RATE 0.0140394 WITH NORTHERN     | -30,190,241.680 | 4 Sep 18 |                   |                   |              | 0.00              | -423,853.56 | -423,853.56                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / INR EX.RATE 0.0140394 WITH NORTHERN     | -60,761,760.620 | 4 Sep 18 |                   |                   |              | 0.00              | -853,060.04 | -853,060.04                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN     | -2,515,594.600  | 5 Apr 18 |                   |                   |              | 0.00              | -38,656.85  | -38,656.85                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | 23,320,327.100  | 5 Dec 18 |                   |                   |              | 0.00              | 330,956.13  | 330,956.13                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | 12,414,394.420  | 5 Dec 18 |                   |                   |              | 0.00              | 176,181.92  | 176,181.92                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | 4,006,224.620   | 5 Dec 18 |                   |                   |              | 0.00              | 56,855.32   | 56,855.32                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | 10,221,190.290  | 5 Dec 18 |                   |                   |              | 0.00              | 145,056.52  | 145,056.52                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | 1,125,555.540   | 5 Dec 18 |                   |                   |              | 0.00              | 15,973.60   | 15,973.60                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / INR EX.RATE 0.0141687 WITH NORTHERN     | -2,367,079.090  | 5 Dec 18 |                   |                   |              | 0.00              | -33,538.48  | -33,538.48                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 INR / USD EX.RATE 63.995 WITH NORTHERN TRUST   | 115,365.990     | 5 Feb 18 |                   |                   |              | 0.00              | 1,802.73    | 1,802.73                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 INR / USD EX.RATE 63.2925 WITH NORTHERN TRUST  | 6,083,071.560   | 5 Jan 18 |                   |                   |              | 0.00              | 96,110.46   | 96,110.46                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 INR / USD EX.RATE 63.2925 WITH NORTHERN TRUST  | 10,938,192.610  | 5 Jan 18 |                   |                   |              | 0.00              | 172,819.73  | 172,819.73                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | -1,716,494.000  | 5 Jul 18 |                   |                   |              | 0.00              | -24,952.67  | -24,952.67                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | -127,765.190    | 5 Jul 18 |                   |                   |              | 0.00              | -1,857.32   | -1,857.32                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | -110.950        | 5 Jul 18 |                   |                   |              | 0.00              | -1.61       | -1.61                             | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 INR / USD EX.RATE 67.205 WITH NORTHERN TRUST   | 2,398,378.600   | 5 Jun 18 |                   |                   |              | 0.00              | 35,687.50   | 35,687.50                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / INR EX.RATE 0.0148798 WITH NORTHERN      | -349,382.730    | 5 Jun 18 |                   |                   |              | 0.00              | -5,198.76   | -5,198.76                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 INR / USD EX.RATE 65.0 WITH NORTHERN TRUST     | 10,592,625.320  | 5 Mar 18 |                   |                   |              | 0.00              | 162,963.47  | 162,401.31                        | -562.16       |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN      | -5,852,992.610  | 5 Mar 18 |                   |                   |              | 0.00              | -89,942.26  | -89,942.26                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN      | -12,005,940.270 | 5 Mar 18 |                   |                   |              | 0.00              | -184,493.90 | -184,493.90                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN      | -35,068,264.600 | 5 Mar 18 |                   |                   |              | 0.00              | -538,889.97 | -538,889.97                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN      | -7,928,116.050  | 5 Mar 18 |                   |                   |              | 0.00              | -121,830.44 | -121,830.44                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | -5,836,780.240  | 5 Mar 18 |                   |                   |              | 0.00              | -89,693.13  | -89,693.13                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | -13,070,189.690 | 5 Mar 18 |                   |                   |              | 0.00              | -200,848.09 | -200,848.09                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153716 WITH NORTHERN    | -830,450.000    | 5 Mar 18 |                   |                   |              | 0.00              | -12,765.35  | -12,765.35                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153716 WITH NORTHERN    | -37,913.000     | 5 Mar 18 |                   |                   |              | 0.00              | -582.78     | -582.78                           | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153846 WITH NORTHERN    | -2,524,106.300  | 5 Mar 18 |                   |                   |              | 0.00              | -38,832.40  | -38,832.40                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 INR / USD EX.RATE 72.925 WITH NORTHERN TRUST | 18,461,231.040  | 5 Nov 18 |                   |                   |              | 0.00              | 253,153.67  | 253,153.67                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | -14,387,215.470 | 5 Nov 18 |                   |                   |              | 0.00              | -196,882.87 | -196,882.87                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | -16,350,943.270 | 5 Nov 18 |                   |                   |              | 0.00              | -223,755.64 | -223,755.64                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | -2,922,555.930  | 5 Nov 18 |                   |                   |              | 0.00              | -39,993.92  | -39,993.92                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | 12,891,941.850  | 5 Oct 18 |                   |                   |              | 0.00              | 175,388.64  | 175,388.64                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | 15,271,138.770  | 5 Oct 18 |                   |                   |              | 0.00              | 207,756.46  | 207,756.46                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | 7,784,026.220   | 5 Oct 18 |                   |                   |              | 0.00              | 105,897.91  | 105,897.91                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | 23,030,243.710  | 5 Oct 18 |                   |                   |              | 0.00              | 313,315.34  | 313,315.34                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / INR EX.RATE 0.0136045 WITH NORTHERN    | -5,915,212.160 | 5 Oct 18 |                   |                   |              | 0.00              | -80,473.60  | -80,473.60                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST | 936,744.000    | 5 Sep 18 |                   |                   |              | 0.00              | 13,075.89   | 13,075.89                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST | 13,963,615.530 | 5 Sep 18 |                   |                   |              | 0.00              | 194,916.39  | 194,916.39                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST | 566,337.930    | 5 Sep 18 |                   |                   |              | 0.00              | 7,905.44    | 7,905.44                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN    | -135,310.000   | 5 Sep 18 |                   |                   |              | 0.00              | -1,885.22   | -1,893.18                         | -7.96         |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN    | -344,252.500   | 5 Sep 18 |                   |                   |              | 0.00              | -4,796.34   | -4,796.34                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN    | -467,930.000   | 5 Sep 18 |                   |                   |              | 0.00              | -6,519.49   | -6,519.49                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145592 WITH NORTHERN    | -487,850.000   | 6 Aug 18 |                   |                   |              | 0.00              | -7,102.72   | -7,102.72                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN    | -4,730,929.230 | 6 Aug 18 |                   |                   |              | 0.00              | -68,883.65  | -68,883.65                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN    | -7,040,656.130 | 6 Aug 18 |                   |                   |              | 0.00              | -102,513.92 | -102,513.92                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN    | -5,950,536.260 | 6 Aug 18 |                   |                   |              | 0.00              | -86,641.47  | -86,641.47                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 INR / USD EX.RATE 70.887 WITH NORTHERN TRUST | 2,906,520.160  | 6 Dec 18 |                   |                   |              | 0.00              | 41,002.16   | 41,002.16                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 INR / USD EX.RATE 71.106 WITH NORTHERN TRUST | 3,211,146.520  | 6 Dec 18 |                   |                   |              | 0.00              | 45,159.99   | 45,159.99                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / INR EX.RATE 0.0155557 WITH NORTHERN    | -17,592,252.780 | 6 Feb 18 |                   |                   |              | 0.00              | -273,660.31  | -273,660.31                       | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / INR EX.RATE 0.0155557 WITH NORTHERN    | -9,707,430.770  | 6 Feb 18 |                   |                   |              | 0.00              | -151,006.16  | -151,006.16                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | 3,740,378.540   | 6 Jul 18 |                   |                   |              | 0.00              | 54,283.12    | 54,283.12                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | 251,100.440     | 6 Jul 18 |                   |                   |              | 0.00              | 3,644.15     | 3,644.15                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | 6,053,565.760   | 6 Jul 18 |                   |                   |              | 0.00              | 87,853.80    | 87,853.80                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | -1,707,710.030  | 6 Jul 18 |                   |                   |              | 0.00              | -24,783.54   | -24,783.54                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | -5,530,126.530  | 6 Jul 18 |                   |                   |              | 0.00              | -80,257.26   | -80,257.26                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | -1,376,017.160  | 6 Jul 18 |                   |                   |              | 0.00              | -19,969.77   | -19,969.77                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | -16,730,151.290 | 6 Jul 18 |                   |                   |              | 0.00              | -242,800.25  | -242,800.25                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | -670,936.560    | 6 Jul 18 |                   |                   |              | 0.00              | -9,737.12    | -9,737.12                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST   | 77,703,279.950  | 6 Jun 18 |                   |                   |              | 0.00              | 1,159,750.45 | 1,159,750.45                      | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST   | 81,869,327.610  | 6 Jun 18 |                   |                   |              | 0.00              | 1,221,930.26 | 1,221,930.26                      | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST   | 149,187,226.150 | 6 Jun 18 |                   |                   |              | 0.00              | 2,226,675.02 | 2,226,675.02                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                              | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                              |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                             |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                    |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 1,086,068.560   | 6 Jun 18 |                   |                   |              | 0.00              | 16,209.98    | 16,209.98                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 46,478,066.700  | 6 Jun 18 |                   |                   |              | 0.00              | 693,702.49   | 693,702.49                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 102,057,553.020 | 6 Jun 18 |                   |                   |              | 0.00              | 1,523,247.06 | 1,523,247.06                      | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 33,688,550.490  | 6 Jun 18 |                   |                   |              | 0.00              | 502,814.19   | 502,814.19                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 881,961.540     | 6 Jun 18 |                   |                   |              | 0.00              | 13,163.61    | 13,163.61                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST | 111,966,556.560 | 6 Jun 18 |                   |                   |              | 0.00              | 1,671,142.64 | 1,671,142.64                      | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN  | -224,295.000    | 6 Jun 18 |                   |                   |              | 0.00              | -3,344.94    | -3,344.94                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN  | -10,054.300     | 6 Jun 18 |                   |                   |              | 0.00              | -149.94      | -149.94                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN  | -60,967.210     | 6 Jun 18 |                   |                   |              | 0.00              | -909.21      | -909.21                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN  | -22,770,794.100 | 6 Jun 18 |                   |                   |              | 0.00              | -339,583.84  | -339,583.84                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153834 WITH NORTHERN  | -924,560.000    | 6 Mar 18 |                   |                   |              | 0.00              | -14,222.91   | -14,222.91                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153834 WITH NORTHERN  | -1,832,008.480  | 6 Mar 18 |                   |                   |              | 0.00              | -28,182.58   | -28,182.58                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN  | -15,846,001.830 | 6 Nov 18 |                   |                   |              | 0.00              | -217,075.95  | -217,075.95                       | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN    | -14,956,425.850 | 6 Nov 18 |                   |                   |              | 0.00              | -204,889.56 | -204,889.56                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN    | -5,446,204.500  | 6 Nov 18 |                   |                   |              | 0.00              | -74,608.10  | -74,608.10                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 INR / USD EX.RATE 71.82 WITH NORTHERN TRUST  | 11,084,649.120  | 6 Sep 18 |                   |                   |              | 0.00              | 154,339.31  | 154,339.31                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 INR / USD EX.RATE 71.82 WITH NORTHERN TRUST  | 14,272,783.100  | 6 Sep 18 |                   |                   |              | 0.00              | 198,729.92  | 198,729.92                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | -601,636.000    | 6 Sep 18 |                   |                   |              | 0.00              | -8,365.93   | -8,365.93                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | -616,134.000    | 6 Sep 18 |                   |                   |              | 0.00              | -8,567.53   | -8,567.53                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | -1,482,931.200  | 6 Sep 18 |                   |                   |              | 0.00              | -20,620.61  | -20,620.61                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | -36,999,343.020 | 6 Sep 18 |                   |                   |              | 0.00              | -514,487.14 | -514,487.14                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | -15,965,962.440 | 6 Sep 18 |                   |                   |              | 0.00              | -222,011.58 | -222,011.58                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145233 WITH NORTHERN    | -152,127.200    | 7 Aug 18 |                   |                   |              | 0.00              | -2,209.38   | -2,209.38                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN    | -1,065,798.170  | 7 Aug 18 |                   |                   |              | 0.00              | -15,480.00  | -15,480.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.466 WITH NORTHERN TRUST | 1,339,498.990   | 7 Dec 18 |                   |                   |              | 0.00              | 19,009.15   | 19,009.15                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.466 WITH NORTHERN TRUST | 9,884,708.190   | 7 Dec 18 |                   |                   |              | 0.00              | 140,276.28  | 140,276.28                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.585 WITH NORTHERN TRUST   | 2,118,559.370   | 7 Dec 18 |                   |                   |              | 0.00              | 30,014.30     | 30,014.30                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.585 WITH NORTHERN TRUST   | 5,096,729.270   | 7 Dec 18 |                   |                   |              | 0.00              | 72,206.97     | 72,206.97                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / INR EX.RATE 0.0141673 WITH NORTHERN      | -10,744,538.360 | 7 Dec 18 |                   |                   |              | 0.00              | -152,221.27   | -152,221.27                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / INR EX.RATE 0.0141673 WITH NORTHERN      | -12,465,528.030 | 7 Dec 18 |                   |                   |              | 0.00              | -176,603.07   | -176,603.07                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 INR / USD EX.RATE 64.115 WITH NORTHERN TRUST   | 2,103,572.570   | 7 Feb 18 |                   |                   |              | 0.00              | 32,809.37     | 32,809.37                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 INR / USD EX.RATE 64.175 WITH NORTHERN TRUST   | 79,920,765.410  | 7 Feb 18 |                   |                   |              | 0.00              | 1,245,356.69  | 1,245,356.69                      | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | -85,268,205.800 | 7 Feb 18 |                   |                   |              | 0.00              | -1,328,682.60 | -1,328,682.60                     | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | -13,706,814.150 | 7 Feb 18 |                   |                   |              | 0.00              | -213,584.95   | -213,584.95                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | -181,967.000    | 7 Feb 18 |                   |                   |              | 0.00              | -2,835.48     | -2,835.48                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | -91,100.000     | 7 Feb 18 |                   |                   |              | 0.00              | -1,419.56     | -1,419.56                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.015597 WITH NORTHERN TRUST | -307,266.000    | 7 Feb 18 |                   |                   |              | 0.00              | -4,792.42     | -4,792.42                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST   | 2,183,607.360   | 7 Jun 18 |                   |                   |              | 0.00              | 32,608.19     | 32,608.19                         | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST   | 12,874,054.630  | 7 Jun 18 |                   |                   |              | 0.00              | 192,250.50    | 192,250.50                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST | 21,423,634.150  | 7 Jun 18 |                   |                   |              | 0.00              | 319,922.86  | 319,922.86                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST | 66,354,034.730  | 7 Jun 18 |                   |                   |              | 0.00              | 990,876.35  | 990,876.35                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / INR EX.RATE 0.0149027 WITH NORTHERN    | -379,957.760    | 7 Jun 18 |                   |                   |              | 0.00              | -5,662.39   | -5,662.39                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST | 1,666,030.040   | 7 Mar 18 |                   |                   |              | 0.00              | 25,656.89   | 25,656.89                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 INR / USD EX.RATE 71.805 WITH NORTHERN TRUST | 11,825,255.630  | 7 Sep 18 |                   |                   |              | 0.00              | 164,685.69  | 164,685.69                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN    | -220,605.000    | 7 Sep 18 |                   |                   |              | 0.00              | -3,065.45   | -3,065.45                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN    | -652,922.400    | 7 Sep 18 |                   |                   |              | 0.00              | -9,072.78   | -9,072.78                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN    | -405,771.000    | 7 Sep 18 |                   |                   |              | 0.00              | -5,638.45   | -5,638.45                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 INR / USD EX.RATE 64.12 WITH NORTHERN TRUST  | 235,787.660     | 8 Feb 18 |                   |                   |              | 0.00              | 3,677.29    | 3,677.29                          | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 INR / USD EX.RATE 64.12 WITH NORTHERN TRUST  | 7,848,164.520   | 8 Feb 18 |                   |                   |              | 0.00              | 122,398.07  | 122,398.07                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / INR EX.RATE 0.0155703 WITH NORTHERN    | -200.440        | 8 Feb 18 |                   |                   |              | 0.00              | -3.12       | -3.12                             | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / INR EX.RATE 0.0155703 WITH NORTHERN    | -24,831,387.670 | 8 Feb 18 |                   |                   |              | 0.00              | -386,631.18 | -386,631.18                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.405 WITH NORTHERN TRUST | 2,903,562.920   | 8 Jun 18 |                   |                   |              | 0.00              | 43,076.37   | 43,076.37                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.405 WITH NORTHERN TRUST   | 953,286.940     | 8 Jun 18 |                   |                   |              | 0.00              | 14,142.67   | 14,142.67                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.555 WITH NORTHERN TRUST   | 6,821,777.970   | 8 Jun 18 |                   |                   |              | 0.00              | 100,981.10  | 100,981.10                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / INR EX.RATE 0.014806 WITH NORTHERN TRUST | -537,890.860    | 8 Jun 18 |                   |                   |              | 0.00              | -7,964.03   | -7,964.03                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | -2,713,994.000  | 8 Mar 18 |                   |                   |              | 0.00              | -41,782.68  | -41,782.68                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | -1,690,265.000  | 8 Mar 18 |                   |                   |              | 0.00              | -26,022.09  | -26,022.09                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | -6,210,999.320  | 8 Mar 18 |                   |                   |              | 0.00              | -95,620.03  | -95,620.03                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / INR EX.RATE 0.0148666 WITH NORTHERN      | -24,856,362.030 | 8 May 18 |                   |                   |              | 0.00              | -369,528.91 | -369,528.91                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / INR EX.RATE 0.0148666 WITH NORTHERN      | -9,499,083.100  | 8 May 18 |                   |                   |              | 0.00              | -141,218.81 | -141,218.81                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.858 WITH NORTHERN TRUST   | 5,195,333.670   | 8 Oct 18 |                   |                   |              | 0.00              | 70,342.19   | 70,342.19                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.858 WITH NORTHERN TRUST   | 2,684,775.600   | 8 Oct 18 |                   |                   |              | 0.00              | 36,350.51   | 36,350.51                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.869 WITH NORTHERN TRUST   | 63,274,785.720  | 8 Oct 18 |                   |                   |              | 0.00              | 856,581.05  | 856,581.05                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.869 WITH NORTHERN TRUST   | 12,722,751.580  | 8 Oct 18 |                   |                   |              | 0.00              | 172,233.98  | 172,233.98                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 INR / USD EX.RATE 68.51 WITH NORTHERN TRUST    | 31,495,064.200  | 9 Aug 18 |                   |                   |              | 0.00              | 459,714.85  | 459,714.85                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 AUG 2018 INR / USD EX.RATE 68.51 WITH NORTHERN TRUST  | 37,269,895.480  | 9 Aug 18 |                   |                   |              | 0.00              | 544,006.65  | 544,006.65                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN    | -6,604,469.900  | 9 Aug 18 |                   |                   |              | 0.00              | -96,254.02  | -96,254.02                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / INR EX.RATE 0.0155364 WITH NORTHERN    | -8,254,265.300  | 9 Feb 18 |                   |                   |              | 0.00              | -128,241.52 | -128,241.52                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN    | -1,292,419.750  | 9 Jul 18 |                   |                   |              | 0.00              | -18,815.25  | -18,815.25                        | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN    | -41,352.780     | 9 Jul 18 |                   |                   |              | 0.00              | -602.02     | -602.02                           | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN    | -2,705,497.090  | 9 Jul 18 |                   |                   |              | 0.00              | -39,387.06  | -39,387.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 INR / USD EX.RATE 65.110559 WITH NORTHERN    | 2,412,139.950   | 9 Mar 18 |                   |                   |              | 0.00              | 37,046.83   | 37,046.83                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 INR / USD EX.RATE 67.325 WITH NORTHERN TRUST | 6,143,455.430   | 9 May 18 |                   |                   |              | 0.00              | 91,250.73   | 91,250.73                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN    | -316,734.420    | 9 May 18 |                   |                   |              | 0.00              | -4,700.37   | -4,700.37                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN    | -10,341,175.900 | 9 May 18 |                   |                   |              | 0.00              | -153,464.06 | -154,147.47                       | -683.41       |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN    | -16,221,498.320 | 9 May 18 |                   |                   |              | 0.00              | -240,728.62 | -240,728.62                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN    | -48,225,310.960 | 9 Nov 18 |                   |                   |              | 0.00              | -662,936.43 | -662,936.43                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN    | -50,053,524.050 | 9 Nov 18 |                   |                   |              | 0.00              | -688,068.24 | -688,068.24                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN    | -538,175.000    | 9 Nov 18  |                   |                   |              | 0.00              | -7,398.10   | -7,398.10                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN    | -5,999,588.640  | 9 Nov 18  |                   |                   |              | 0.00              | -82,474.24  | -82,474.24                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST | 15,223,029.120  | 9 Oct 18  |                   |                   |              | 0.00              | 205,722.17  | 205,722.17                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST | 19,841,005.130  | 9 Oct 18  |                   |                   |              | 0.00              | 268,128.94  | 268,128.94                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST | 2,098,016.120   | 9 Oct 18  |                   |                   |              | 0.00              | 28,352.34   | 28,352.34                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST | 17,860,038.710  | 9 Oct 18  |                   |                   |              | 0.00              | 241,358.40  | 241,358.40                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN    | -44,873,099.430 | 9 Oct 18  |                   |                   |              | 0.00              | -605,084.94 | -605,084.94                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN    | -131,737.500    | 9 Oct 18  |                   |                   |              | 0.00              | -1,776.40   | -1,776.40                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN    | -134,672.000    | 9 Oct 18  |                   |                   |              | 0.00              | -1,815.97   | -1,815.97                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0135139 WITH NORTHERN    | -570,149.550    | 9 Oct 18  |                   |                   |              | 0.00              | -7,704.93   | -7,704.93                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 INR / USD EX.RATE 68.885 WITH NORTHERN TRUST | 18,242,223.730  | 10 Aug 18 |                   |                   |              | 0.00              | 264,821.42  | 264,821.42                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 INR / USD EX.RATE 68.995 WITH NORTHERN TRUST | 1,640,463.270   | 10 Aug 18 |                   |                   |              | 0.00              | 23,776.55   | 23,776.55                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN    | -2,325,484.000  | 10 Aug 18 |                   |                   |              | 0.00              | -33,705.11  | -33,705.11                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN    | -9,418,906.250  | 10 Aug 18 |                   |                   |              | 0.00              | -136,515.78 | -136,515.78                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN    | -1,374,758.000  | 10 Aug 18 |                   |                   |              | 0.00              | -19,925.47  | -19,925.47                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST | 2,137,838.820   | 10 Dec 18 |                   |                   |              | 0.00              | 30,016.13   | 30,016.13                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST | 2,718,622.130   | 10 Dec 18 |                   |                   |              | 0.00              | 38,170.56   | 38,170.56                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST | 30,093,985.160  | 10 Dec 18 |                   |                   |              | 0.00              | 422,531.84  | 422,531.84                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST | 6,420,885.340   | 10 Dec 18 |                   |                   |              | 0.00              | 90,151.85   | 90,151.85                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / INR EX.RATE 0.0140138 WITH NORTHERN    | -1,826,059.920  | 10 Dec 18 |                   |                   |              | 0.00              | -25,590.12  | -25,590.12                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / INR EX.RATE 0.0140404 WITH NORTHERN    | -24,343,603.730 | 10 Dec 18 |                   |                   |              | 0.00              | -341,794.14 | -341,794.14                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST  | 8,632,622.010   | 10 Jan 18 |                   |                   |              | 0.00              | 135,626.43  | 135,626.43                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST  | 8,142,466.580   | 10 Jan 18 |                   |                   |              | 0.00              | 127,925.63  | 127,925.63                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST  | 25,987,730.610  | 10 Jan 18 |                   |                   |              | 0.00              | 408,291.13  | 408,291.13                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST  | 20,295,107.250  | 10 Jan 18 |                   |                   |              | 0.00              | 318,854.79  | 318,854.79                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST  | 21,621,520.290  | 10 Jan 18 |                   |                   |              | 0.00              | 339,693.96  | 339,693.96                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | 44,835,004.600  | 10 Jan 18 |                   |                   |              | 0.00              | 704,399.13  | 704,399.13                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | 11,053,732.780  | 10 Jan 18 |                   |                   |              | 0.00              | 173,664.30  | 173,664.30                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -14,540,819.180 | 10 Jul 18 |                   |                   |              | 0.00              | -211,272.35 | -211,272.35                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -6,068,577.660  | 10 Jul 18 |                   |                   |              | 0.00              | -88,174.03  | -88,174.03                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -2,645,075.890  | 10 Jul 18 |                   |                   |              | 0.00              | -38,431.91  | -38,431.91                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -6,033,691.000  | 10 Jul 18 |                   |                   |              | 0.00              | -87,667.14  | -87,667.14                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -26,434,512.950 | 10 Jul 18 |                   |                   |              | 0.00              | -384,083.01 | -384,083.01                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -177,137.190    | 10 Jul 18 |                   |                   |              | 0.00              | -2,573.73   | -2,573.73                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -3,267,347.580  | 10 Jul 18 |                   |                   |              | 0.00              | -47,473.27  | -47,473.27                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN   | -262,092.000    | 10 Jul 18 |                   |                   |              | 0.00              | -3,808.09   | -3,808.09                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN   | -12,159,353.470 | 10 May 18 |                   |                   |              | 0.00              | -180,466.08 | -180,466.08                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN   | -1,651,000.000  | 10 May 18 |                   |                   |              | 0.00              | -24,503.73  | -24,503.73                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN   | -258,131.700    | 10 May 18 |                   |                   |              | 0.00              | -3,831.13   | -3,831.13                         | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 INR / USD EX.RATE 74.188 WITH NORTHERN TRUST | 19,969,690.530  | 10 Oct 18 |                   |                   |              | 0.00              | 269,176.83  | 269,176.83                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN    | -17,387,780.710 | 10 Oct 18 |                   |                   |              | 0.00              | -234,374.57 | -234,374.57                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN    | -291,077.550    | 10 Oct 18 |                   |                   |              | 0.00              | -3,923.51   | -3,923.51                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN    | -18,563,959.770 | 10 Oct 18 |                   |                   |              | 0.00              | -250,228.61 | -250,228.61                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN    | -32,085,407.360 | 10 Oct 18 |                   |                   |              | 0.00              | -432,487.83 | -432,487.83                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 INR / USD EX.RATE 72.39 WITH NORTHERN TRUST  | 49,187,264.990  | 10 Sep 18 |                   |                   |              | 0.00              | 679,475.96  | 679,475.96                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / INR EX.RATE 0.0138141 WITH NORTHERN    | -29,972,505.490 | 10 Sep 18 |                   |                   |              | 0.00              | -414,042.07 | -414,042.07                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / INR EX.RATE 0.0153563 WITH NORTHERN    | -1,105,999.470  | 11 Apr 18 |                   |                   |              | 0.00              | -16,984.02  | -16,984.02                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST | 8,309,500.770   | 11 Dec 18 |                   |                   |              | 0.00              | 115,798.95  | 115,798.95                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST | 4,717,560.690   | 11 Dec 18 |                   |                   |              | 0.00              | 65,742.64   | 65,742.64                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST | 32,904,706.420  | 11 Dec 18 |                   |                   |              | 0.00              | 458,551.05  | 458,551.05                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / INR EX.RATE 0.0138546 WITH NORTHERN    | -2,486,101.920  | 11 Dec 18 |                   |                   |              | 0.00              | -34,444.04  | -34,821.79                        | -377.75       |
| FX DEAL TRANSACTED ON 11 JAN 2018 INR / USD EX.RATE 63.69 WITH NORTHERN TRUST  | 8,700,084.440   | 11 Jan 18 |                   |                   |              | 0.00              | 136,600.48  | 136,600.48                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 INR / USD EX.RATE 63.69 WITH NORTHERN TRUST  | 7,412,734.170   | 11 Jan 18 |                   |                   |              | 0.00              | 116,387.72  | 116,387.72                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -12,445,893.330 | 11 Jul 18 |                   |                   |              | 0.00              | -180,731.49 | -180,731.49                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -2,966,371.190  | 11 Jul 18 |                   |                   |              | 0.00              | -43,075.79  | -43,075.79                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -599,112.130    | 11 Jul 18 |                   |                   |              | 0.00              | -8,699.93   | -8,699.93                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -1,763,136.000  | 11 Jul 18 |                   |                   |              | 0.00              | -25,603.16  | -25,603.16                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -10,934,381.280 | 11 Jul 18 |                   |                   |              | 0.00              | -158,782.26 | -158,782.26                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN    | -1,079,460.000  | 11 Jul 18 |                   |                   |              | 0.00              | -15,675.24  | -15,675.24                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST | 5,520,020.950   | 11 Jun 18 |                   |                   |              | 0.00              | 82,051.59   | 82,051.59                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST | 3,363,798.690   | 11 Jun 18 |                   |                   |              | 0.00              | 50,000.72   | 50,000.72                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST | 27,416,670.700  | 11 Jun 18 |                   |                   |              | 0.00              | 407,531.34  | 407,531.34                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST | 7,545,318.720   | 11 Jun 18 |                   |                   |              | 0.00              | 112,156.35  | 112,156.35                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.355 WITH NORTHERN TRUST | 3,744,135.550   | 11 Jun 18 |                   |                   |              | 0.00              | 55,588.09   | 55,588.09                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / INR EX.RATE 0.0148412 WITH NORTHERN    | -153,086.140    | 11 Jun 18 |                   |                   |              | 0.00              | -2,271.98   | -2,271.98                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148787 WITH NORTHERN    | -652,731.760    | 11 May 18 |                   |                   |              | 0.00              | -9,711.83   | -9,711.83                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148787 WITH NORTHERN    | -3,695,129.260  | 11 May 18 |                   |                   |              | 0.00              | -54,978.86  | -54,978.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST | 2,776,925.890   | 11 Oct 18 |                   |                   |              | 0.00              | 37,379.04   | 37,379.04                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST | 20,243,754.470  | 11 Oct 18 |                   |                   |              | 0.00              | 272,492.69  | 272,492.69                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST | 18,918,617.990  | 11 Oct 18 |                   |                   |              | 0.00              | 254,655.58  | 254,655.58                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST  | 52,971,635.200  | 11 Sep 18 |                   |                   |              | 0.00              | 733,374.43  | 733,374.43                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST  | 70,818,415.780  | 11 Sep 18 |                   |                   |              | 0.00              | 980,457.09  | 980,457.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST  | 9,092,124.380   | 11 Sep 18 |                   |                   |              | 0.00              | 125,877.40  | 125,877.40                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 INR / USD EX.RATE 65.275 WITH NORTHERN TRUST | 9,033,137.140   | 12 Apr 18 |                   |                   |              | 0.00              | 138,385.86  | 138,385.86                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0152975 WITH NORTHERN    | -441,774.800    | 12 Apr 18 |                   |                   |              | 0.00              | -6,758.07   | -6,758.07                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0152975 WITH NORTHERN    | -26,164,204.390 | 12 Apr 18 |                   |                   |              | 0.00              | -400,247.89 | -400,247.89                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0153198 WITH NORTHERN    | -547,680.000    | 12 Apr 18 |                   |                   |              | 0.00              | -8,390.35   | -8,397.81                         | -7.46         |
| FX DEAL TRANSACTED ON 12 DEC 2018 INR / USD EX.RATE 72.108 WITH NORTHERN TRUST | 4,178,187.270   | 12 Dec 18 |                   |                   |              | 0.00              | 57,943.46   | 57,943.46                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / INR EX.RATE 0.0138681 WITH NORTHERN     | -55,931,842.410 | 12 Dec 18 |                   |                   |              | 0.00              | -775,667.64 | -775,667.64                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / INR EX.RATE 0.0138681 WITH NORTHERN     | -536,063.570    | 12 Dec 18 |                   |                   |              | 0.00              | -7,434.18   | -7,434.18                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 INR / USD EX.RATE 64.235 WITH NORTHERN TRUST  | 12,333,982.520  | 12 Feb 18 |                   |                   |              | 0.00              | 192,013.43  | 192,013.43                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 INR / USD EX.RATE 64.235 WITH NORTHERN TRUST  | 3,772,997.450   | 12 Feb 18 |                   |                   |              | 0.00              | 58,737.41   | 58,737.41                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / INR EX.RATE 0.0155569 WITH NORTHERN     | -6,761,552.920  | 12 Feb 18 |                   |                   |              | 0.00              | -105,189.06 | -105,189.06                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / INR EX.RATE 0.0155569 WITH NORTHERN     | -2,166,010.000  | 12 Feb 18 |                   |                   |              | 0.00              | -33,696.48  | -33,696.48                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | 5,829,345.280   | 12 Jan 18 |                   |                   |              | 0.00              | 91,847.72   | 91,847.72                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | 441,853.550     | 12 Jan 18 |                   |                   |              | 0.00              | 6,961.89    | 6,961.89                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | 17,183,180.520  | 12 Jan 18 |                   |                   |              | 0.00              | 270,739.84  | 270,739.84                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / INR EX.RATE 0.0157561 WITH NORTHERN     | -1,904,478.800  | 12 Jan 18 |                   |                   |              | 0.00              | -30,007.15  | -30,007.15                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 INR / USD EX.RATE 68.585 WITH NORTHERN TRUST  | 16,544,037.290  | 12 Jul 18 |                   |                   |              | 0.00              | 241,219.47  | 241,219.47                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN     | -1,153,784.200  | 12 Jul 18 |                   |                   |              | 0.00              | -16,805.54  | -16,805.54                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN     | -6,353,584.720  | 12 Jul 18 |                   |                   |              | 0.00              | -92,543.66  | -92,543.66                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN    | -787,632.490    | 12 Jul 18 |                   |                   |              | 0.00              | -11,472.33   | -11,472.33                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 INR / USD EX.RATE 67.415 WITH NORTHERN TRUST | 4,794,283.180   | 12 Jun 18 |                   |                   |              | 0.00              | 71,115.97    | 71,115.97                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 INR / USD EX.RATE 67.415 WITH NORTHERN TRUST | 3,418,890.660   | 12 Jun 18 |                   |                   |              | 0.00              | 50,714.09    | 50,714.09                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN    | -14,475,294.100 | 12 Jun 18 |                   |                   |              | 0.00              | -214,528.26  | -214,528.26                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN    | -397,800.380    | 12 Jun 18 |                   |                   |              | 0.00              | -5,895.52    | -5,895.52                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN    | -14,671,721.710 | 12 Jun 18 |                   |                   |              | 0.00              | -217,439.37  | -217,439.37                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148236 WITH NORTHERN    | -109,931.650    | 12 Jun 18 |                   |                   |              | 0.00              | -1,629.58    | -1,629.58                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 INR / USD EX.RATE 64.97 WITH NORTHERN TRUST  | 4,720,829.470   | 12 Mar 18 |                   |                   |              | 0.00              | 72,661.68    | 72,661.68                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / INR EX.RATE 0.0153799 WITH NORTHERN    | -566,354.880    | 12 Mar 18 |                   |                   |              | 0.00              | -8,710.47    | -8,710.47                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 INR / USD EX.RATE 73.015 WITH NORTHERN TRUST | 129,298,533.370 | 12 Nov 18 |                   |                   |              | 0.00              | 1,770,848.91 | 1,770,848.91                      | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136911 WITH NORTHERN    | -726,682.000    | 12 Nov 18 |                   |                   |              | 0.00              | -9,949.10    | -9,949.10                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136911 WITH NORTHERN    | -58,024.000     | 12 Nov 18 |                   |                   |              | 0.00              | -794.41      | -794.41                           | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN    | -17,472,115.350 | 12 Nov 18 |                   |                   |              | 0.00              | -239,294.88  | -239,294.88                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN      | -7,237,013.430   | 12 Nov 18 |                   |                   |              | 0.00              | -99,116.80    | -99,116.80                        | 0.00          |
| FX DEAL TRANACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN      | -11,792,050.000  | 12 Nov 18 |                   |                   |              | 0.00              | -161,501.75   | -161,501.75                       | 0.00          |
| FX DEAL TRANACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN      | -133,301,324.270 | 12 Nov 18 |                   |                   |              | 0.00              | -1,825,670.40 | -1,825,670.40                     | 0.00          |
| FX DEAL TRANACTED ON 12 OCT 2018 INR / USD EX.RATE 73.6475 WITH NORTHERN TRUST  | 3,351,870.310    | 12 Oct 18 |                   |                   |              | 0.00              | 45,512.34     | 45,512.34                         | 0.00          |
| FX DEAL TRANACTED ON 12 OCT 2018 USD / INR EX.RATE 0.0135497 WITH NORTHERN      | -53,300,129.880  | 12 Oct 18 |                   |                   |              | 0.00              | -722,199.52   | -722,199.52                       | 0.00          |
| FX DEAL TRANACTED ON 12 OCT 2018 USD / INR EX.RATE 0.0135497 WITH NORTHERN      | -40,523,323.480  | 12 Oct 18 |                   |                   |              | 0.00              | -549,077.92   | -549,077.92                       | 0.00          |
| FX DEAL TRANACTED ON 12 OCT 2018 USD / INR EX.RATE 0.0135497 WITH NORTHERN      | -12,414,646.710  | 12 Oct 18 |                   |                   |              | 0.00              | -168,214.45   | -168,214.45                       | 0.00          |
| FX DEAL TRANACTED ON 12 SEP 2018 INR / USD EX.RATE 72.65 WITH NORTHERN TRUST    | 8,865,016.770    | 12 Sep 18 |                   |                   |              | 0.00              | 122,023.63    | 122,023.63                        | 0.00          |
| FX DEAL TRANACTED ON 12 SEP 2018 USD / INR EX.RATE 0.0137377 WITH NORTHERN      | -21,022,593.920  | 12 Sep 18 |                   |                   |              | 0.00              | -288,801.65   | -288,801.65                       | 0.00          |
| FX DEAL TRANACTED ON 13 APR 2018 INR / USD EX.RATE 65.165 WITH NORTHERN TRUST   | 8,047,842.050    | 13 Apr 18 |                   |                   |              | 0.00              | 123,499.46    | 123,499.46                        | 0.00          |
| FX DEAL TRANACTED ON 13 APR 2018 INR / USD EX.RATE 65.165 WITH NORTHERN TRUST   | 45,801,908.820   | 13 Apr 18 |                   |                   |              | 0.00              | 702,860.57    | 702,860.57                        | 0.00          |
| FX DEAL TRANACTED ON 13 APR 2018 USD / INR EX.RATE 0.0153315 WITH NORTHERN      | -80,476,644.990  | 13 Apr 18 |                   |                   |              | 0.00              | -1,233,831.28 | -1,233,831.28                     | 0.00          |
| FX DEAL TRANACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | 16,458,636.570   | 13 Aug 18 |                   |                   |              | 0.00              | 237,197.95    | 237,197.95                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | 11,851,836.750  | 13 Aug 18 |                   |                   |              | 0.00              | 170,805.85  | 170,805.85                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | 3,240,068.940   | 13 Aug 18 |                   |                   |              | 0.00              | 46,695.10   | 46,695.10                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.014339 WITH NORTHERN TRUST | -1,369,460.000  | 13 Aug 18 |                   |                   |              | 0.00              | -19,636.65  | -19,636.65                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | -6,281,995.060  | 13 Aug 18 |                   |                   |              | 0.00              | -90,534.62  | -90,534.62                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | -1,382,430.000  | 13 Aug 18 |                   |                   |              | 0.00              | -19,923.25  | -19,923.25                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | -22,510,884.720 | 13 Aug 18 |                   |                   |              | 0.00              | -324,421.50 | -324,421.50                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | -12,816,437.480 | 13 Dec 18 |                   |                   |              | 0.00              | -179,039.28 | -179,039.28                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | -38,034,844.310 | 13 Dec 18 |                   |                   |              | 0.00              | -531,327.93 | -531,327.93                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | -8,145,631.500  | 13 Dec 18 |                   |                   |              | 0.00              | -113,790.44 | -113,790.44                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST  | 4,478,800.200   | 13 Jul 18 |                   |                   |              | 0.00              | 65,515.45   | 65,515.45                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST  | 18,829,611.100  | 13 Jul 18 |                   |                   |              | 0.00              | 275,437.72  | 275,437.72                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST  | 4,491,773.900   | 13 Jul 18 |                   |                   |              | 0.00              | 65,705.23   | 65,705.23                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST  | 9,005,183.970   | 13 Jul 18 |                   |                   |              | 0.00              | 131,726.96  | 131,726.96                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | 2,605,184.240   | 13 Jul 18 |                   |                   |              | 0.00              | 38,108.38   | 38,108.38                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | 24,569,688.340  | 13 Jul 18 |                   |                   |              | 0.00              | 359,403.01  | 359,403.01                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146124 WITH NORTHERN     | -293,766.940    | 13 Jul 18 |                   |                   |              | 0.00              | -4,292.64   | -4,292.64                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146279 WITH NORTHERN     | -29,507,752.160 | 13 Jul 18 |                   |                   |              | 0.00              | -431,636.53 | -431,636.53                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146279 WITH NORTHERN     | -3,105,421.260  | 13 Jul 18 |                   |                   |              | 0.00              | -45,425.80  | -45,425.80                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / INR EX.RATE 0.0147869 WITH NORTHERN     | -244,478.670    | 13 Jun 18 |                   |                   |              | 0.00              | -3,615.08   | -3,615.08                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 INR / USD EX.RATE 64.92 WITH NORTHERN TRUST   | 15,199,337.010  | 13 Mar 18 |                   |                   |              | 0.00              | 234,124.11  | 233,736.17                        | -387.94       |
| FX DEAL TRANSACTED ON 13 MAR 2018 INR / USD EX.RATE 64.975 WITH NORTHERN TRUST  | 12,814.580      | 13 Mar 18 |                   |                   |              | 0.00              | 197.22      | 197.22                            | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 INR / USD EX.RATE 72.498 WITH NORTHERN TRUST  | 35,259,741.940  | 13 Nov 18 |                   |                   |              | 0.00              | 486,354.68  | 486,354.68                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | -105,510.000    | 13 Nov 18 |                   |                   |              | 0.00              | -1,452.75   | -1,452.75                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | -474,780.000    | 13 Nov 18 |                   |                   |              | 0.00              | -6,537.15   | -6,537.15                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | -8,068,312.500  | 13 Nov 18 |                   |                   |              | 0.00              | -111,090.94 | -111,090.94                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | -752,905.000    | 13 Nov 18 |                   |                   |              | 0.00              | -10,366.59  | -10,366.59                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137935 WITH NORTHERN      | -3,018,628.820 | 13 Nov 18 |                   |                   |              | 0.00              | -41,637.41  | -41,637.41                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | 654,337.290    | 14 Aug 18 |                   |                   |              | 0.00              | 9,392.61    | 9,392.61                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | 156,683.890    | 14 Aug 18 |                   |                   |              | 0.00              | 2,249.10    | 2,249.10                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | 29,192,743.270 | 14 Aug 18 |                   |                   |              | 0.00              | 419,043.90  | 419,043.90                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | -201,520.000   | 14 Aug 18 |                   |                   |              | 0.00              | -2,880.50   | -2,880.50                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | -174,551.250   | 14 Aug 18 |                   |                   |              | 0.00              | -2,495.02   | -2,495.02                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | -8,073,782.690 | 14 Aug 18 |                   |                   |              | 0.00              | -115,405.74 | -115,405.74                       | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 6,024,296.110  | 14 Jun 18 |                   |                   |              | 0.00              | 89,116.81   | 89,116.81                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 3,456,914.280  | 14 Jun 18 |                   |                   |              | 0.00              | 51,137.79   | 51,137.79                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 4,988,148.290  | 14 Jun 18 |                   |                   |              | 0.00              | 73,789.18   | 73,789.18                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 1,027,059.300  | 14 Jun 18 |                   |                   |              | 0.00              | 15,193.18   | 15,193.18                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 5,877,028.310  | 14 Jun 18 |                   |                   |              | 0.00              | 86,938.29   | 86,938.29                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST     | 4,298,024.860  | 14 Jun 18 |                   |                   |              | 0.00              | 63,580.25   | 63,580.25                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST    | 2,553,226.730   | 14 Jun 18 |                   |                   |              | 0.00              | 37,769.63   | 37,769.63                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / INR EX.RATE 0.0147743 WITH NORTHERN     | -128,412.480    | 14 Jun 18 |                   |                   |              | 0.00              | -1,897.21   | -1,897.21                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST  | 18,419,690.940  | 14 Mar 18 |                   |                   |              | 0.00              | 283,663.52  | 283,914.93                        | 251.41        |
| FX DEAL TRANSACTED ON 14 MAY 2018 INR / USD EX.RATE 67.3225 WITH NORTHERN TRUST | 6,083,544.390   | 14 May 18 |                   |                   |              | 0.00              | 90,364.21   | 90,364.21                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN     | -978,312.270    | 14 May 18 |                   |                   |              | 0.00              | -14,531.73  | -14,531.73                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN     | -35,046,043.020 | 14 May 18 |                   |                   |              | 0.00              | -520,569.54 | -520,569.54                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN     | -265,519.720    | 14 May 18 |                   |                   |              | 0.00              | -3,944.00   | -3,944.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | 9,849,623.970   | 14 Nov 18 |                   |                   |              | 0.00              | 136,787.03  | 136,787.03                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | 1,640,107.100   | 14 Nov 18 |                   |                   |              | 0.00              | 22,777.05   | 22,777.05                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | 33,699,776.740  | 14 Nov 18 |                   |                   |              | 0.00              | 468,006.95  | 468,006.95                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 INR / USD EX.RATE 71.6875 WITH NORTHERN TRUST | 960,537.230     | 14 Sep 18 |                   |                   |              | 0.00              | 13,398.95   | 13,398.95                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 INR / USD EX.RATE 71.6875 WITH NORTHERN TRUST | 8,982,690.980   | 14 Sep 18 |                   |                   |              | 0.00              | 125,303.45  | 125,303.45                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / INR EX.RATE 0.0139252 WITH NORTHERN     | -32,716,348.380 | 14 Sep 18 |                   |                   |              | 0.00              | -455,580.13 | -455,580.13                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST  | 2,017,786.050   | 15 Feb 18 |                   |                   |              | 0.00              | 31,597.03   | 31,597.03                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST  | 18,932,599.480  | 15 Feb 18 |                   |                   |              | 0.00              | 296,470.40  | 296,470.40                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST  | 11,823,812.310  | 15 Feb 18 |                   |                   |              | 0.00              | 185,152.09  | 185,152.09                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST  | 10,124,196.030  | 15 Feb 18 |                   |                   |              | 0.00              | 158,537.36  | 158,537.36                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN    | -2,857,771.000  | 15 Feb 18 |                   |                   |              | 0.00              | -44,706.81  | -44,706.81                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN    | -1,770,534.000  | 15 Feb 18 |                   |                   |              | 0.00              | -27,698.13  | -27,698.13                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN    | -53,385.600     | 15 Feb 18 |                   |                   |              | 0.00              | -835.16     | -835.16                           | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156458 WITH NORTHERN    | -7,492,826.810  | 15 Feb 18 |                   |                   |              | 0.00              | -117,231.12 | -117,231.12                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156458 WITH NORTHERN    | -16,508,773.950 | 15 Feb 18 |                   |                   |              | 0.00              | -258,292.64 | -258,292.64                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156593 WITH NORTHERN    | -14,111,298.120 | 15 Feb 18 |                   |                   |              | 0.00              | -220,972.41 | -220,972.41                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST | 12,212,491.100  | 15 Jan 18 |                   |                   |              | 0.00              | 192,823.73  | 192,823.73                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST | 9,200,896.410   | 15 Jan 18 |                   |                   |              | 0.00              | 145,273.49  | 145,273.49                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST | 7,188,074.300   | 15 Jan 18 |                   |                   |              | 0.00              | 113,492.92  | 113,492.92                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / INR EX.RATE 0.0157691 WITH NORTHERN      | -274,320.590    | 15 Jan 18 |                   |                   |              | 0.00              | -4,325.80   | -4,325.80                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 INR / USD EX.RATE 67.89 WITH NORTHERN TRUST    | 14,098,457.990  | 15 Jun 18 |                   |                   |              | 0.00              | 207,666.20  | 207,666.20                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 INR / USD EX.RATE 67.89 WITH NORTHERN TRUST    | 7,304,288.310   | 15 Jun 18 |                   |                   |              | 0.00              | 107,590.05  | 107,590.05                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / INR EX.RATE 0.014707 WITH NORTHERN TRUST | -204,592.560    | 15 Jun 18 |                   |                   |              | 0.00              | -3,008.94   | -3,008.94                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | 1,776,750.030   | 15 Mar 18 |                   |                   |              | 0.00              | 27,384.12   | 27,384.12                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | 13,717,867.860  | 15 Mar 18 |                   |                   |              | 0.00              | 211,426.31  | 211,426.31                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | 13,654,558.990  | 15 Mar 18 |                   |                   |              | 0.00              | 210,450.57  | 210,450.57                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | 7,174,958.500   | 15 Mar 18 |                   |                   |              | 0.00              | 110,583.88  | 110,583.88                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148006 WITH NORTHERN      | -59,906,512.690 | 15 May 18 |                   |                   |              | 0.00              | -886,650.08 | -886,650.08                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 INR / USD EX.RATE 72.155 WITH NORTHERN TRUST   | 2,447,702.750   | 15 Nov 18 |                   |                   |              | 0.00              | 33,922.84   | 33,922.84                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN      | -4,072,896.170  | 15 Nov 18 |                   |                   |              | 0.00              | -56,446.49  | -56,446.49                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN      | -58,699,988.450 | 15 Nov 18 |                   |                   |              | 0.00              | -813,526.28 | -813,526.28                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN      | -34,553,081.160 | 15 Nov 18 |                   |                   |              | 0.00              | -478,873.00 | -478,873.00                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN     | -7,898,848.590  | 15 Nov 18 |                   |                   |              | 0.00              | -109,470.56 | -109,470.56                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 INR / USD EX.RATE 73.838 WITH NORTHERN TRUST  | 3,543,199.500   | 15 Oct 18 |                   |                   |              | 0.00              | 47,986.13   | 47,986.13                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / INR EX.RATE 0.0135157 WITH NORTHERN     | -18,978,452.970 | 15 Oct 18 |                   |                   |              | 0.00              | -256,507.18 | -256,507.18                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / INR EX.RATE 0.0135432 WITH NORTHERN     | -2,000,973.400  | 15 Oct 18 |                   |                   |              | 0.00              | -27,099.51  | -27,099.51                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 INR / USD EX.RATE 65.365 WITH NORTHERN TRUST  | 19,059,731.650  | 16 Apr 18 |                   |                   |              | 0.00              | 291,589.25  | 291,589.25                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / INR EX.RATE 0.01528 WITH NORTHERN TRUST | -634,409.490    | 16 Apr 18 |                   |                   |              | 0.00              | -9,693.78   | -9,693.78                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST  | 963,281.540     | 16 Aug 18 |                   |                   |              | 0.00              | 13,740.55   | 13,740.55                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST  | 27,140,130.690  | 16 Aug 18 |                   |                   |              | 0.00              | 387,135.45  | 387,135.45                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST  | 27,102,088.330  | 16 Aug 18 |                   |                   |              | 0.00              | 386,592.80  | 386,592.80                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142298 WITH NORTHERN     | -752,905.000    | 16 Aug 18 |                   |                   |              | 0.00              | -10,713.66  | -10,713.66                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142298 WITH NORTHERN     | -2,279,277.470  | 16 Aug 18 |                   |                   |              | 0.00              | -32,433.57  | -32,433.57                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142298 WITH NORTHERN     | -250,005.000    | 16 Aug 18 |                   |                   |              | 0.00              | -3,557.51   | -3,557.51                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142298 WITH NORTHERN     | -415,415.000    | 16 Aug 18 |                   |                   |              | 0.00              | -5,911.26   | -5,911.26                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142318 WITH NORTHERN    | -51,528.000    | 16 Aug 18 |                   |                   |              | 0.00              | -733.34     | -733.34                           | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142318 WITH NORTHERN    | -110,552.500   | 16 Aug 18 |                   |                   |              | 0.00              | -1,573.36   | -1,573.36                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142318 WITH NORTHERN    | -58,024.000    | 16 Aug 18 |                   |                   |              | 0.00              | -825.79     | -825.79                           | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142318 WITH NORTHERN    | -1,433,952.000 | 16 Aug 18 |                   |                   |              | 0.00              | -20,407.74  | -20,407.74                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142318 WITH NORTHERN    | -118,950.000   | 16 Aug 18 |                   |                   |              | 0.00              | -1,692.87   | -1,692.87                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE 0.0142643 WITH NORTHERN    | -728,552.000   | 16 Aug 18 |                   |                   |              | 0.00              | -10,392.30  | -10,392.30                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST | 16,721,918.170 | 16 Feb 18 |                   |                   |              | 0.00              | 262,078.49  | 262,078.49                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST | 3,981,158.190  | 16 Feb 18 |                   |                   |              | 0.00              | 62,395.71   | 62,270.06                         | -125.65       |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST | 9,721,405.690  | 16 Feb 18 |                   |                   |              | 0.00              | 152,361.19  | 152,361.19                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST | 22,248,654.540 | 16 Feb 18 |                   |                   |              | 0.00              | 348,697.67  | 347,995.46                        | -702.21       |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN    | -8,224,745.320 | 16 Feb 18 |                   |                   |              | 0.00              | -128,763.14 | -128,763.14                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN    | -901,212.900   | 16 Feb 18 |                   |                   |              | 0.00              | -14,109.01  | -14,109.01                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN    | -1,532,758.500 | 16 Feb 18 |                   |                   |              | 0.00              | -23,996.22  | -23,996.22                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156728 WITH NORTHERN      | -7,999,836.990 | 16 Feb 18 |                   |                   |              | 0.00              | -125,379.47 | -125,379.47                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 INR / USD EX.RATE 63.665 WITH NORTHERN TRUST   | 4,680,761.120  | 16 Jan 18 |                   |                   |              | 0.00              | 73,521.73   | 73,521.73                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 INR / USD EX.RATE 63.665 WITH NORTHERN TRUST   | 1,888,310.750  | 16 Jan 18 |                   |                   |              | 0.00              | 29,660.11   | 29,660.11                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / INR EX.RATE 0.0156849 WITH NORTHERN      | -172,138.430   | 16 Jan 18 |                   |                   |              | 0.00              | -2,699.98   | -2,699.98                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | 1,371,584.830  | 16 Jul 18 |                   |                   |              | 0.00              | 20,017.29   | 20,017.29                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | 1,704,514.610  | 16 Jul 18 |                   |                   |              | 0.00              | 24,876.16   | 24,876.16                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | 24,300,977.210 | 16 Jul 18 |                   |                   |              | 0.00              | 354,655.24  | 354,655.24                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / INR EX.RATE 0.014573 WITH NORTHERN TRUST | -521,834.540   | 16 Jul 18 |                   |                   |              | 0.00              | -7,604.70   | -7,604.70                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | 17,779,894.280 | 16 Mar 18 |                   |                   |              | 0.00              | 274,328.17  | 274,328.17                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | 12,172,643.750 | 16 Mar 18 |                   |                   |              | 0.00              | 187,813.21  | 187,813.21                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | 7,702,294.900  | 16 Mar 18 |                   |                   |              | 0.00              | 118,839.65  | 118,839.65                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | 36,553,555.240 | 16 Mar 18 |                   |                   |              | 0.00              | 563,989.28  | 563,989.28                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | 75,577.200     | 16 Mar 18 |                   |                   |              | 0.00              | 1,166.09    | 1,166.09                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.885 WITH NORTHERN TRUST   | 15,349,713.250  | 16 Mar 18 |                   |                   |              | 0.00              | 236,567.98    | 236,567.98                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | -979,406.360    | 16 May 18 |                   |                   |              | 0.00              | -14,435.51    | -14,435.51                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | -69,353,672.890 | 16 May 18 |                   |                   |              | 0.00              | -1,022,206.92 | -1,022,206.92                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | -679,170.280    | 16 May 18 |                   |                   |              | 0.00              | -10,010.32    | -10,010.32                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | 3,563,188.250   | 16 Nov 18 |                   |                   |              | 0.00              | 49,579.62     | 49,579.62                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | 1,406,860.800   | 16 Nov 18 |                   |                   |              | 0.00              | 19,575.62     | 19,575.62                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | 4,119,788.520   | 16 Nov 18 |                   |                   |              | 0.00              | 57,324.38     | 57,324.38                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN      | -6,558,540.560  | 16 Nov 18 |                   |                   |              | 0.00              | -91,258.15    | -91,258.15                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN      | -10,579,413.430 | 16 Nov 18 |                   |                   |              | 0.00              | -147,206.18   | -147,206.18                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN      | -2,105,483.370  | 16 Nov 18 |                   |                   |              | 0.00              | -29,296.53    | -29,296.53                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST   | 17,814,007.540  | 16 Oct 18 |                   |                   |              | 0.00              | 241,244.92    | 241,244.92                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST   | 29,399,561.820  | 16 Oct 18 |                   |                   |              | 0.00              | 398,141.46    | 398,141.46                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST   | 2,898,680.050   | 16 Oct 18 |                   |                   |              | 0.00              | 39,255.17     | 39,255.17                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | 9,920,939.120   | 16 Oct 18 |                   |                   |              | 0.00              | 134,353.61  | 134,353.61                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | 3,497,540.020   | 16 Oct 18 |                   |                   |              | 0.00              | 47,365.19   | 47,365.19                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / INR EX.RATE 0.0135269 WITH NORTHERN     | -1,463,745.500  | 16 Oct 18 |                   |                   |              | 0.00              | -19,799.88  | -19,799.88                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 INR / USD EX.RATE 65.545 WITH NORTHERN TRUST  | 11,214,396.140  | 17 Apr 18 |                   |                   |              | 0.00              | 171,094.61  | 171,094.61                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / INR EX.RATE 0.0152329 WITH NORTHERN     | -842,616.830    | 17 Apr 18 |                   |                   |              | 0.00              | -12,835.47  | -12,835.47                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 INR / USD EX.RATE 71.633 WITH NORTHERN TRUST  | 45,366,239.240  | 17 Dec 18 |                   |                   |              | 0.00              | 633,314.80  | 633,314.80                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / INR EX.RATE 0.01396 WITH NORTHERN TRUST | -27,341,345.810 | 17 Dec 18 |                   |                   |              | 0.00              | -381,686.45 | -381,686.45                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 INR / USD EX.RATE 63.925 WITH NORTHERN TRUST  | 2,394,617.930   | 17 Jan 18 |                   |                   |              | 0.00              | 37,459.80   | 37,459.80                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST  | 12,029,915.900  | 17 Jul 18 |                   |                   |              | 0.00              | 176,069.02  | 176,069.02                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST  | 11,805,305.800  | 17 Jul 18 |                   |                   |              | 0.00              | 172,781.64  | 172,781.64                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST  | 12,063,237.120  | 17 Jul 18 |                   |                   |              | 0.00              | 176,556.71  | 176,556.71                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / INR EX.RATE 0.0146113 WITH NORTHERN     | -256,623.030    | 17 Jul 18 |                   |                   |              | 0.00              | -3,749.61   | -3,749.61                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / INR EX.RATE 0.0146359 WITH NORTHERN     | -12,029,915.900 | 17 Jul 18 |                   |                   |              | 0.00              | -176,069.02 | -176,069.02                       | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / INR EX.RATE 0.0147743 WITH NORTHERN      | -54,392,266.100 | 17 May 18 |                   |                   |              | 0.00              | -803,608.87  | -803,608.87                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 INR / USD EX.RATE 73.385 WITH NORTHERN TRUST   | 3,627,896.290   | 17 Oct 18 |                   |                   |              | 0.00              | 49,436.48    | 49,436.48                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / INR EX.RATE 0.0136064 WITH NORTHERN      | -53,478,852.210 | 17 Oct 18 |                   |                   |              | 0.00              | -727,652.93  | -727,652.93                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 INR / USD EX.RATE 72.425 WITH NORTHERN TRUST   | 16,373,895.930  | 17 Sep 18 |                   |                   |              | 0.00              | 226,080.72   | 226,080.72                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / INR EX.RATE 0.013777 WITH NORTHERN TRUST | -525,637.500    | 17 Sep 18 |                   |                   |              | 0.00              | -7,241.68    | -7,241.68                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / INR EX.RATE 0.0137826 WITH NORTHERN      | -1,294,822.500  | 17 Sep 18 |                   |                   |              | 0.00              | -17,846.08   | -17,846.08                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / INR EX.RATE 0.0152219 WITH NORTHERN      | -1,740,051.800  | 18 Apr 18 |                   |                   |              | 0.00              | -26,486.82   | -26,486.82                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / INR EX.RATE 0.0152219 WITH NORTHERN      | -1,149,685.160  | 18 Apr 18 |                   |                   |              | 0.00              | -17,500.34   | -17,500.34                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 INR / USD EX.RATE 71.144 WITH NORTHERN TRUST   | 94,748,640.640  | 18 Dec 18 |                   |                   |              | 0.00              | 1,331,786.81 | 1,331,786.81                      | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / INR EX.RATE 0.0140215 WITH NORTHERN      | -50,777,525.230 | 18 Dec 18 |                   |                   |              | 0.00              | -711,977.53  | -711,977.53                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 INR / USD EX.RATE 63.7725 WITH NORTHERN TRUST  | 4,218,370.540   | 18 Jan 18 |                   |                   |              | 0.00              | 66,147.17    | 66,147.17                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST   | 72,871,348.540  | 18 Jul 18 |                   |                   |              | 0.00              | 1,063,737.66 | 1,063,737.66                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST   | 82,001,876.630  | 18 Jul 18 |                   |                   |              | 0.00              | 1,197,020.31 | 1,197,020.31                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 93,164,571.310  | 18 Jul 18 |                   |                   |              | 0.00              | 1,359,967.47 | 1,359,967.47                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 65,821,041.700  | 18 Jul 18 |                   |                   |              | 0.00              | 960,820.99   | 960,820.99                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 54,192,010.040  | 18 Jul 18 |                   |                   |              | 0.00              | 791,066.49   | 791,066.49                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 55,624,169.460  | 18 Jul 18 |                   |                   |              | 0.00              | 811,972.40   | 811,972.40                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 15,937,543.910  | 18 Jul 18 |                   |                   |              | 0.00              | 232,647.89   | 232,647.89                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 102,318,293.920 | 18 Jul 18 |                   |                   |              | 0.00              | 1,493,588.70 | 1,493,588.70                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | 15,666,983.680  | 18 Jul 18 |                   |                   |              | 0.00              | 228,698.40   | 228,698.40                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN    | -28,349,732.230 | 18 Jul 18 |                   |                   |              | 0.00              | -413,502.51  | -413,502.51                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN    | -238,532.640    | 18 Jul 18 |                   |                   |              | 0.00              | -3,479.18    | -3,479.18                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST | 29,481,207.670  | 18 Jun 18 |                   |                   |              | 0.00              | 433,579.05   | 433,579.05                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST | 16,874,125.200  | 18 Jun 18 |                   |                   |              | 0.00              | 248,167.15   | 248,167.15                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST | 99,316,931.730  | 18 Jun 18 |                   |                   |              | 0.00              | 1,460,650.51 | 1,460,650.51                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / INR EX.RATE 0.0146918 WITH NORTHERN    | -158,703.230    | 18 Jun 18 |                   |                   |              | 0.00              | -2,331.64    | -2,331.64                         | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / INR EX.RATE 0.0147086 WITH NORTHERN    | -1,126,492.230  | 18 Jun 18 |                   |                   |              | 0.00              | -16,569.11  | -16,569.11                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / INR EX.RATE 0.0147113 WITH NORTHERN    | -51,930.110     | 18 May 18 |                   |                   |              | 0.00              | -763.96     | -763.96                           | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / INR EX.RATE 0.0147113 WITH NORTHERN    | -91,100.000     | 18 May 18 |                   |                   |              | 0.00              | -1,340.20   | -1,340.20                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / INR EX.RATE 0.0137929 WITH NORTHERN    | -602,136.000    | 18 Sep 18 |                   |                   |              | 0.00              | -8,305.21   | -8,305.21                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / INR EX.RATE 0.0137929 WITH NORTHERN    | -16,502,409.250 | 18 Sep 18 |                   |                   |              | 0.00              | -227,616.30 | -227,616.30                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 INR / USD EX.RATE 65.72 WITH NORTHERN TRUST  | 10,001,733.360  | 19 Apr 18 |                   |                   |              | 0.00              | 152,187.06  | 152,187.06                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / INR EX.RATE 0.0152016 WITH NORTHERN    | -1,674,840.480  | 19 Apr 18 |                   |                   |              | 0.00              | -25,460.27  | -25,460.27                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 INR / USD EX.RATE 70.165 WITH NORTHERN TRUST | 20,750,045.690  | 19 Dec 18 |                   |                   |              | 0.00              | 295,732.14  | 295,732.14                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / INR EX.RATE 0.0142521 WITH NORTHERN    | -42,315,480.060 | 19 Dec 18 |                   |                   |              | 0.00              | -603,085.30 | -603,085.30                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST | 12,967,967.550  | 19 Jul 18 |                   |                   |              | 0.00              | 188,611.27  | 188,611.27                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST | 7,954,448.900   | 19 Jul 18 |                   |                   |              | 0.00              | 115,692.66  | 115,692.66                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST | 12,563,631.260  | 19 Jul 18 |                   |                   |              | 0.00              | 182,730.44  | 182,730.44                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST | 5,557,844.440   | 19 Jul 18 |                   |                   |              | 0.00              | 80,835.49   | 80,835.49                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | 39,625,524.700  | 19 Jul 18 |                   |                   |              | 0.00              | 576,329.35  | 576,329.35                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN     | -35,727,430.110 | 19 Jul 18 |                   |                   |              | 0.00              | -518,916.92 | -518,916.92                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN     | -107,358.560    | 19 Jul 18 |                   |                   |              | 0.00              | -1,559.31   | -1,559.31                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.01454 WITH NORTHERN TRUST | -2,676,194.400  | 19 Jul 18 |                   |                   |              | 0.00              | -38,911.99  | -38,911.99                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 INR / USD EX.RATE 68.08 WITH NORTHERN TRUST   | 11,431,000.000  | 19 Jun 18 |                   |                   |              | 0.00              | 167,905.41  | 167,905.41                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 INR / USD EX.RATE 68.08 WITH NORTHERN TRUST   | 2,589,069.480   | 19 Jun 18 |                   |                   |              | 0.00              | 38,029.81   | 38,029.81                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / INR EX.RATE 0.0146692 WITH NORTHERN     | -92,228.320     | 19 Jun 18 |                   |                   |              | 0.00              | -1,352.92   | -1,352.92                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.993 WITH NORTHERN TRUST  | 31,960,610.240  | 19 Mar 18 |                   |                   |              | 0.00              | 491,754.65  | 491,754.65                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.993 WITH NORTHERN TRUST  | 2,425,568.290   | 19 Mar 18 |                   |                   |              | 0.00              | 37,320.45   | 37,320.45                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | 1,670,217.220   | 19 Mar 18 |                   |                   |              | 0.00              | 25,696.44   | 25,696.44                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 1,594,643.340   | 19 Nov 18 |                   |                   |              | 0.00              | 22,211.06   | 22,211.06                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 10,837,110.180  | 19 Nov 18 |                   |                   |              | 0.00              | 150,945.19  | 150,945.19                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 2,430,000.750   | 19 Nov 18 |                   |                   |              | 0.00              | 33,846.38   | 33,846.38                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 36,668,242.970  | 19 Nov 18 |                   |                   |              | 0.00              | 510,735.33  | 510,735.33                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 1,134,663.230   | 19 Nov 18 |                   |                   |              | 0.00              | 15,804.21   | 15,804.21                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 2,458,041.230   | 19 Nov 18 |                   |                   |              | 0.00              | 34,236.94   | 34,236.94                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | 39,188,093.260  | 19 Nov 18 |                   |                   |              | 0.00              | 545,833.18  | 545,833.18                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139119 WITH NORTHERN     | -292,710.000    | 19 Nov 18 |                   |                   |              | 0.00              | -4,072.15   | -4,072.15                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | -9,547,120.700  | 19 Nov 18 |                   |                   |              | 0.00              | -132,977.52 | -132,977.52                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | -19,556,780.820 | 19 Nov 18 |                   |                   |              | 0.00              | -272,397.53 | -272,397.53                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | -9,347,174.690  | 19 Nov 18 |                   |                   |              | 0.00              | -130,192.56 | -130,192.56                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 INR / USD EX.RATE 73.3475 WITH NORTHERN TRUST | 3,667,240.500   | 19 Oct 18 |                   |                   |              | 0.00              | 49,998.17   | 49,998.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / INR EX.RATE 0.0136115 WITH NORTHERN     | -3,486,689.360  | 19 Oct 18 |                   |                   |              | 0.00              | -47,458.94  | -47,458.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 INR / USD EX.RATE 72.44 WITH NORTHERN TRUST   | 4,469,167.160   | 19 Sep 18 |                   |                   |              | 0.00              | 61,694.74   | 61,694.74                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / INR EX.RATE 0.0137807 WITH NORTHERN     | -19,354,083.020 | 19 Sep 18 |                   |                   |              | 0.00              | -266,713.75 | -266,713.75                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / INR EX.RATE 0.0137807 WITH NORTHERN     | -40,520,774.070 | 19 Sep 18 |                   |                   |              | 0.00              | -558,406.59 | -558,406.59                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / INR EX.RATE 0.0151469 WITH NORTHERN     | -1,631,306.990 | 20 Apr 18 |                   |                   |              | 0.00              | -24,709.28   | -24,709.28                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / INR EX.RATE 0.0151653 WITH NORTHERN     | -80.000        | 20 Apr 18 |                   |                   |              | 0.00              | -1.21        | -1.22                             | -0.01         |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / INR EX.RATE 0.0143312 WITH NORTHERN     | -1,084,592.480 | 20 Aug 18 |                   |                   |              | 0.00              | -15,543.47   | -15,543.47                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 INR / USD EX.RATE 70.19 WITH NORTHERN TRUST   | 42,217,345.870 | 20 Dec 18 |                   |                   |              | 0.00              | 601,472.37   | 601,472.37                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 INR / USD EX.RATE 70.19 WITH NORTHERN TRUST   | 99,585,887.360 | 20 Dec 18 |                   |                   |              | 0.00              | 1,418,804.49 | 1,418,804.49                      | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST  | 19,134,378.780 | 20 Feb 18 |                   |                   |              | 0.00              | 296,956.29   | 298,136.16                        | 1,179.87      |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST  | 9,248,095.030  | 20 Feb 18 |                   |                   |              | 0.00              | 143,525.96   | 144,096.21                        | 570.25        |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST  | 5,437,920.140  | 20 Feb 18 |                   |                   |              | 0.00              | 84,393.89    | 84,393.89                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST  | 8,075,086.950  | 20 Feb 18 |                   |                   |              | 0.00              | 125,321.44   | 125,819.37                        | 497.93        |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST  | 1,212,942.490  | 20 Feb 18 |                   |                   |              | 0.00              | 18,824.28    | 18,824.28                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.48 WITH NORTHERN TRUST   | 1,636,288.160  | 20 Feb 18 |                   |                   |              | 0.00              | 25,376.68    | 25,376.68                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.48 WITH NORTHERN TRUST   | 1,695,347.010  | 20 Feb 18 |                   |                   |              | 0.00              | 26,292.60    | 26,292.60                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 INR / USD EX.RATE 68.7975 WITH NORTHERN TRUST | 3,712,577.930  | 20 Jul 18 |                   |                   |              | 0.00              | 53,963.85    | 53,963.85                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -20,356,104.520 | 20 Jul 18 |                   |                   |              | 0.00              | -295,412.03 | -295,412.03                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -8,347,643.440  | 20 Jul 18 |                   |                   |              | 0.00              | -121,142.74 | -121,142.74                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -6,672,879.390  | 20 Jul 18 |                   |                   |              | 0.00              | -96,838.22  | -96,838.22                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -4,336,365.490  | 20 Jul 18 |                   |                   |              | 0.00              | -62,930.24  | -62,930.24                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -3,286,080.890  | 20 Jul 18 |                   |                   |              | 0.00              | -47,688.29  | -47,688.29                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN    | -10,327,465.370 | 20 Jul 18 |                   |                   |              | 0.00              | -149,874.33 | -149,874.33                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145363 WITH NORTHERN    | -1,825,091.970  | 20 Jul 18 |                   |                   |              | 0.00              | -26,530.17  | -26,530.17                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST | 637,599.850     | 20 Jun 18 |                   |                   |              | 0.00              | 9,374.40    | 9,374.40                          | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST | 1,291,273.100   | 20 Jun 18 |                   |                   |              | 0.00              | 18,985.12   | 18,985.12                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST | 1,223,829.800   | 20 Jun 18 |                   |                   |              | 0.00              | 17,993.53   | 17,993.53                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.168 WITH NORTHERN TRUST | 17,595,007.460  | 20 Mar 18 |                   |                   |              | 0.00              | 269,994.59  | 269,994.59                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.168 WITH NORTHERN TRUST | 1,887,131.830   | 20 Mar 18 |                   |                   |              | 0.00              | 28,957.95   | 28,957.95                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.223 WITH NORTHERN TRUST | 1,956,106.970   | 20 Mar 18 |                   |                   |              | 0.00              | 29,991.06   | 29,991.06                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.015332 WITH NORTHERN TRUST | -950,249.250   | 20 Mar 18 |                   |                   |              | 0.00              | -14,569.24 | -14,569.24                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.01534 WITH NORTHERN TRUST  | -1,112,659.200 | 20 Mar 18 |                   |                   |              | 0.00              | -17,068.20 | -17,068.20                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 31,716,878.410 | 20 Nov 18 |                   |                   |              | 0.00              | 445,242.91 | 445,242.91                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 51,074,691.770 | 20 Nov 18 |                   |                   |              | 0.00              | 716,988.72 | 716,988.72                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 9,555,087.430  | 20 Nov 18 |                   |                   |              | 0.00              | 134,134.73 | 134,134.73                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 26,250,218.090 | 20 Nov 18 |                   |                   |              | 0.00              | 368,501.69 | 368,501.69                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 54,789,505.110 | 20 Nov 18 |                   |                   |              | 0.00              | 769,137.43 | 769,137.43                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 16,579,054.580 | 20 Nov 18 |                   |                   |              | 0.00              | 232,737.48 | 232,737.48                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 69,741,782.610 | 20 Nov 18 |                   |                   |              | 0.00              | 979,038.15 | 979,038.15                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 935,263.130    | 20 Nov 18 |                   |                   |              | 0.00              | 13,129.26  | 13,129.26                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 9,617,710.340  | 20 Nov 18 |                   |                   |              | 0.00              | 135,013.83 | 135,013.83                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 46,942,372.940 | 20 Nov 18 |                   |                   |              | 0.00              | 658,979.05 | 658,979.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | 7,443,096.200  | 20 Nov 18 |                   |                   |              | 0.00              | 104,486.51 | 104,486.51                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 6,636,680.270  | 20 Nov 18 |                   |                   |              | 0.00              | 93,166.00  | 93,166.00                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 18,141,500.880 | 20 Nov 18 |                   |                   |              | 0.00              | 254,671.17 | 254,671.17                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 39,582,218.220 | 20 Nov 18 |                   |                   |              | 0.00              | 555,656.89 | 555,656.89                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 13,829,874.050 | 20 Nov 18 |                   |                   |              | 0.00              | 194,144.37 | 194,144.37                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 2,128,045.010  | 20 Nov 18 |                   |                   |              | 0.00              | 29,873.59  | 29,873.59                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 885,238.210    | 20 Nov 18 |                   |                   |              | 0.00              | 12,427.01  | 12,427.01                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 23,658,536.670 | 20 Nov 18 |                   |                   |              | 0.00              | 332,119.56 | 332,119.56                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 45,072,993.560 | 20 Nov 18 |                   |                   |              | 0.00              | 632,736.63 | 632,736.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 44,947,680.370 | 20 Nov 18 |                   |                   |              | 0.00              | 630,977.47 | 630,977.47                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 21,742,878.730 | 20 Nov 18 |                   |                   |              | 0.00              | 305,227.47 | 305,227.47                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 22,354,542.160 | 20 Nov 18 |                   |                   |              | 0.00              | 313,814.03 | 313,814.03                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST | 27,821,050.340 | 20 Nov 18 |                   |                   |              | 0.00              | 390,553.10 | 390,553.10                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.0139987 WITH NORTHERN    | -332,585.000   | 20 Nov 18 |                   |                   |              | 0.00              | -4,655.77  | -4,688.59                         | -32.82        |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.014038 WITH NORTHERN TRUST | -17,287,613.540 | 20 Nov 18 |                   |                   |              | 0.00              | -242,684.26 | -242,684.26                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.014038 WITH NORTHERN TRUST | -8,395,882.160  | 20 Nov 18 |                   |                   |              | 0.00              | -117,861.76 | -117,861.76                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 INR / USD EX.RATE 69.492716 WITH NORTHERN      | 3,989,678.390   | 21 Aug 18 |                   |                   |              | 0.00              | 57,411.46   | 57,411.46                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 INR / USD EX.RATE 69.492716 WITH NORTHERN      | 6,241,643.160   | 21 Aug 18 |                   |                   |              | 0.00              | 89,817.23   | 89,817.23                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.0143596 WITH NORTHERN      | -184,951.420    | 21 Aug 18 |                   |                   |              | 0.00              | -2,655.83   | -2,655.83                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.0143596 WITH NORTHERN      | -136,899.000    | 21 Aug 18 |                   |                   |              | 0.00              | -1,965.82   | -1,965.82                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.01439 WITH NORTHERN TRUST  | -697,600.750    | 21 Aug 18 |                   |                   |              | 0.00              | -10,038.47  | -10,038.47                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.01439 WITH NORTHERN TRUST  | -347,490.000    | 21 Aug 18 |                   |                   |              | 0.00              | -5,000.38   | -5,000.38                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | 8,239,258.200   | 21 Dec 18 |                   |                   |              | 0.00              | 118,049.40  | 118,049.40                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | 8,514,816.300   | 21 Dec 18 |                   |                   |              | 0.00              | 121,997.51  | 121,997.51                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | 17,660,372.870  | 21 Dec 18 |                   |                   |              | 0.00              | 253,032.06  | 253,032.06                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / INR EX.RATE 0.0142765 WITH NORTHERN      | -5,401,037.190  | 21 Dec 18 |                   |                   |              | 0.00              | -77,108.10  | -77,108.10                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 INR / USD EX.RATE 64.785 WITH NORTHERN TRUST   | 13,318,935.970  | 21 Feb 18 |                   |                   |              | 0.00              | 205,586.72  | 205,586.72                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 FEB 2018 INR / USD EX.RATE 64.785 WITH NORTHERN TRUST  | 1,666,594.520   | 21 Feb 18 |                   |                   |              | 0.00              | 25,725.01   | 25,725.01                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 INR / USD EX.RATE 68.205 WITH NORTHERN TRUST  | 5,655,545.020   | 21 Jun 18 |                   |                   |              | 0.00              | 82,919.80   | 82,919.80                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | -25,197,871.240 | 21 Jun 18 |                   |                   |              | 0.00              | -369,443.17 | -369,443.17                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | -207,873.770    | 21 Jun 18 |                   |                   |              | 0.00              | -3,047.78   | -3,047.78                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | -477,949.000    | 21 Jun 18 |                   |                   |              | 0.00              | -7,007.54   | -7,007.54                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | -1,204,283.000  | 21 Jun 18 |                   |                   |              | 0.00              | -17,656.81  | -17,656.81                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 INR / USD EX.RATE 65.183 WITH NORTHERN TRUST  | 1,651,070.710   | 21 Mar 18 |                   |                   |              | 0.00              | 25,329.77   | 25,329.77                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 INR / USD EX.RATE 65.183 WITH NORTHERN TRUST  | 17,703,129.190  | 21 Mar 18 |                   |                   |              | 0.00              | 271,591.20  | 271,591.20                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 7,775,846.530   | 21 May 18 |                   |                   |              | 0.00              | 114,270.86  | 114,270.86                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 23,279,900.630  | 21 May 18 |                   |                   |              | 0.00              | 342,112.50  | 342,112.50                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 23,316,099.090  | 21 May 18 |                   |                   |              | 0.00              | 342,644.46  | 342,644.46                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 6,653,966.430   | 21 May 18 |                   |                   |              | 0.00              | 97,784.14   | 97,784.14                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 6,671,825.940   | 21 May 18 |                   |                   |              | 0.00              | 98,046.60   | 98,046.60                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 7,120,118.350   | 21 May 18 |                   |                   |              | 0.00              | 104,634.53  | 104,634.53                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 11,817,738.690  | 21 May 18 |                   |                   |              | 0.00              | 173,668.96  | 173,668.96                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 6,598,980.030   | 21 May 18 |                   |                   |              | 0.00              | 96,976.08   | 96,976.08                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 19,111,175.980  | 21 May 18 |                   |                   |              | 0.00              | 280,850.52  | 280,850.52                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 6,622,579.060   | 21 May 18 |                   |                   |              | 0.00              | 97,322.89   | 97,322.89                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 57,485,385.440  | 21 May 18 |                   |                   |              | 0.00              | 844,783.21  | 844,783.21                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 10,560,523.050  | 21 May 18 |                   |                   |              | 0.00              | 155,193.40  | 155,193.40                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 6,617,755.280   | 21 May 18 |                   |                   |              | 0.00              | 97,252.00   | 97,252.00                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 31,793,404.750  | 21 May 18 |                   |                   |              | 0.00              | 467,223.70  | 467,223.70                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | 14,290,436.020  | 21 May 18 |                   |                   |              | 0.00              | 210,006.77  | 210,006.77                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / INR EX.RATE 0.0146854 WITH NORTHERN     | -18,523,495.470 | 21 May 18 |                   |                   |              | 0.00              | -272,024.31 | -272,024.31                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / INR EX.RATE 0.0146854 WITH NORTHERN     | -64,510.530     | 21 May 18 |                   |                   |              | 0.00              | -947.36     | -947.36                           | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 INR / USD EX.RATE 71.755 WITH NORTHERN TRUST  | 938,506.570     | 21 Sep 18 |                   |                   |              | 0.00              | 13,079.32   | 13,079.32                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 INR / USD EX.RATE 71.91 WITH NORTHERN TRUST  | 8,070,146.300   | 21 Sep 18 |                   |                   |              | 0.00              | 112,225.65  | 112,225.65                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139024 WITH NORTHERN    | -522,121.500    | 21 Sep 18 |                   |                   |              | 0.00              | -7,258.74   | -7,258.74                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN    | -19,595,822.020 | 21 Sep 18 |                   |                   |              | 0.00              | -272,504.83 | -272,504.83                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN    | -17,825,336.140 | 21 Sep 18 |                   |                   |              | 0.00              | -247,883.97 | -247,883.97                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN    | -15,177,001.370 | 21 Sep 18 |                   |                   |              | 0.00              | -211,055.51 | -211,055.51                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN    | -21,238,102.230 | 21 Sep 18 |                   |                   |              | 0.00              | -295,342.82 | -295,342.82                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN    | -33,052,984.860 | 21 Sep 18 |                   |                   |              | 0.00              | -459,643.79 | -459,643.79                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST | 3,074,042.240   | 22 Feb 18 |                   |                   |              | 0.00              | 47,340.30   | 47,340.30                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST | 25,451,639.830  | 22 Feb 18 |                   |                   |              | 0.00              | 391,955.65  | 391,955.65                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST | 9,689,185.570   | 22 Jan 18 |                   |                   |              | 0.00              | 151,737.30  | 151,737.30                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST | 6,025,098.060   | 22 Jan 18 |                   |                   |              | 0.00              | 94,355.93   | 94,355.93                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST | 10,866,453.780  | 22 Jan 18 |                   |                   |              | 0.00              | 170,173.89  | 170,173.89                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.705 WITH NORTHERN TRUST | 16,153,483.990  | 22 Jun 18 |                   |                   |              | 0.00              | 238,586.28  | 238,586.28                        | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.705 WITH NORTHERN TRUST | 169,434.670     | 22 Jun 18 |                   |                   |              | 0.00              | 2,502.54    | 2,502.54                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.85 WITH NORTHERN TRUST  | 5,013,581.910   | 22 Jun 18 |                   |                   |              | 0.00              | 73,892.14   | 73,892.14                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.85 WITH NORTHERN TRUST  | 5,729,713.320   | 22 Jun 18 |                   |                   |              | 0.00              | 84,446.77   | 84,446.77                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | -23,339,446.110 | 22 Jun 18 |                   |                   |              | 0.00              | -343,985.94 | -343,985.94                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | -7,992.590      | 22 Jun 18 |                   |                   |              | 0.00              | -117.80     | -117.80                           | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | -3,670,414.000  | 22 Jun 18 |                   |                   |              | 0.00              | -54,096.01  | -54,096.01                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 INR / USD EX.RATE 65.02 WITH NORTHERN TRUST  | 18,437,437.260  | 22 Mar 18 |                   |                   |              | 0.00              | 283,565.63  | 283,565.63                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 INR / USD EX.RATE 65.02 WITH NORTHERN TRUST  | 5,805,920.740   | 22 Mar 18 |                   |                   |              | 0.00              | 89,294.38   | 89,294.38                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN    | -5,175,033.140  | 22 May 18 |                   |                   |              | 0.00              | -76,092.24  | -76,092.24                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN    | -129,878.680    | 22 May 18 |                   |                   |              | 0.00              | -1,909.70   | -1,909.70                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN    | -16,015,238.100 | 22 May 18 |                   |                   |              | 0.00              | -235,483.58 | -235,483.58                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST  | 17,931,246.270  | 22 Nov 18 |                   |                   |              | 0.00              | 252,339.52  | 252,339.52                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST  | 9,391,231.440   | 22 Nov 18 |                   |                   |              | 0.00              | 132,159.18  | 132,159.18                        | 0.00          |

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Northern Trust

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST  | 3,547,094.410   | 22 Nov 18 |                   |                   |              | 0.00              | 49,916.89   | 49,916.89                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST  | 8,936,104.640   | 22 Nov 18 |                   |                   |              | 0.00              | 125,754.36  | 125,754.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST | 19,034,613.970  | 22 Nov 18 |                   |                   |              | 0.00              | 267,697.26  | 267,697.26                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST | 2,675,222.490   | 22 Nov 18 |                   |                   |              | 0.00              | 37,623.55   | 37,623.55                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST | 36,823,437.250  | 22 Nov 18 |                   |                   |              | 0.00              | 517,874.09  | 517,874.09                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140479 WITH NORTHERN    | -1,937,320.000  | 22 Nov 18 |                   |                   |              | 0.00              | -27,215.28  | -27,215.28                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN    | -3,992,535.540  | 22 Nov 18 |                   |                   |              | 0.00              | -56,149.86  | -56,149.86                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN    | -47,111,310.430 | 22 Nov 18 |                   |                   |              | 0.00              | -662,559.74 | -662,559.74                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN    | -304,254.400    | 22 Nov 18 |                   |                   |              | 0.00              | -4,278.95   | -4,278.95                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST | 5,947,647.620   | 22 Oct 18 |                   |                   |              | 0.00              | 81,267.56   | 81,267.56                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST | 3,455,081.800   | 22 Oct 18 |                   |                   |              | 0.00              | 47,209.60   | 47,209.60                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST | 28,888,416.100  | 22 Oct 18 |                   |                   |              | 0.00              | 394,725.99  | 394,725.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN    | -8,221,149.470  | 23 Apr 18 |                   |                   |              | 0.00              | -124,144.35 | -124,144.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN     | -8,221,149.610 | 23 Apr 18 |                   |                   |              | 0.00              | -124,144.36 | -124,144.36                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN     | -1,916,771.950 | 23 Apr 18 |                   |                   |              | 0.00              | -28,944.42  | -28,944.42                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 69.99 WITH NORTHERN TRUST   | 5,654,267.390  | 23 Aug 18 |                   |                   |              | 0.00              | 80,786.79   | 80,786.79                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 66,277,623.160 | 23 Aug 18 |                   |                   |              | 0.00              | 946,248.68  | 946,248.68                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 6,850,685.940  | 23 Aug 18 |                   |                   |              | 0.00              | 97,807.56   | 97,807.56                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 21,115,767.300 | 23 Aug 18 |                   |                   |              | 0.00              | 301,470.78  | 301,470.78                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 27,127,942.650 | 23 Aug 18 |                   |                   |              | 0.00              | 387,306.89  | 387,306.89                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 10,998,173.930 | 23 Aug 18 |                   |                   |              | 0.00              | 157,021.44  | 157,021.44                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 6,871,649.570  | 23 Aug 18 |                   |                   |              | 0.00              | 98,106.86   | 98,106.86                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | 21,070,942.570 | 23 Aug 18 |                   |                   |              | 0.00              | 300,830.82  | 300,830.82                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / INR EX.RATE 0.0142684 WITH NORTHERN     | -746,667.200   | 23 Aug 18 |                   |                   |              | 0.00              | -10,653.74  | -10,653.74                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / INR EX.RATE 0.0142684 WITH NORTHERN     | -1,714,330.000 | 23 Aug 18 |                   |                   |              | 0.00              | -24,460.73  | -24,460.73                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST   | 1,689,303.940  | 23 Feb 18 |                   |                   |              | 0.00              | 26,077.55   | 26,077.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST | 971,040.000     | 23 Feb 18 |                   |                   |              | 0.00              | 14,989.81   | 14,989.81                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST | 16,371,912.110  | 23 Feb 18 |                   |                   |              | 0.00              | 252,730.97  | 252,730.97                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST | 10,521,209.410  | 23 Feb 18 |                   |                   |              | 0.00              | 162,414.47  | 162,414.47                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 INR / USD EX.RATE 63.74 WITH NORTHERN TRUST | 5,117,350.810   | 23 Jan 18 |                   |                   |              | 0.00              | 80,284.76   | 80,284.76                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST | 13,724,818.870  | 23 Jul 18 |                   |                   |              | 0.00              | 199,895.41  | 199,895.41                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST | 14,948,274.400  | 23 Jul 18 |                   |                   |              | 0.00              | 217,714.45  | 217,714.45                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST | 986,346.040     | 23 Jul 18 |                   |                   |              | 0.00              | 14,365.66   | 14,365.66                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST | 41,554,442.460  | 23 Jul 18 |                   |                   |              | 0.00              | 605,220.54  | 605,220.54                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145486 WITH NORTHERN   | -12,199,820.840 | 23 Jul 18 |                   |                   |              | 0.00              | -177,490.66 | -177,490.66                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145486 WITH NORTHERN   | -13,517,650.610 | 23 Jul 18 |                   |                   |              | 0.00              | -196,663.28 | -196,663.28                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145645 WITH NORTHERN   | -5,412,641.960  | 23 Jul 18 |                   |                   |              | 0.00              | -78,832.54  | -78,832.54                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 INR / USD EX.RATE 68.16 WITH NORTHERN TRUST | 14,353,729.470  | 23 May 18 |                   |                   |              | 0.00              | 210,588.75  | 210,588.75                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN   | -6,630,544.860  | 23 May 18 |                   |                   |              | 0.00              | -97,030.00  | -97,030.00                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN      | -13,951,041.010 | 23 May 18 |                   |                   |              | 0.00              | -204,156.60 | -204,156.60                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN      | -8,723,731.630  | 23 May 18 |                   |                   |              | 0.00              | -127,661.25 | -127,661.25                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN      | -22,681,516.780 | 23 May 18 |                   |                   |              | 0.00              | -331,916.54 | -331,916.54                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146526 WITH NORTHERN      | -247,251.700    | 23 May 18 |                   |                   |              | 0.00              | -3,622.87   | -3,622.87                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST   | 35,565,833.560  | 23 Oct 18 |                   |                   |              | 0.00              | 482,543.02  | 482,543.02                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST   | 3,426,748.080   | 23 Oct 18 |                   |                   |              | 0.00              | 46,492.75   | 46,492.75                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST   | 17,493,145.520  | 23 Oct 18 |                   |                   |              | 0.00              | 237,340.01  | 237,340.01                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST   | 17,787,492.160  | 23 Oct 18 |                   |                   |              | 0.00              | 241,333.59  | 241,333.59                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / INR EX.RATE 0.0135612 WITH NORTHERN      | -141,588.720    | 23 Oct 18 |                   |                   |              | 0.00              | -1,920.11   | -1,920.11                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / INR EX.RATE 0.0135676 WITH NORTHERN      | -1,822,173.030  | 23 Oct 18 |                   |                   |              | 0.00              | -24,722.52  | -24,722.52                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / INR EX.RATE 0.015075 WITH NORTHERN TRUST | -2,048,020.080  | 24 Apr 18 |                   |                   |              | 0.00              | -30,873.90  | -30,873.90                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST  | 2,127,982.770   | 24 Aug 18 |                   |                   |              | 0.00              | 30,387.82   | 30,387.82                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST  | 2,025,598.590   | 24 Aug 18 |                   |                   |              | 0.00              | 28,925.76   | 28,925.76                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 3,321,072.930   | 24 Aug 18 |                   |                   |              | 0.00              | 47,425.27   | 47,425.27                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 1,777,677.840   | 24 Aug 18 |                   |                   |              | 0.00              | 25,385.42   | 25,385.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 2,696,956.630   | 24 Aug 18 |                   |                   |              | 0.00              | 38,512.82   | 38,512.82                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 1,363,329.560   | 24 Aug 18 |                   |                   |              | 0.00              | 19,468.49   | 19,468.49                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 2,308,626.250   | 24 Aug 18 |                   |                   |              | 0.00              | 32,967.42   | 32,967.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 5,497,942.940   | 24 Aug 18 |                   |                   |              | 0.00              | 78,511.20   | 78,511.20                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | 2,333,630.520   | 24 Aug 18 |                   |                   |              | 0.00              | 33,324.49   | 33,324.49                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.1575 WITH NORTHERN TRUST | 1,281,842.630   | 24 Aug 18 |                   |                   |              | 0.00              | 18,270.93   | 18,270.93                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / INR EX.RATE 0.0142536 WITH NORTHERN     | -34,032,401.540 | 24 Aug 18 |                   |                   |              | 0.00              | -485,085.72 | -485,085.72                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / INR EX.RATE 0.0142339 WITH NORTHERN     | -9,586,286.240  | 24 Dec 18 |                   |                   |              | 0.00              | -136,449.88 | -136,449.88                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / INR EX.RATE 0.0142339 WITH NORTHERN     | -1,649,440.610  | 24 Dec 18 |                   |                   |              | 0.00              | -23,477.91  | -23,477.91                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 INR / USD EX.RATE 63.59 WITH NORTHERN TRUST   | 8,427,788.150   | 24 Jan 18 |                   |                   |              | 0.00              | 132,533.23  | 132,533.23                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST  | 19,053,642.470  | 24 Jul 18 |                   |                   |              | 0.00              | 276,480.34  | 276,480.34                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST   | 16,873,684.280  | 24 Jul 18 |                   |                   |              | 0.00              | 244,847.77  | 244,847.77                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST   | 68,706,445.100  | 24 Jul 18 |                   |                   |              | 0.00              | 996,973.74  | 996,973.74                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 69.04 WITH NORTHERN TRUST    | 2,265,157.060   | 24 Jul 18 |                   |                   |              | 0.00              | 32,809.34   | 32,809.34                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN      | -4,077,307.870  | 24 Jul 18 |                   |                   |              | 0.00              | -59,057.18  | -59,057.18                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN      | -275,328.000    | 24 Jul 18 |                   |                   |              | 0.00              | -3,987.95   | -3,987.95                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN      | -11,657,056.890 | 24 Jul 18 |                   |                   |              | 0.00              | -168,844.97 | -168,844.97                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN      | -368,613.000    | 24 Jul 18 |                   |                   |              | 0.00              | -5,348.81   | -5,348.81                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN      | -3,630,245.480  | 24 Jul 18 |                   |                   |              | 0.00              | -52,677.15  | -52,677.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN      | -47,416,692.670 | 24 Jul 18 |                   |                   |              | 0.00              | -688,046.04 | -688,046.04                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | -389,956.580    | 24 May 18 |                   |                   |              | 0.00              | -5,701.54   | -5,701.54                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | -7,280,714.730  | 24 May 18 |                   |                   |              | 0.00              | -106,450.98 | -106,450.98                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | -664,275.130    | 24 May 18 |                   |                   |              | 0.00              | -9,712.33   | -9,712.33                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 INR / USD EX.RATE 73.215 WITH NORTHERN TRUST   | 3,296,537.280   | 24 Oct 18 |                   |                   |              | 0.00              | 45,025.44   | 45,025.44                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / INR EX.RATE 0.0136388 WITH NORTHERN    | -101,701,681.010 | 24 Oct 18 |                   |                   |              | 0.00              | -1,387,093.30 | -1,387,093.30                     | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST | 19,172,619.990   | 24 Sep 18 |                   |                   |              | 0.00              | 264,464.52    | 264,464.52                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST | 13,360,246.260   | 24 Sep 18 |                   |                   |              | 0.00              | 184,289.43    | 184,289.43                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST | 27,332,549.750   | 24 Sep 18 |                   |                   |              | 0.00              | 377,021.49    | 377,021.49                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST | 2,898,314.570    | 24 Sep 18 |                   |                   |              | 0.00              | 39,978.96     | 39,978.96                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / INR EX.RATE 0.0137518 WITH NORTHERN    | -10,225,893.410  | 24 Sep 18 |                   |                   |              | 0.00              | -140,623.96   | -140,623.96                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 INR / USD EX.RATE 66.645 WITH NORTHERN TRUST | 21,657,578.460   | 25 Apr 18 |                   |                   |              | 0.00              | 324,969.29    | 324,969.29                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 INR / USD EX.RATE 66.645 WITH NORTHERN TRUST | 64,810,612.960   | 25 Apr 18 |                   |                   |              | 0.00              | 972,475.25    | 972,475.25                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / INR EX.RATE 0.0149891 WITH NORTHERN    | -910,928.200     | 25 Apr 18 |                   |                   |              | 0.00              | -13,654.02    | -13,654.02                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 INR / USD EX.RATE 63.425 WITH NORTHERN TRUST | 5,398,171.000    | 25 Jan 18 |                   |                   |              | 0.00              | 85,111.09     | 85,111.09                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.725 WITH NORTHERN TRUST | 8,977,451.210    | 25 Jul 18 |                   |                   |              | 0.00              | 130,628.61    | 130,628.61                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.76 WITH NORTHERN TRUST  | 12,730,185.790   | 25 Jul 18 |                   |                   |              | 0.00              | 185,139.41    | 185,139.41                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.76 WITH NORTHERN TRUST  | 8,975,838.790    | 25 Jul 18 |                   |                   |              | 0.00              | 130,538.67    | 130,538.67                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.815 WITH NORTHERN TRUST | 2,933,484.300   | 25 Jul 18 |                   |                   |              | 0.00              | 42,628.56   | 42,628.56                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145266 WITH NORTHERN    | -14,987,711.390 | 25 Jul 18 |                   |                   |              | 0.00              | -217,719.94 | -217,719.94                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145307 WITH NORTHERN    | -540,286.200    | 25 Jul 18 |                   |                   |              | 0.00              | -7,850.71   | -7,850.71                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN    | -13,597,755.500 | 25 Jul 18 |                   |                   |              | 0.00              | -197,598.71 | -197,598.71                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN    | -17,275.100     | 25 Jul 18 |                   |                   |              | 0.00              | -251.04     | -251.04                           | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN    | -1,093,970.000  | 25 Jul 18 |                   |                   |              | 0.00              | -15,897.26  | -15,897.26                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145433 WITH NORTHERN    | -2,338,320.000  | 25 Jul 18 |                   |                   |              | 0.00              | -34,006.98  | -34,006.98                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145507 WITH NORTHERN    | -8,975,838.790  | 25 Jul 18 |                   |                   |              | 0.00              | -130,605.15 | -130,605.15                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1 WITH NORTHERN TRUST   | 7,520,029.180   | 25 Jun 18 |                   |                   |              | 0.00              | 110,426.27  | 110,426.27                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1 WITH NORTHERN TRUST   | 11,150,910.160  | 25 Jun 18 |                   |                   |              | 0.00              | 163,743.17  | 163,743.17                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.165 WITH NORTHERN TRUST | 1,677,096.710   | 25 Jun 18 |                   |                   |              | 0.00              | 24,603.49   | 24,603.49                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146703 WITH NORTHERN    | -525,171.650    | 25 Jun 18 |                   |                   |              | 0.00              | -7,704.42   | -7,704.42                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146703 WITH NORTHERN    | -7,835,370.070  | 25 Jun 18 |                   |                   |              | 0.00              | -114,947.11 | -114,947.11                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 25 MAY 2018 USD / INR EX.RATE 0.0146499 WITH NORTHERN    | -48,838.570     | 25 May 18 |                   |                   |              | 0.00              | -715.48     | -715.48                           | 0.00          |
| FX DEAL TRANACTED ON 25 MAY 2018 USD / INR EX.RATE 0.0146499 WITH NORTHERN    | -11,772,626.850 | 25 May 18 |                   |                   |              | 0.00              | -172,467.43 | -172,467.43                       | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 INR / USD EX.RATE 73.217 WITH NORTHERN TRUST | 4,975,542.330   | 25 Oct 18 |                   |                   |              | 0.00              | 67,956.11   | 67,956.11                         | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 INR / USD EX.RATE 73.3 WITH NORTHERN TRUST   | 18,452,167.490  | 25 Oct 18 |                   |                   |              | 0.00              | 251,734.89  | 251,734.89                        | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -29,492,778.530 | 25 Oct 18 |                   |                   |              | 0.00              | -402,357.14 | -402,357.14                       | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -17,325,073.150 | 25 Oct 18 |                   |                   |              | 0.00              | -236,358.43 | -236,358.43                       | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -5,867,150.320  | 25 Oct 18 |                   |                   |              | 0.00              | -80,042.98  | -80,042.98                        | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -38,821,889.360 | 25 Oct 18 |                   |                   |              | 0.00              | -529,630.14 | -529,630.14                       | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -4,822,771.270  | 25 Oct 18 |                   |                   |              | 0.00              | -65,794.97  | -65,794.97                        | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -13,828,145.020 | 25 Oct 18 |                   |                   |              | 0.00              | -188,651.36 | -188,651.36                       | 0.00          |
| FX DEAL TRANACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | -7,233,082.330  | 25 Oct 18 |                   |                   |              | 0.00              | -98,677.79  | -98,677.79                        | 0.00          |
| FX DEAL TRANACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 912,367.080     | 25 Sep 18 |                   |                   |              | 0.00              | 12,548.37   | 12,548.37                         | 0.00          |
| FX DEAL TRANACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 3,274,958.360   | 25 Sep 18 |                   |                   |              | 0.00              | 45,042.61   | 45,042.61                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 2,795,353.250   | 25 Sep 18 |                   |                   |              | 0.00              | 38,446.30   | 38,446.30                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 6,440,577.160   | 25 Sep 18 |                   |                   |              | 0.00              | 88,581.41   | 88,581.41                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 5,112,195.050   | 25 Sep 18 |                   |                   |              | 0.00              | 70,311.31   | 70,311.31                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 14,846,850.710  | 25 Sep 18 |                   |                   |              | 0.00              | 204,198.31  | 204,198.31                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 15,761,803.230  | 25 Sep 18 |                   |                   |              | 0.00              | 216,782.24  | 216,782.24                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 8,870,468.120   | 25 Sep 18 |                   |                   |              | 0.00              | 122,001.27  | 122,001.27                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 11,888,103.160  | 25 Sep 18 |                   |                   |              | 0.00              | 163,504.75  | 163,504.75                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 3,511,169.510   | 25 Sep 18 |                   |                   |              | 0.00              | 48,291.38   | 48,291.38                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | 3,776,917.110   | 25 Sep 18 |                   |                   |              | 0.00              | 51,946.38   | 51,946.38                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN    | -13,873,529.350 | 25 Sep 18 |                   |                   |              | 0.00              | -190,457.96 | -190,457.96                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN    | -1,339,737.500  | 25 Sep 18 |                   |                   |              | 0.00              | -18,392.12  | -18,392.12                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN    | -992,211.000    | 25 Sep 18 |                   |                   |              | 0.00              | -13,621.23  | -13,621.23                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137536 WITH NORTHERN    | -990,373.800    | 25 Sep 18 |                   |                   |              | 0.00              | -13,621.25  | -13,621.25                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST  | 16,163,557.230  | 26 Apr 18 |                   |                   |              | 0.00              | 242,096.27  | 242,096.27                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST  | 4,970,571.430   | 26 Apr 18 |                   |                   |              | 0.00              | 74,448.76   | 74,448.76                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST  | 2,452,698.060   | 26 Apr 18 |                   |                   |              | 0.00              | 36,736.28   | 36,736.28                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 INR / USD EX.RATE 70.01 WITH NORTHERN TRUST   | 35,215,571.090  | 26 Dec 18 |                   |                   |              | 0.00              | 503,007.73  | 503,007.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 INR / USD EX.RATE 70.01 WITH NORTHERN TRUST   | 4,428,076.020   | 26 Dec 18 |                   |                   |              | 0.00              | 63,249.19   | 63,249.19                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | -9,085,610.710  | 26 Dec 18 |                   |                   |              | 0.00              | -129,775.90 | -129,775.90                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | -5,316,098.980  | 26 Dec 18 |                   |                   |              | 0.00              | -75,933.42  | -75,933.42                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | -1,854,151.180  | 26 Dec 18 |                   |                   |              | 0.00              | -26,484.09  | -26,484.09                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | -18,100,487.720 | 26 Dec 18 |                   |                   |              | 0.00              | -258,541.46 | -258,541.46                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | -17,101,692.450 | 26 Dec 18 |                   |                   |              | 0.00              | -244,275.00 | -244,275.00                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 INR / USD EX.RATE 64.6075 WITH NORTHERN TRUST | 12,639,212.070  | 26 Feb 18 |                   |                   |              | 0.00              | 195,630.73  | 195,630.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 INR / USD EX.RATE 64.6075 WITH NORTHERN TRUST | 2,590,010.540   | 26 Feb 18 |                   |                   |              | 0.00              | 40,088.39   | 40,088.39                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / INR EX.RATE 0.0154595 WITH NORTHERN     | -2,252,415.000  | 26 Feb 18 |                   |                   |              | 0.00              | -34,821.29  | -34,821.29                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6225 WITH NORTHERN TRUST | 22,789,729.190  | 26 Jul 18 |                   |                   |              | 0.00              | 332,102.87  | 332,102.87                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | 2,199,231.850   | 26 Jul 18 |                   |                   |              | 0.00              | 32,013.27   | 32,013.27                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | 2,900,419.660   | 26 Jul 18 |                   |                   |              | 0.00              | 42,220.16   | 42,220.16                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | 9,237,114.080   | 26 Jul 18 |                   |                   |              | 0.00              | 134,460.70  | 134,460.70                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN     | -6,339,101.490  | 26 Jul 18 |                   |                   |              | 0.00              | -92,275.58  | -92,275.58                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN     | -10,818,949.140 | 26 Jul 18 |                   |                   |              | 0.00              | -157,486.80 | -157,486.80                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN     | -11,505,465.050 | 26 Jul 18 |                   |                   |              | 0.00              | -167,480.11 | -167,480.11                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN     | -3,346,860.000  | 26 Jul 18 |                   |                   |              | 0.00              | -48,718.80  | -48,718.80                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN     | -13,530,077.240 | 26 Jul 18 |                   |                   |              | 0.00              | -196,951.52 | -196,951.52                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 INR / USD EX.RATE 68.115 WITH NORTHERN TRUST  | 4,793,569.110   | 26 Jun 18 |                   |                   |              | 0.00              | 70,374.65   | 70,374.65                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 INR / USD EX.RATE 68.115 WITH NORTHERN TRUST  | 3,372,769.750   | 26 Jun 18 |                   |                   |              | 0.00              | 49,515.82   | 49,515.82                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146681 WITH NORTHERN     | -75,499.880     | 26 Jun 18 |                   |                   |              | 0.00              | -1,107.44   | -1,107.44                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146811 WITH NORTHERN     | -6,929,524.890  | 26 Jun 18 |                   |                   |              | 0.00              | -101,732.73 | -101,732.73                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146811 WITH NORTHERN    | -384,329.860    | 26 Jun 18 |                   |                   |              | 0.00              | -5,642.37   | -5,642.37                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 INR / USD EX.RATE 64.875 WITH NORTHERN TRUST | 4,122,999.310   | 26 Mar 18 |                   |                   |              | 0.00              | 63,552.98   | 63,552.98                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 INR / USD EX.RATE 70.678 WITH NORTHERN TRUST | 49,037,085.780  | 26 Nov 18 |                   |                   |              | 0.00              | 693,809.75  | 693,809.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / INR EX.RATE 0.0141487 WITH NORTHERN    | -1,363,031.460  | 26 Nov 18 |                   |                   |              | 0.00              | -19,285.09  | -19,285.09                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / INR EX.RATE 0.0141487 WITH NORTHERN    | -58,668,782.140 | 26 Nov 18 |                   |                   |              | 0.00              | -830,085.49 | -830,085.49                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST | 7,152,005.010   | 26 Oct 18 |                   |                   |              | 0.00              | 97,562.37   | 97,562.37                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST | 3,875,732.520   | 26 Oct 18 |                   |                   |              | 0.00              | 52,869.88   | 52,869.88                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST | 4,635,204.480   | 26 Oct 18 |                   |                   |              | 0.00              | 63,230.04   | 63,230.04                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.39 WITH NORTHERN TRUST  | 17,044,265.910  | 26 Oct 18 |                   |                   |              | 0.00              | 232,242.35  | 232,242.35                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN    | -6,874,179.720  | 26 Oct 18 |                   |                   |              | 0.00              | -93,666.44  | -93,666.44                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN    | -22,129,110.850 | 26 Oct 18 |                   |                   |              | 0.00              | -301,527.60 | -301,527.60                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN    | -19,054,510.510 | 26 Oct 18 |                   |                   |              | 0.00              | -259,633.61 | -259,633.61                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST | 13,896,759.060  | 26 Sep 18 |                   |                   |              | 0.00              | 191,447.06  | 191,447.06                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST  | 7,209,242.330   | 26 Sep 18 |                   |                   |              | 0.00              | 99,317.27   | 99,317.27                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST  | 7,150,090.390   | 26 Sep 18 |                   |                   |              | 0.00              | 98,502.37   | 98,502.37                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.728 WITH NORTHERN TRUST  | 1,972,611.420   | 26 Sep 18 |                   |                   |              | 0.00              | 27,123.14   | 27,123.14                         | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / INR EX.RATE 0.0137499 WITH NORTHERN     | -243,648.000    | 26 Sep 18 |                   |                   |              | 0.00              | -3,350.13   | -3,350.13                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 INR / USD EX.RATE 66.635 WITH NORTHERN TRUST  | 8,815,181.490   | 27 Apr 18 |                   |                   |              | 0.00              | 132,290.56  | 132,290.56                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 INR / USD EX.RATE 66.635 WITH NORTHERN TRUST  | 17,064,221.920  | 27 Apr 18 |                   |                   |              | 0.00              | 256,084.97  | 256,084.97                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / INR EX.RATE 0.0149802 WITH NORTHERN     | -30,780,667.050 | 27 Apr 18 |                   |                   |              | 0.00              | -461,099.05 | -461,099.05                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / INR EX.RATE 0.0149802 WITH NORTHERN     | -16,263,516.700 | 27 Apr 18 |                   |                   |              | 0.00              | -243,629.94 | -243,629.94                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 INR / USD EX.RATE 69.8975 WITH NORTHERN TRUST | 17,547,353.840  | 27 Aug 18 |                   |                   |              | 0.00              | 251,044.08  | 251,044.08                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | 1,062,446.000   | 27 Feb 18 |                   |                   |              | 0.00              | 16,395.77   | 16,395.77                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | 13,768,878.570  | 27 Feb 18 |                   |                   |              | 0.00              | 212,482.69  | 212,482.69                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | 10,019,236.900  | 27 Feb 18 |                   |                   |              | 0.00              | 154,617.85  | 154,617.85                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | 6,032,544.550   | 27 Feb 18 |                   |                   |              | 0.00              | 93,094.82   | 93,094.82                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST     | 8,323,115.880  | 27 Feb 18 |                   |                   |              | 0.00              | 128,443.15  | 128,443.15                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST     | 7,037,490.000  | 27 Feb 18 |                   |                   |              | 0.00              | 108,603.24  | 108,603.24                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.885 WITH NORTHERN TRUST   | 2,196,579.670  | 27 Feb 18 |                   |                   |              | 0.00              | 33,853.43   | 33,853.43                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | 6,091,054.640  | 27 Jul 18 |                   |                   |              | 0.00              | 88,862.13   | 88,862.13                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | 17,810,940.120 | 27 Jul 18 |                   |                   |              | 0.00              | 259,843.02  | 259,843.02                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | 17,723,654.420 | 27 Jul 18 |                   |                   |              | 0.00              | 258,569.62  | 258,569.62                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.71 WITH NORTHERN TRUST    | 1,182,567.680  | 27 Jul 18 |                   |                   |              | 0.00              | 17,211.00   | 17,211.00                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.0145539 WITH NORTHERN      | -3,081,735.840 | 27 Jul 18 |                   |                   |              | 0.00              | -44,851.34  | -44,851.34                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.0145539 WITH NORTHERN      | -131,848.000   | 27 Jul 18 |                   |                   |              | 0.00              | -1,918.91   | -1,918.91                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.014589 WITH NORTHERN TRUST | -8,410,155.490 | 27 Jul 18 |                   |                   |              | 0.00              | -122,695.39 | -122,695.39                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.014589 WITH NORTHERN TRUST | -206,860.000   | 27 Jul 18 |                   |                   |              | 0.00              | -3,017.87   | -3,017.87                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | 2,063,068.080  | 27 Jun 18 |                   |                   |              | 0.00              | 30,119.98   | 30,119.98                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | 32,382,834.970 | 27 Jun 18 |                   |                   |              | 0.00              | 472,776.63  | 472,776.63                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN     | -226,644.350    | 27 Jun 18 |                   |                   |              | 0.00              | -3,305.78   | -3,305.78                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 INR / USD EX.RATE 64.7475 WITH NORTHERN TRUST | 2,748,593.990   | 27 Mar 18 |                   |                   |              | 0.00              | 42,450.97   | 42,450.97                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / INR EX.RATE 0.0154446 WITH NORTHERN     | -15,370,239.410 | 27 Mar 18 |                   |                   |              | 0.00              | -237,387.38 | -237,387.38                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 INR / USD EX.RATE 70.828 WITH NORTHERN TRUST  | 14,015,193.890  | 27 Nov 18 |                   |                   |              | 0.00              | 197,876.46  | 197,876.46                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0140928 WITH NORTHERN     | -638,148.500    | 27 Nov 18 |                   |                   |              | 0.00              | -8,993.33   | -8,993.33                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN     | -19,800,186.350 | 27 Nov 18 |                   |                   |              | 0.00              | -279,411.07 | -279,411.07                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN     | -8,721,405.820  | 27 Nov 18 |                   |                   |              | 0.00              | -123,072.45 | -123,072.45                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN     | -13,967,712.900 | 27 Nov 18 |                   |                   |              | 0.00              | -197,105.91 | -197,105.91                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST  | 16,612,302.830  | 27 Sep 18 |                   |                   |              | 0.00              | 228,879.50  | 228,879.50                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST  | 40,383,446.560  | 27 Sep 18 |                   |                   |              | 0.00              | 556,391.43  | 556,391.43                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST  | 22,348,939.820  | 27 Sep 18 |                   |                   |              | 0.00              | 307,917.22  | 307,917.22                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST  | 16,481,280.700  | 27 Sep 18 |                   |                   |              | 0.00              | 227,074.31  | 227,074.31                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137561 WITH NORTHERN     | -163,208.000    | 27 Sep 18 |                   |                   |              | 0.00              | -2,245.11   | -2,245.11                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137561 WITH NORTHERN     | -2,637,944.000  | 27 Sep 18 |                   |                   |              | 0.00              | -36,287.83  | -36,287.83                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN     | -187,576.000    | 27 Sep 18 |                   |                   |              | 0.00              | -2,584.37   | -2,584.37                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN     | -59,282,220.710 | 27 Sep 18 |                   |                   |              | 0.00              | -816,773.27 | -816,773.27                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN     | -2,617,980.980  | 27 Sep 18 |                   |                   |              | 0.00              | -36,069.78  | -36,069.78                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN     | -8,344,258.180  | 28 Aug 18 |                   |                   |              | 0.00              | -118,778.63 | -118,778.63                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN     | -54,291,347.960 | 28 Aug 18 |                   |                   |              | 0.00              | -772,825.08 | -772,825.08                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN     | -16,683,943.680 | 28 Aug 18 |                   |                   |              | 0.00              | -237,492.17 | -237,492.17                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN     | -38,124,636.860 | 28 Aug 18 |                   |                   |              | 0.00              | -542,695.59 | -542,695.59                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN     | -23,150,841.460 | 28 Aug 18 |                   |                   |              | 0.00              | -329,547.00 | -329,547.00                       | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142495 WITH NORTHERN     | -7,867,860.060  | 28 Aug 18 |                   |                   |              | 0.00              | -112,112.91 | -112,112.91                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 7,361,688.940   | 28 Feb 18 |                   |                   |              | 0.00              | 113,252.40  | 113,252.40                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 34,385,775.410  | 28 Feb 18 |                   |                   |              | 0.00              | 528,991.58  | 528,991.58                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 13,377,678.110  | 28 Feb 18 |                   |                   |              | 0.00              | 205,802.52  | 205,802.52                        | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 5,969,792.340  | 28 Feb 18 |                   |                   |              | 0.00              | 91,839.43  | 91,839.43                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 30,658,490.430 | 28 Feb 18 |                   |                   |              | 0.00              | 471,650.94 | 471,650.94                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 21,615,714.350 | 28 Feb 18 |                   |                   |              | 0.00              | 332,536.66 | 332,536.66                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 16,535,155.550 | 28 Feb 18 |                   |                   |              | 0.00              | 254,377.22 | 254,377.22                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 15,953,825.630 | 28 Feb 18 |                   |                   |              | 0.00              | 245,434.03 | 245,434.03                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 6,545,199.550  | 28 Feb 18 |                   |                   |              | 0.00              | 100,691.50 | 100,691.50                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 17,679,029.850 | 28 Feb 18 |                   |                   |              | 0.00              | 271,974.61 | 271,974.61                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 54,457,076.920 | 28 Feb 18 |                   |                   |              | 0.00              | 837,768.96 | 837,768.96                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 20,163,968.240 | 28 Feb 18 |                   |                   |              | 0.00              | 310,202.97 | 310,202.97                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 12,596,429.310 | 28 Feb 18 |                   |                   |              | 0.00              | 193,783.77 | 194,168.36                        | 384.59        |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 18,256,608.560 | 28 Feb 18 |                   |                   |              | 0.00              | 280,860.10 | 280,860.10                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 32,769,249.810 | 28 Feb 18 |                   |                   |              | 0.00              | 504,122.92 | 504,122.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 5,932,818.830  | 28 Feb 18 |                   |                   |              | 0.00              | 91,270.63  | 91,270.63                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                       |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 7,344,119.030  | 28 Feb 18 |                   |                   |              | 0.00              | 112,982.10  | 112,982.10                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | 5,848,562.190  | 28 Feb 18 |                   |                   |              | 0.00              | 89,974.42   | 89,974.42                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / INR EX.RATE 0.0153651 WITH NORTHERN     | -3,574,244.400 | 28 Feb 18 |                   |                   |              | 0.00              | -54,918.67  | -54,918.67                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 8,985,056.320  | 28 Jun 18 |                   |                   |              | 0.00              | 130,501.91  | 130,501.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 50,550,657.520 | 28 Jun 18 |                   |                   |              | 0.00              | 734,214.34  | 734,214.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 14,583,385.660 | 28 Jun 18 |                   |                   |              | 0.00              | 211,813.88  | 211,813.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 15,999,845.200 | 28 Jun 18 |                   |                   |              | 0.00              | 232,387.00  | 232,387.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 4,712,837.820  | 28 Jun 18 |                   |                   |              | 0.00              | 68,450.80   | 68,450.80                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | 1,311,052.180  | 28 Jun 18 |                   |                   |              | 0.00              | 19,042.15   | 19,042.15                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.97 WITH NORTHERN TRUST   | 7,350,316.360  | 28 Jun 18 |                   |                   |              | 0.00              | 106,572.66  | 106,572.66                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN     | -8,115,033.720 | 28 Jun 18 |                   |                   |              | 0.00              | -117,660.34 | -117,660.34                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN     | -2,906,039.000 | 28 Jun 18 |                   |                   |              | 0.00              | -42,134.83  | -42,134.83                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN     | -1,417,580.000 | 28 Jun 18 |                   |                   |              | 0.00              | -20,553.57  | -20,553.57                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN   | -179,491.280    | 28 Jun 18 |                   |                   |              | 0.00              | -2,602.45   | -2,602.45                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN   | -3,188,928.920  | 28 Jun 18 |                   |                   |              | 0.00              | -46,317.05  | -46,317.05                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN   | -3,196,451.920  | 28 Jun 18 |                   |                   |              | 0.00              | -46,426.32  | -46,426.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN   | -8,678,514.860  | 28 Jun 18 |                   |                   |              | 0.00              | -126,049.60 | -126,049.60                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST | 47,334,276.000  | 28 Mar 18 |                   |                   |              | 0.00              | 729,678.99  | 729,678.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST | 34,930,816.610  | 28 Mar 18 |                   |                   |              | 0.00              | 538,474.13  | 538,474.13                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST | 47,978,486.750  | 28 Mar 18 |                   |                   |              | 0.00              | 739,609.78  | 739,609.78                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / INR EX.RATE 0.0148214 WITH NORTHERN   | -1,778,551.820  | 28 May 18 |                   |                   |              | 0.00              | -26,360.63  | -26,360.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / INR EX.RATE 0.0148214 WITH NORTHERN   | -6,902,851.810  | 28 May 18 |                   |                   |              | 0.00              | -102,309.94 | -102,309.94                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN   | -20,251,605.590 | 28 Nov 18 |                   |                   |              | 0.00              | -286,492.84 | -286,492.84                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN   | -4,226,030.560  | 28 Nov 18 |                   |                   |              | 0.00              | -59,784.27  | -59,784.27                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN   | -18,842,464.850 | 28 Nov 18 |                   |                   |              | 0.00              | -266,558.18 | -266,558.18                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN   | -14,466,386.370 | 28 Nov 18 |                   |                   |              | 0.00              | -204,651.23 | -204,651.23                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 INR / USD EX.RATE 72.455 WITH NORTHERN TRUST | 8,156,603.380   | 28 Sep 18 |                   |                   |              | 0.00              | 112,574.75  | 112,574.75                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0137751 WITH NORTHERN    | -18,026,237.890 | 28 Sep 18 |                   |                   |              | 0.00              | -248,312.39 | -248,312.39                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0137751 WITH NORTHERN    | -292,978.800    | 28 Sep 18 |                   |                   |              | 0.00              | -4,035.80   | -4,035.80                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0138017 WITH NORTHERN    | -2,953,000.300  | 28 Sep 18 |                   |                   |              | 0.00              | -40,756.34  | -40,756.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0138017 WITH NORTHERN    | -1,029,957.600  | 28 Sep 18 |                   |                   |              | 0.00              | -14,215.13  | -14,215.13                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / INR EX.RATE 0.0141838 WITH NORTHERN    | -322,448.000    | 29 Aug 18 |                   |                   |              | 0.00              | -4,573.54   | -4,573.54                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / INR EX.RATE 0.0141838 WITH NORTHERN    | -474,322.500    | 29 Aug 18 |                   |                   |              | 0.00              | -6,727.69   | -6,727.69                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 INR / USD EX.RATE 63.49 WITH NORTHERN TRUST  | 4,126,161.340   | 29 Jan 18 |                   |                   |              | 0.00              | 64,989.15   | 64,989.15                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 INR / USD EX.RATE 63.49 WITH NORTHERN TRUST  | 23,471,380.500  | 29 Jan 18 |                   |                   |              | 0.00              | 369,686.26  | 369,686.26                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 6,815,658.710   | 29 Jun 18 |                   |                   |              | 0.00              | 99,505.93   | 99,505.93                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 33,273,416.340  | 29 Jun 18 |                   |                   |              | 0.00              | 485,778.76  | 485,778.76                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 1,275,094.140   | 29 Jun 18 |                   |                   |              | 0.00              | 18,615.87   | 18,615.87                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 430,864.020     | 29 Jun 18 |                   |                   |              | 0.00              | 6,290.44    | 6,290.44                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 8,796,541.720   | 29 Jun 18 |                   |                   |              | 0.00              | 128,426.04   | 128,426.04                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 680,182.790     | 29 Jun 18 |                   |                   |              | 0.00              | 9,930.40     | 9,930.40                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 8,341,804.830   | 29 Jun 18 |                   |                   |              | 0.00              | 121,787.06   | 121,787.06                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST | 16,550,549.480  | 29 Jun 18 |                   |                   |              | 0.00              | 241,631.50   | 241,631.50                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / INR EX.RATE 0.0145794 WITH NORTHERN    | -42,495.980     | 29 Jun 18 |                   |                   |              | 0.00              | -619.57      | -619.57                           | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / INR EX.RATE 0.0145996 WITH NORTHERN    | -16,227,584.570 | 29 Jun 18 |                   |                   |              | 0.00              | -236,916.34  | -236,916.34                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 INR / USD EX.RATE 67.73 WITH NORTHERN TRUST  | 99,561,684.450  | 29 May 18 |                   |                   |              | 0.00              | 1,469,979.10 | 1,469,979.10                      | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 INR / USD EX.RATE 67.73 WITH NORTHERN TRUST  | 33,308,309.830  | 29 May 18 |                   |                   |              | 0.00              | 491,780.74   | 491,780.74                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / INR EX.RATE 0.0147406 WITH NORTHERN    | -521,863.460    | 29 May 18 |                   |                   |              | 0.00              | -7,692.56    | -7,692.56                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 INR / USD EX.RATE 69.855 WITH NORTHERN TRUST | 6,127,196.240   | 29 Nov 18 |                   |                   |              | 0.00              | 87,713.07    | 87,713.07                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / INR EX.RATE 0.0142918 WITH NORTHERN    | -25,969,229.770 | 29 Nov 18 |                   |                   |              | 0.00              | -371,148.06  | -371,148.06                       | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / INR EX.RATE 0.0143041 WITH NORTHERN    | -91,068.000     | 29 Nov 18 |                   |                   |              | 0.00              | -1,302.65    | -1,302.65                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST | 40,454,926.510  | 29 Oct 18 |                   |                   |              | 0.00              | 551,419.98   | 551,419.98                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST | 32,274,354.900 | 29 Oct 18 |                   |                   |              | 0.00              | 439,914.88   | 439,914.88                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST | 42,597,469.290 | 29 Oct 18 |                   |                   |              | 0.00              | 580,623.86   | 580,623.86                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST | 11,188,154.650 | 29 Oct 18 |                   |                   |              | 0.00              | 152,499.89   | 152,499.89                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 INR / USD EX.RATE 70.655 WITH NORTHERN TRUST | 23,907,298.870 | 30 Aug 18 |                   |                   |              | 0.00              | 338,366.70   | 338,366.70                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / INR EX.RATE 0.0141313 WITH NORTHERN    | -2,755,504.000 | 30 Aug 18 |                   |                   |              | 0.00              | -38,938.80   | -38,938.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / INR EX.RATE 0.0141313 WITH NORTHERN    | -2,522,372.070 | 30 Aug 18 |                   |                   |              | 0.00              | -35,644.34   | -35,737.77                        | -93.43        |
| FX DEAL TRANSACTED ON 30 JAN 2018 INR / USD EX.RATE 63.675 WITH NORTHERN TRUST | 3,813,431.920  | 30 Jan 18 |                   |                   |              | 0.00              | 59,889.00    | 59,889.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / INR EX.RATE 0.0157048 WITH NORTHERN    | -540,386.170   | 30 Jan 18 |                   |                   |              | 0.00              | -8,486.63    | -8,486.63                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 3,180,937.020  | 30 Jul 18 |                   |                   |              | 0.00              | 46,305.22    | 46,305.22                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 51,875,294.790 | 30 Jul 18 |                   |                   |              | 0.00              | 755,153.87   | 755,153.87                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 27,838,511.100 | 30 Jul 18 |                   |                   |              | 0.00              | 405,248.00   | 405,248.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 88,345,861.210 | 30 Jul 18 |                   |                   |              | 0.00              | 1,286,059.56 | 1,286,059.56                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 54,331,519.750 | 30 Jul 18 |                   |                   |              | 0.00              | 790,909.38   | 790,909.38                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 9,593,687.230  | 30 Jul 18 |                   |                   |              | 0.00              | 139,656.27   | 139,656.27                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 11,963,187.170 | 30 Jul 18 |                   |                   |              | 0.00              | 174,149.31   | 174,149.31                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 21,012,894.040 | 30 Jul 18 |                   |                   |              | 0.00              | 305,886.80   | 305,886.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 98,706,804.260 | 30 Jul 18 |                   |                   |              | 0.00              | 1,436,884.84 | 1,436,884.84                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 72,958,850.890 | 30 Jul 18 |                   |                   |              | 0.00              | 1,062,069.30 | 1,062,069.30                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 49,959,925.480 | 30 Jul 18 |                   |                   |              | 0.00              | 727,271.64   | 727,271.64                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 67,474,972.420 | 30 Jul 18 |                   |                   |              | 0.00              | 982,239.94   | 982,239.94                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 1,587,115.700  | 30 Jul 18 |                   |                   |              | 0.00              | 23,103.80    | 23,103.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | 80,996,255.270 | 30 Jul 18 |                   |                   |              | 0.00              | 1,179,070.61 | 1,179,070.61                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / INR EX.RATE 0.0145402 WITH NORTHERN    | -1,012,528.000 | 30 Jul 18 |                   |                   |              | 0.00              | -14,722.33   | -14,722.33                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / INR EX.RATE 0.0145571 WITH NORTHERN    | -7,287,496.510 | 30 Jul 18 |                   |                   |              | 0.00              | -106,084.82  | -106,084.82                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 INR / USD EX.RATE 67.555 WITH NORTHERN TRUST | 15,501,285.500 | 30 May 18 |                   |                   |              | 0.00              | 229,461.71   | 229,461.71                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / INR EX.RATE 0.0147645 WITH NORTHERN    | -143,995.810   | 30 May 18 |                   |                   |              | 0.00              | -2,126.03    | -2,126.03                         | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                      |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | 17,619,479.740 | 30 Nov 18 |                   |                   |              | 0.00              | 253,280.81 | 253,280.81                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | 28,981,535.970 | 30 Nov 18 |                   |                   |              | 0.00              | 416,610.88 | 416,610.88                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | 3,477,506.460  | 30 Nov 18 |                   |                   |              | 0.00              | 49,989.31  | 49,989.31                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | 14,911,771.770 | 30 Nov 18 |                   |                   |              | 0.00              | 214,357.39 | 214,357.39                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 INR / USD EX.RATE 73.54 WITH NORTHERN TRUST  | 6,628,957.040  | 30 Oct 18 |                   |                   |              | 0.00              | 90,140.84  | 90,140.84                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | 7,941,700.350  | 31 Aug 18 |                   |                   |              | 0.00              | 112,060.11 | 112,060.11                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | 7,939,609.110  | 31 Aug 18 |                   |                   |              | 0.00              | 112,030.61 | 112,030.61                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | 7,929,576.880  | 31 Aug 18 |                   |                   |              | 0.00              | 111,889.05 | 111,889.05                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | 12,510,430.530 | 31 Aug 18 |                   |                   |              | 0.00              | 176,526.46 | 176,526.46                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / INR EX.RATE 0.0140905 WITH NORTHERN    | -1,423,360.000 | 31 Aug 18 |                   |                   |              | 0.00              | -20,055.80 | -20,055.80                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / INR EX.RATE 0.0141103 WITH NORTHERN    | -1,257,736.000 | 31 Aug 18 |                   |                   |              | 0.00              | -17,747.09 | -17,747.09                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / INR EX.RATE 0.0143133 WITH NORTHERN    | -2,079,452.250 | 31 Dec 18 |                   |                   |              | 0.00              | -29,763.91 | -29,785.18                        | -21.27        |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST | 44,246,429.930 | 31 Jan 18 |                   |                   |              | 0.00              | 695,206.69 | 695,206.69                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                        |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST   | 4,566,661.090   | 31 Jan 18 |                   |                   |              | 0.00              | 71,752.08     | 71,752.08                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST   | 4,769,153.380   | 31 Jan 18 |                   |                   |              | 0.00              | 74,933.67     | 74,933.67                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.675 WITH NORTHERN TRUST   | 1,603,047.000   | 31 Jan 18 |                   |                   |              | 0.00              | 25,175.45     | 25,175.45                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN      | -1,441,129.950  | 31 Jan 18 |                   |                   |              | 0.00              | -22,621.93    | -22,621.93                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN      | -605,007.900    | 31 Jan 18 |                   |                   |              | 0.00              | -9,497.02     | -9,497.02                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN      | -665,244.280    | 31 Jan 18 |                   |                   |              | 0.00              | -10,442.58    | -10,442.58                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0157048 WITH NORTHERN      | -73,448,892.840 | 31 Jan 18 |                   |                   |              | 0.00              | -1,153,496.55 | -1,153,496.55                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 INR / USD EX.RATE 68.565 WITH NORTHERN TRUST   | 2,953,347.510   | 31 Jul 18 |                   |                   |              | 0.00              | 43,073.69     | 43,073.69                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.0145688 WITH NORTHERN      | -2,171,011.400  | 31 Jul 18 |                   |                   |              | 0.00              | -31,628.95    | -31,628.95                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.014573 WITH NORTHERN TRUST | -886,256.000    | 31 Jul 18 |                   |                   |              | 0.00              | -12,915.42    | -12,915.42                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.0145804 WITH NORTHERN      | -299,792.400    | 31 Jul 18 |                   |                   |              | 0.00              | -4,371.11     | -4,371.11                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 INR / USD EX.RATE 67.385 WITH NORTHERN TRUST   | 14,813,827.510  | 31 May 18 |                   |                   |              | 0.00              | 219,838.65    | 219,838.65                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN      | -39,421,220.660 | 31 May 18 |                   |                   |              | 0.00              | -583,909.95   | -583,909.95                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Indian rupee - INR</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN | -70,243,251.450 | 31 May 18 |                   |                   |              | 0.00              | -1,040,448.09 | -1,040,448.09                     | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN | -19,028,567.750 | 31 May 18 |                   |                   |              | 0.00              | -281,852.51   | -281,852.51                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148192 WITH NORTHERN | -86,871.740     | 31 May 18 |                   |                   |              | 0.00              | -1,287.37     | -1,287.37                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148192 WITH NORTHERN | -1,224,960.300  | 31 May 18 |                   |                   |              | 0.00              | -18,152.94    | -18,152.94                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN | -7,206,250.870  | 31 Oct 18 |                   |                   |              | 0.00              | -97,296.31    | -97,296.31                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN | -206,860.000    | 31 Oct 18 |                   |                   |              | 0.00              | -2,792.95     | -2,792.95                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN | -1,984,612.000  | 31 Oct 18 |                   |                   |              | 0.00              | -26,795.54    | -26,795.54                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN | -1,341,276.980  | 31 Oct 18 |                   |                   |              | 0.00              | -18,109.46    | -18,109.46                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135071 WITH NORTHERN | -263,220.000    | 31 Oct 18 |                   |                   |              | 0.00              | -3,555.35     | -3,555.35                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135071 WITH NORTHERN | -275,328.000    | 31 Oct 18 |                   |                   |              | 0.00              | -3,718.89     | -3,718.89                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN | -12,356,708.940 | 31 Oct 18 |                   |                   |              | 0.00              | -167,231.14   | -167,231.14                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN | -13,297,412.940 | 31 Oct 18 |                   |                   |              | 0.00              | -179,962.28   | -179,962.28                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN | -34,636,311.890 | 31 Oct 18 |                   |                   |              | 0.00              | -468,755.07   | -468,755.07                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                   |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | 700,550,100.000   | 1 Feb 18 |                   |                   |              | 0.00              | 52,275.96  | 52,275.96                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | 990,575,040.000   | 1 Feb 18 |                   |                   |              | 0.00              | 73,917.99  | 73,917.99                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | 2,200,232,412.000 | 1 Feb 18 |                   |                   |              | 0.00              | 164,184.20 | 164,184.20                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | 509,854,800.000   | 1 Feb 18 |                   |                   |              | 0.00              | 38,046.03  | 38,046.03                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13407.0 WITH NORTHERN TRUST | 1,874,046,322.000 | 1 Feb 18 |                   |                   |              | 0.00              | 139,781.18 | 139,781.18                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / IDR EX.RATE 0.0000725 WITH NORTHERN     | -760,124,453.000  | 1 Mar 18 |                   |                   |              | 0.00              | -55,081.48 | -55,081.48                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN     | -45,859,789.000   | 1 Nov 18 |                   |                   |              | 0.00              | -3,021.27  | -3,021.27                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 8,429,811,299.000 | 1 Oct 18 |                   |                   |              | 0.00              | 565,759.15 | 565,759.15                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 3,655,371,942.000 | 1 Oct 18 |                   |                   |              | 0.00              | 245,326.98 | 245,326.98                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 3,195,385,051.000 | 1 Oct 18 |                   |                   |              | 0.00              | 214,455.37 | 214,455.37                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 2,450,833,160.000 | 1 Oct 18 |                   |                   |              | 0.00              | 164,485.45 | 164,485.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 3,634,980,694.000 | 1 Oct 18 |                   |                   |              | 0.00              | 243,958.44 | 243,958.44                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 7,463,648,370.000 | 1 Oct 18 |                   |                   |              | 0.00              | 500,916.00 | 500,916.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                   |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE 14900.0 WITH NORTHERN TRUST | 5,039,619,080.000 | 1 Oct 18 |                   |                   |              | 0.00              | 338,229.47 | 338,229.47                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 IDR / USD EX.RATE 13750.0 WITH NORTHERN TRUST | 1,148,025,665.000 | 2 Apr 18 |                   |                   |              | 0.00              | 83,492.78  | 83,492.78                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 IDR / USD EX.RATE 13750.0 WITH NORTHERN TRUST | 571,787,075.000   | 2 Apr 18 |                   |                   |              | 0.00              | 41,584.51  | 41,584.51                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN     | -199,440,319.000  | 2 Feb 18 |                   |                   |              | 0.00              | -14,837.10 | -14,837.10                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 2,292,886,603.000 | 2 Jan 18 |                   |                   |              | 0.00              | 169,279.19 | 169,279.19                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 1,046,364,877.000 | 2 Jan 18 |                   |                   |              | 0.00              | 77,251.01  | 77,251.01                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 2,072,292,541.000 | 2 Jan 18 |                   |                   |              | 0.00              | 152,993.17 | 152,993.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 1,449,293,382.000 | 2 Jan 18 |                   |                   |              | 0.00              | 106,998.40 | 106,998.40                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 3,869,907,149.000 | 2 Jan 18 |                   |                   |              | 0.00              | 285,707.43 | 285,707.43                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 2,581,603,566.000 | 2 Jan 18 |                   |                   |              | 0.00              | 190,594.58 | 190,594.58                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 5,138,215,199.000 | 2 Jan 18 |                   |                   |              | 0.00              | 379,344.05 | 379,344.05                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 4,695,624,070.000 | 2 Jan 18 |                   |                   |              | 0.00              | 346,668.44 | 346,668.44                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 7,238,965,624.000 | 2 Jan 18 |                   |                   |              | 0.00              | 534,438.22 | 534,438.22                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                   |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 4,456,595,510.000 | 2 Jan 18 |                   |                   |              | 0.00              | 329,021.45 | 329,021.45                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 3,627,092,780.000 | 2 Jan 18 |                   |                   |              | 0.00              | 267,780.94 | 267,780.94                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 6,605,138,775.000 | 2 Jan 18 |                   |                   |              | 0.00              | 487,644.06 | 487,644.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 3,091,102,820.000 | 2 Jan 18 |                   |                   |              | 0.00              | 228,209.88 | 228,209.88                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | 7,482,118,939.000 | 2 Jan 18 |                   |                   |              | 0.00              | 552,389.73 | 552,389.73                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 IDR / USD EX.RATE 14346.0 WITH NORTHERN TRUST | 1,357,104,049.000 | 2 Jul 18 |                   |                   |              | 0.00              | 94,598.08  | 94,598.08                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 IDR / USD EX.RATE 14346.0 WITH NORTHERN TRUST | 2,516,933,427.000 | 2 Jul 18 |                   |                   |              | 0.00              | 175,444.96 | 175,444.96                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | -244,658.000      | 2 Jul 18 |                   |                   |              | 0.00              | -17.00     | -17.00                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | -2,948,423.000    | 2 Jul 18 |                   |                   |              | 0.00              | -204.88    | -204.88                           | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / IDR EX.RATE 0.0000717 WITH NORTHERN     | -382,816,000.000  | 2 May 18 |                   |                   |              | 0.00              | -27,445.94 | -27,445.94                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / IDR EX.RATE 0.0000717 WITH NORTHERN     | -89,320,000.000   | 2 May 18 |                   |                   |              | 0.00              | -6,403.79  | -6,403.79                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15060.0 WITH NORTHERN TRUST | 3,872,064,071.000 | 2 Nov 18 |                   |                   |              | 0.00              | 257,109.17 | 257,109.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15060.0 WITH NORTHERN TRUST | 3,562,472,213.000 | 2 Nov 18 |                   |                   |              | 0.00              | 236,551.94 | 236,551.94                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |          |                   |                   |              |                   |              |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / IDR EX.RATE 0.0000663 WITH NORTHERN     | -41,444,247.000    | 2 Nov 18 |                   |                   |              | 0.00              | -2,745.74    | -2,745.74                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 IDR / USD EX.RATE 15001.0 WITH NORTHERN TRUST | 23,421,877,927.000 | 2 Oct 18 |                   |                   |              | 0.00              | 1,561,354.44 | 1,561,354.44                      | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 IDR / USD EX.RATE 15001.0 WITH NORTHERN TRUST | 4,207,991,294.000  | 2 Oct 18 |                   |                   |              | 0.00              | 280,514.05   | 280,514.05                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / IDR EX.RATE 0.0000702 WITH NORTHERN     | -1,939,740,643.000 | 3 Dec 18 |                   |                   |              | 0.00              | -136,156.35  | -136,156.35                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / IDR EX.RATE 0.0000702 WITH NORTHERN     | -304,959,258.000   | 3 Dec 18 |                   |                   |              | 0.00              | -21,406.03   | -21,406.03                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 IDR / USD EX.RATE 14427.0 WITH NORTHERN TRUST | 940,535,090.000    | 3 Jul 18 |                   |                   |              | 0.00              | 65,192.70    | 65,192.70                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN     | -604,150.000       | 3 Jul 18 |                   |                   |              | 0.00              | -41.77       | -41.77                            | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN     | -18,965,768.000    | 3 Sep 18 |                   |                   |              | 0.00              | -1,277.33    | -1,277.33                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 IDR / USD EX.RATE 14270.0 WITH NORTHERN TRUST | 8,700,056,078.000  | 4 Dec 18 |                   |                   |              | 0.00              | 609,674.57   | 609,674.57                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | -508,280,614.000   | 4 Dec 18 |                   |                   |              | 0.00              | -35,571.21   | -35,571.21                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | -1,207,803,092.000 | 4 Dec 18 |                   |                   |              | 0.00              | -84,526.18   | -84,526.18                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 IDR / USD EX.RATE 13452.0 WITH NORTHERN TRUST | 2,510,720,266.000  | 4 Jan 18 |                   |                   |              | 0.00              | 186,642.90   | 186,642.90                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 IDR / USD EX.RATE 14350.0 WITH NORTHERN TRUST | 1,485,415,736.000  | 4 Jul 18 |                   |                   |              | 0.00              | 103,513.29   | 103,513.29                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -107,718,068.000   | 4 Jun 18 |                   |                   |              | 0.00              | -7,748.39   | -7,748.39                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -1,326,028,065.000 | 4 Jun 18 |                   |                   |              | 0.00              | -95,383.98  | -95,383.98                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -136,688,446.000   | 4 Jun 18 |                   |                   |              | 0.00              | -9,832.29   | -9,832.29                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -349,745,950.000   | 4 Jun 18 |                   |                   |              | 0.00              | -25,157.96  | -25,157.96                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / IDR EX.RATE 0.0000718 WITH NORTHERN     | -3,180,753,630.000 | 4 May 18 |                   |                   |              | 0.00              | -228,240.07 | -228,240.07                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 IDR / USD EX.RATE 15166.0 WITH NORTHERN TRUST | 596,167,173.000    | 4 Oct 18 |                   |                   |              | 0.00              | 39,309.45   | 39,309.45                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN     | -19,276,683.000    | 4 Sep 18 |                   |                   |              | 0.00              | -1,284.86   | -1,284.86                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN     | -4,098,048,158.000 | 4 Sep 18 |                   |                   |              | 0.00              | -273,148.58 | -273,148.58                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN     | -277,617,044.000   | 5 Dec 18 |                   |                   |              | 0.00              | -19,221.96  | -19,221.96                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | -22,526,120.000    | 5 Jul 18 |                   |                   |              | 0.00              | -1,561.93   | -1,561.93                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | -57,905,280.000    | 5 Jul 18 |                   |                   |              | 0.00              | -4,015.07   | -4,015.07                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | -1,294,028,731.000 | 5 Mar 18 |                   |                   |              | 0.00              | -94,035.95  | -94,035.95                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | -440,175,221.000   | 5 Mar 18 |                   |                   |              | 0.00              | -31,987.15  | -31,987.15                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | -1,119,449,102.000 | 5 Mar 18 |                   |                   |              | 0.00              | -81,349.40  | -81,349.40                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 IDR / USD EX.RATE 14975.0 WITH NORTHERN TRUST | 3,800,307,025.000  | 5 Nov 18 |                   |                   |              | 0.00              | 253,776.76  | 253,776.76                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 IDR / USD EX.RATE 14975.0 WITH NORTHERN TRUST | 3,571,071,214.000  | 5 Nov 18 |                   |                   |              | 0.00              | 238,468.86  | 238,468.86                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN     | -21,416,890.000    | 5 Nov 18 |                   |                   |              | 0.00              | -1,429.03   | -1,429.03                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / IDR EX.RATE 0.0000669 WITH NORTHERN     | -12,954,760.000    | 5 Sep 18 |                   |                   |              | 0.00              | -866.37     | -866.37                           | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | -141,705,103.000   | 6 Dec 18 |                   |                   |              | 0.00              | -9,731.69   | -9,731.69                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | -46,313,600.000    | 6 Dec 18 |                   |                   |              | 0.00              | -3,180.29   | -3,180.29                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN     | -4,804,223.000     | 6 Jul 18 |                   |                   |              | 0.00              | -333.26     | -333.26                           | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 IDR / USD EX.RATE 13858.0 WITH NORTHERN TRUST | 4,726,695,799.000  | 6 Jun 18 |                   |                   |              | 0.00              | 341,080.66  | 341,080.66                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 IDR / USD EX.RATE 13858.0 WITH NORTHERN TRUST | 7,689,945,787.000  | 6 Jun 18 |                   |                   |              | 0.00              | 554,910.22  | 554,910.22                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN     | -1,822,704,959.000 | 6 Mar 18 |                   |                   |              | 0.00              | -132,377.44 | -132,377.44                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN     | -580,844,322.000   | 6 Mar 18 |                   |                   |              | 0.00              | -42,184.93  | -42,184.93                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN     | -47,918,654.000    | 6 Nov 18 |                   |                   |              | 0.00              | -3,225.31   | -3,225.31                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |          |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN      | -396,452,637.000   | 6 Nov 18 |                   |                   |              | 0.00              | -26,684.48  | -26,684.48                        | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN      | -314,880,398.000   | 7 Dec 18 |                   |                   |              | 0.00              | -21,765.42  | -21,765.42                        | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN      | -382,029,682.000   | 7 Dec 18 |                   |                   |              | 0.00              | -26,406.97  | -26,406.97                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -3,380,530,612.000 | 7 Mar 18 |                   |                   |              | 0.00              | -245,571.02 | -245,571.02                       | 0.00          |
| FX DEAL TRANACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -648,650,480.000   | 7 Mar 18 |                   |                   |              | 0.00              | -47,119.75  | -47,119.75                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -306,435,900.000   | 7 Mar 18 |                   |                   |              | 0.00              | -22,260.34  | -22,260.34                        | 0.00          |
| FX DEAL TRANACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -815,624,378.000   | 7 Mar 18 |                   |                   |              | 0.00              | -59,249.19  | -59,249.19                        | 0.00          |
| FX DEAL TRANACTED ON 07 NOV 2018 USD / IDR EX.RATE 0.000068 WITH NORTHERN TRUST | -307,120,973.000   | 7 Nov 18 |                   |                   |              | 0.00              | -20,877.22  | -20,877.22                        | 0.00          |
| FX DEAL TRANACTED ON 07 NOV 2018 USD / IDR EX.RATE 0.000068 WITH NORTHERN TRUST | -391,733,460.000   | 7 Nov 18 |                   |                   |              | 0.00              | -26,628.93  | -26,628.93                        | 0.00          |
| FX DEAL TRANACTED ON 08 AUG 2018 IDR / USD EX.RATE 14435.0 WITH NORTHERN TRUST  | 661,721,611.000    | 8 Aug 18 |                   |                   |              | 0.00              | 45,841.47   | 45,841.47                         | 0.00          |
| FX DEAL TRANACTED ON 08 AUG 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | -42,077,259.000    | 8 Aug 18 |                   |                   |              | 0.00              | -2,912.32   | -2,912.32                         | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -634,265,235.000   | 8 Mar 18 |                   |                   |              | 0.00              | -46,051.35  | -46,051.35                        | 0.00          |
| FX DEAL TRANACTED ON 08 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | -707,924,816.000   | 8 Mar 18 |                   |                   |              | 0.00              | -51,399.46  | -51,399.46                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                   |          |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                 |                   |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | 3,227,998,014.000 | 8 Nov 18 |                   |                   |              | 0.00              | 221,657.49 | 221,657.49                        | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | 314,863,619.000   | 8 Nov 18 |                   |                   |              | 0.00              | 21,620.79  | 21,620.79                         | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | 5,663,789,456.000 | 8 Nov 18 |                   |                   |              | 0.00              | 388,916.39 | 388,916.39                        | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | 418,391,720.000   | 8 Nov 18 |                   |                   |              | 0.00              | 28,729.78  | 28,729.78                         | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | -380,825,962.000  | 8 Nov 18 |                   |                   |              | 0.00              | -26,014.48 | -26,014.48                        | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | -390,333,012.000  | 8 Nov 18 |                   |                   |              | 0.00              | -26,663.91 | -26,663.91                        | 0.00          |
| FX DEAL TRANACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | -76,407,246.000   | 8 Nov 18 |                   |                   |              | 0.00              | -5,219.43  | -5,219.43                         | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 IDR / USD EX.RATE 15238.0 WITH NORTHERN TRUST | 898,696,921.000   | 8 Oct 18 |                   |                   |              | 0.00              | 58,977.35  | 58,977.35                         | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 IDR / USD EX.RATE 15238.0 WITH NORTHERN TRUST | 507,181,384.000   | 8 Oct 18 |                   |                   |              | 0.00              | 33,283.99  | 33,283.99                         | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | -26,617,297.000   | 8 Oct 18 |                   |                   |              | 0.00              | -1,746.77  | -1,746.77                         | 0.00          |
| FX DEAL TRANACTED ON 09 AUG 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN     | -17,776,305.000   | 9 Aug 18 |                   |                   |              | 0.00              | -1,233.68  | -1,233.68                         | 0.00          |
| FX DEAL TRANACTED ON 09 JAN 2018 IDR / USD EX.RATE 13426.0 WITH NORTHERN TRUST | 1,782,432,050.000 | 9 Jan 18 |                   |                   |              | 0.00              | 132,759.72 | 132,759.72                        | 0.00          |
| FX DEAL TRANACTED ON 09 JUL 2018 USD / IDR EX.RATE 0.0000697 WITH NORTHERN     | -1,887,679.000    | 9 Jul 18 |                   |                   |              | 0.00              | -131.63    | -131.63                           | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                              |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / IDR EX.RATE 0.0000725 WITH NORTHERN | -4,610,410,621.000 | 9 Mar 18  |                   |                   |              | 0.00              | -334,329.99 | -334,329.99                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / IDR EX.RATE 0.0000681 WITH NORTHERN | -39,662,549.000    | 9 Nov 18  |                   |                   |              | 0.00              | -2,702.73   | -2,702.73                         | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN | -32,910,907.000    | 9 Oct 18  |                   |                   |              | 0.00              | -2,160.50   | -2,160.50                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN | -27,744,328.000    | 10 Aug 18 |                   |                   |              | 0.00              | -1,922.15   | -1,922.15                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN | -910,649,880.000   | 10 Aug 18 |                   |                   |              | 0.00              | -63,090.61  | -63,090.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN | -547,449,514.000   | 10 Dec 18 |                   |                   |              | 0.00              | -37,638.85  | -37,638.85                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN | -225,736,587.000   | 10 Dec 18 |                   |                   |              | 0.00              | -15,520.09  | -15,520.09                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN | -76,144,406.000    | 10 Jan 18 |                   |                   |              | 0.00              | -5,663.40   | -5,663.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / IDR EX.RATE 0.0000697 WITH NORTHERN | -2,095,380.000     | 10 Jul 18 |                   |                   |              | 0.00              | -146.00     | -146.00                           | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN | -32,290,471.000    | 10 Oct 18 |                   |                   |              | 0.00              | -2,120.47   | -2,120.47                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN | -369,970,837.000   | 11 Dec 18 |                   |                   |              | 0.00              | -25,266.92  | -25,266.92                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN | -18,020,641.000    | 11 Jul 18 |                   |                   |              | 0.00              | -1,252.09   | -1,252.09                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN | -6,606,795,468.000 | 11 May 18 |                   |                   |              | 0.00              | -470,535.96 | -470,535.96                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                              |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN | -886,728,819.000   | 11 May 18 |                   |                   |              | 0.00              | -63,152.83  | -63,152.83                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN | -1,843,282,376.000 | 11 May 18 |                   |                   |              | 0.00              | -131,278.57 | -131,278.57                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN | -49,886,895.000    | 11 May 18 |                   |                   |              | 0.00              | -3,552.94   | -3,552.94                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN | -602,138,847.000   | 11 May 18 |                   |                   |              | 0.00              | -42,884.33  | -42,884.33                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / IDR EX.RATE 0.0000655 WITH NORTHERN | -82,109,306.000    | 11 Oct 18 |                   |                   |              | 0.00              | -5,379.98   | -5,379.98                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN | -3,726,226,707.000 | 12 Dec 18 |                   |                   |              | 0.00              | -255,032.35 | -255,032.35                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN | -918,843,563.000   | 12 Dec 18 |                   |                   |              | 0.00              | -62,887.97  | -62,887.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / IDR EX.RATE 0.0000748 WITH NORTHERN | -1,996,236,525.000 | 12 Jan 18 |                   |                   |              | 0.00              | -149,385.36 | -149,385.36                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN | -252,630,360.000   | 12 Jul 18 |                   |                   |              | 0.00              | -17,524.30  | -17,524.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN | -10,716,372.000    | 12 Jul 18 |                   |                   |              | 0.00              | -743.37     | -743.37                           | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN | -1,455,459,800.000 | 12 Mar 18 |                   |                   |              | 0.00              | -105,667.18 | -105,667.18                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / IDR EX.RATE 0.0000678 WITH NORTHERN | -32,463,956.000    | 12 Nov 18 |                   |                   |              | 0.00              | -2,200.35   | -2,200.35                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN | -20,727,932.000    | 12 Oct 18 |                   |                   |              | 0.00              | -1,363.86   | -1,363.86                         | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -2,159,737.000     | 13 Aug 18 |                   |                   |              | 0.00              | -147.71     | -147.71                           | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -268,439,846.000   | 13 Aug 18 |                   |                   |              | 0.00              | -18,359.88  | -18,359.88                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -1,225,868,416.000 | 13 Dec 18 |                   |                   |              | 0.00              | -84,560.14  | -84,560.14                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -693,891,556.000   | 13 Dec 18 |                   |                   |              | 0.00              | -47,864.49  | -47,864.49                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -2,290,562,631.000 | 13 Dec 18 |                   |                   |              | 0.00              | -158,002.53 | -158,002.53                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -615,554,507.000   | 13 Dec 18 |                   |                   |              | 0.00              | -42,460.82  | -42,460.82                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN      | -1,069,975,642.000 | 13 Jul 18 |                   |                   |              | 0.00              | -74,402.03  | -74,402.03                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN      | -12,941,594.000    | 13 Jul 18 |                   |                   |              | 0.00              | -899.91     | -899.91                           | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST  | 1,202,403,805.000  | 13 Nov 18 |                   |                   |              | 0.00              | 80,806.71   | 80,806.71                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST  | 3,685,744,124.000  | 13 Nov 18 |                   |                   |              | 0.00              | 247,697.86  | 247,697.86                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST  | 2,378,094,598.000  | 13 Nov 18 |                   |                   |              | 0.00              | 159,818.19  | 159,818.19                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN      | -376,105,452.000   | 13 Nov 18 |                   |                   |              | 0.00              | -25,245.37  | -25,245.37                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN      | -64,008,869.000    | 13 Nov 18 |                   |                   |              | 0.00              | -4,296.47   | -4,296.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN     | -475,143,496.000   | 13 Nov 18 |                   |                   |              | 0.00              | -31,893.11  | -31,893.11                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | -218,819,148.000   | 14 Aug 18 |                   |                   |              | 0.00              | -14,972.23  | -14,972.23                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | -8,805,085.000     | 14 Aug 18 |                   |                   |              | 0.00              | -601.97     | -601.97                           | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | -922,013,841.000   | 14 Dec 18 |                   |                   |              | 0.00              | -63,322.95  | -63,322.95                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 IDR / USD EX.RATE 13615.0 WITH NORTHERN TRUST | 571,235,215.000    | 14 Feb 18 |                   |                   |              | 0.00              | 41,956.31   | 41,956.31                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 IDR / USD EX.RATE 13615.0 WITH NORTHERN TRUST | 3,127,689,571.000  | 14 Feb 18 |                   |                   |              | 0.00              | 229,723.80  | 229,723.80                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / IDR EX.RATE 0.0000728 WITH NORTHERN     | -263,646,952.000   | 14 Mar 18 |                   |                   |              | 0.00              | -19,195.26  | -19,195.26                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / IDR EX.RATE 0.0000715 WITH NORTHERN     | -20,507,796.000    | 14 May 18 |                   |                   |              | 0.00              | -1,467.15   | -1,467.15                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN     | -712,774,123.000   | 14 Nov 18 |                   |                   |              | 0.00              | -48,259.87  | -48,259.87                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN     | -158,201,189.000   | 14 Nov 18 |                   |                   |              | 0.00              | -10,711.34  | -10,711.34                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 IDR / USD EX.RATE 13557.0 WITH NORTHERN TRUST | 1,061,174,729.000  | 15 Feb 18 |                   |                   |              | 0.00              | 78,275.04   | 78,275.04                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / IDR EX.RATE 0.0000737 WITH NORTHERN     | -2,445,339,579.000 | 15 Feb 18 |                   |                   |              | 0.00              | -180,241.73 | -180,241.73                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 IDR / USD EX.RATE 13325.0 WITH NORTHERN TRUST | 1,640,164,226.000  | 15 Jan 18 |                   |                   |              | 0.00              | 123,089.25  | 123,089.25                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 IDR / USD EX.RATE 13325.0 WITH NORTHERN TRUST  | 2,884,136,945.000  | 15 Jan 18 |                   |                   |              | 0.00              | 216,445.55 | 216,445.55                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / IDR EX.RATE 0.000075 WITH NORTHERN TRUST | -66,663,740.000    | 15 Jan 18 |                   |                   |              | 0.00              | -4,998.78  | -4,998.78                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | -620,434,265.000   | 15 Mar 18 |                   |                   |              | 0.00              | -45,132.34 | -45,132.34                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | -79,430,170.000    | 15 Mar 18 |                   |                   |              | 0.00              | -5,778.00  | -5,778.00                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN      | -578,714,434.000   | 15 May 18 |                   |                   |              | 0.00              | -41,218.98 | -41,218.98                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN      | -1,457,203,833.000 | 15 Nov 18 |                   |                   |              | 0.00              | -98,629.65 | -98,629.65                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN      | -92,768,207.000    | 15 Oct 18 |                   |                   |              | 0.00              | -6,084.76  | -6,084.76                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -36,208,166.000    | 16 Aug 18 |                   |                   |              | 0.00              | -2,479.84  | -2,479.84                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -555,792,501.000   | 16 Aug 18 |                   |                   |              | 0.00              | -38,065.37 | -38,065.37                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / IDR EX.RATE 0.000075 WITH NORTHERN TRUST | -129,349,220.000   | 16 Jan 18 |                   |                   |              | 0.00              | -9,699.25  | -9,699.25                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN      | -905,577.000       | 16 Jul 18 |                   |                   |              | 0.00              | -62.81     | -62.81                            | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | 2,247,935,424.000  | 16 Mar 18 |                   |                   |              | 0.00              | 163,367.40 | 163,367.40                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | 3,159,465,431.000  | 16 Mar 18 |                   |                   |              | 0.00              | 229,612.31 | 229,612.31                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR          | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                     |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                     |           |                   |                   |              |                   |               |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                     |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST | 7,564,788,509.000   | 16 Mar 18 |                   |                   |              | 0.00              | 549,766.61    | 549,766.61                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST | 7,934,706,021.000   | 16 Mar 18 |                   |                   |              | 0.00              | 576,650.15    | 576,650.15                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | -135,125,918.000    | 16 Mar 18 |                   |                   |              | 0.00              | -9,820.20     | -9,820.20                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN     | -19,569,536,840.000 | 16 May 18 |                   |                   |              | 0.00              | -1,386,631.96 | -1,386,631.96                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN     | -160,912,960.000    | 16 May 18 |                   |                   |              | 0.00              | -11,400.95    | -11,400.95                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST | 1,614,482,544.000   | 16 Nov 18 |                   |                   |              | 0.00              | 110,900.02    | 110,900.02                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST | 527,658,317.000     | 16 Nov 18 |                   |                   |              | 0.00              | 36,245.25     | 36,245.25                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST | 3,426,206,866.000   | 16 Nov 18 |                   |                   |              | 0.00              | 235,348.73    | 235,348.73                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / IDR EX.RATE 0.0000686 WITH NORTHERN     | -557,354,236.000    | 16 Nov 18 |                   |                   |              | 0.00              | -38,228.62    | -38,228.62                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | -34,439,133.000     | 16 Oct 18 |                   |                   |              | 0.00              | -2,260.82     | -2,260.82                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | -2,744,850,722.000  | 17 Dec 18 |                   |                   |              | 0.00              | -187,711.62   | -187,711.62                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -945,725.000        | 17 Jul 18 |                   |                   |              | 0.00              | -65.78        | -65.78                            | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / IDR EX.RATE 0.0000711 WITH NORTHERN     | -238,729,920.000    | 17 May 18 |                   |                   |              | 0.00              | -16,972.13    | -16,972.13                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN      | -25,017,214.000    | 17 Oct 18 |                   |                   |              | 0.00              | -1,646.41   | -1,646.41                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -1,054,457,357.000 | 18 Dec 18 |                   |                   |              | 0.00              | -72,777.41  | -72,777.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST  | 8,973,038,162.000  | 18 Jul 18 |                   |                   |              | 0.00              | 623,127.65  | 623,127.65                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST  | 2,894,568,178.000  | 18 Jul 18 |                   |                   |              | 0.00              | 201,011.68  | 201,011.68                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST  | 4,331,300,972.000  | 18 Jul 18 |                   |                   |              | 0.00              | 300,784.79  | 300,784.79                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN      | -100,969,138.000   | 18 Oct 18 |                   |                   |              | 0.00              | -6,647.95   | -6,647.95                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 IDR / USD EX.RATE 14388.85 WITH NORTHERN TRUST | 718,711,053.000    | 19 Dec 18 |                   |                   |              | 0.00              | 49,949.17   | 49,949.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN      | -1,811,693,344.000 | 19 Dec 18 |                   |                   |              | 0.00              | -125,909.53 | -125,909.53                       | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / IDR EX.RATE 0.0000738 WITH NORTHERN      | -1,175,189,238.000 | 19 Feb 18 |                   |                   |              | 0.00              | -86,691.45  | -86,691.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 IDR / USD EX.RATE 14425.0 WITH NORTHERN TRUST  | 649,097,446.000    | 19 Jul 18 |                   |                   |              | 0.00              | 44,998.09   | 44,998.09                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN      | -3,379,874.000     | 19 Jul 18 |                   |                   |              | 0.00              | -234.38     | -234.38                           | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | -193,129,697.000   | 19 Mar 18 |                   |                   |              | 0.00              | -14,033.55  | -14,033.55                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -17,433,961.000    | 19 Nov 18 |                   |                   |              | 0.00              | -1,192.60   | -1,192.60                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANACTED ON 19 NOV 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -268,096,000.000   | 19 Nov 18 |                   |                   |              | 0.00              | -18,335.36 | -18,335.36                        | 0.00          |
| FX DEAL TRANACTED ON 19 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST  | 35,833,063.000     | 19 Oct 18 |                   |                   |              | 0.00              | 2,355.11   | 2,355.11                          | 0.00          |
| FX DEAL TRANACTED ON 19 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST  | 3,953,790,052.000  | 19 Oct 18 |                   |                   |              | 0.00              | 259,861.32 | 259,861.32                        | 0.00          |
| FX DEAL TRANACTED ON 19 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | -65,748,405.000    | 19 Oct 18 |                   |                   |              | 0.00              | -4,321.57  | -4,321.57                         | 0.00          |
| FX DEAL TRANACTED ON 20 AUG 2018 IDR / USD EX.RATE 14580.0 WITH NORTHERN TRUST  | 11,977,407,652.000 | 20 Aug 18 |                   |                   |              | 0.00              | 821,495.72 | 821,495.72                        | 0.00          |
| FX DEAL TRANACTED ON 20 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -20,600,579.000    | 20 Aug 18 |                   |                   |              | 0.00              | -1,411.82  | -1,411.82                         | 0.00          |
| FX DEAL TRANACTED ON 20 DEC 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN      | -486,877,967.000   | 20 Dec 18 |                   |                   |              | 0.00              | -33,569.80 | -33,569.80                        | 0.00          |
| FX DEAL TRANACTED ON 20 FEB 2018 USD / IDR EX.RATE 0.0000736 WITH NORTHERN      | -624,387,519.000   | 20 Feb 18 |                   |                   |              | 0.00              | -45,964.92 | -45,964.92                        | 0.00          |
| FX DEAL TRANACTED ON 20 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | -6,391,299.000     | 20 Jul 18 |                   |                   |              | 0.00              | -439.42    | -439.42                           | 0.00          |
| FX DEAL TRANACTED ON 20 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | -427,404,104.000   | 20 Mar 18 |                   |                   |              | 0.00              | -31,054.57 | -31,054.57                        | 0.00          |
| FX DEAL TRANACTED ON 21 AUG 2018 IDR / USD EX.RATE 14575.0 WITH NORTHERN TRUST  | 1,871,483,283.000  | 21 Aug 18 |                   |                   |              | 0.00              | 128,403.66 | 128,403.66                        | 0.00          |
| FX DEAL TRANACTED ON 21 DEC 2018 IDR / USD EX.RATE 14478.5 WITH NORTHERN TRUST  | 3,610,249,772.000  | 21 Dec 18 |                   |                   |              | 0.00              | 249,352.47 | 249,352.47                        | 0.00          |
| FX DEAL TRANACTED ON 21 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -889,846,530.000   | 21 Dec 18 |                   |                   |              | 0.00              | -61,408.11 | -61,408.11                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                   |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -659,960,479.000  | 21 Dec 18 |                   |                   |              | 0.00              | -45,543.73 | -45,543.73                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 IDR / USD EX.RATE 14100.0 WITH NORTHERN TRUST  | 7,622,145,432.000 | 21 Jun 18 |                   |                   |              | 0.00              | 540,577.69 | 540,577.69                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN      | -182,382,994.000  | 21 Jun 18 |                   |                   |              | 0.00              | -12,938.63 | -12,938.63                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | 670,287,789.000   | 21 Mar 18 |                   |                   |              | 0.00              | 48,712.78  | 48,712.78                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | -80,647,003.000   | 21 Mar 18 |                   |                   |              | 0.00              | -5,859.27  | -5,859.27                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 IDR / USD EX.RATE 14195.0 WITH NORTHERN TRUST  | 6,629,318,226.000 | 21 May 18 |                   |                   |              | 0.00              | 467,017.84 | 467,017.84                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN      | -200,192,793.000  | 21 May 18 |                   |                   |              | 0.00              | -14,099.08 | -14,099.08                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN      | -150,862,577.000  | 21 May 18 |                   |                   |              | 0.00              | -10,616.65 | -10,616.65                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -641,434,358.000  | 21 Nov 18 |                   |                   |              | 0.00              | -43,951.94 | -43,951.94                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -6,959,156.000    | 21 Nov 18 |                   |                   |              | 0.00              | -476.86    | -476.86                           | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / IDR EX.RATE 0.0000731 WITH NORTHERN      | -482,449,482.000  | 22 Feb 18 |                   |                   |              | 0.00              | -35,287.41 | -35,287.41                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / IDR EX.RATE 0.0000728 WITH NORTHERN      | -2,691,873.000    | 22 Mar 18 |                   |                   |              | 0.00              | -196.00    | -196.00                           | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 IDR / USD EX.RATE 14576.0 WITH NORTHERN TRUST  | 1,871,729,116.000 | 22 Nov 18 |                   |                   |              | 0.00              | 128,411.71 | 128,411.71                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | -97,198,099.000    | 22 Nov 18 |                   |                   |              | 0.00              | -6,661.28   | -6,661.28                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | -45,656,063.000    | 22 Nov 18 |                   |                   |              | 0.00              | -3,128.95   | -3,128.95                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | -1,474,022,202.000 | 22 Nov 18 |                   |                   |              | 0.00              | -101,019.24 | -101,019.24                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 IDR / USD EX.RATE 15185.0 WITH NORTHERN TRUST | 1,539,131,257.000  | 22 Oct 18 |                   |                   |              | 0.00              | 101,358.66  | 101,358.66                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 IDR / USD EX.RATE 15185.0 WITH NORTHERN TRUST | 2,753,139,522.000  | 22 Oct 18 |                   |                   |              | 0.00              | 181,306.52  | 181,306.52                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN     | -279,878,928.000   | 22 Oct 18 |                   |                   |              | 0.00              | -18,431.28  | -18,431.28                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -347,392,000.000   | 23 Apr 18 |                   |                   |              | 0.00              | -24,994.03  | -24,994.03                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -44,693,170.000    | 23 Apr 18 |                   |                   |              | 0.00              | -3,215.57   | -3,215.57                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 IDR / USD EX.RATE 14638.0 WITH NORTHERN TRUST | 404,927,645.000    | 23 Aug 18 |                   |                   |              | 0.00              | 27,662.77   | 27,662.77                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN     | -837,537,098.000   | 23 Feb 18 |                   |                   |              | 0.00              | -61,295.16  | -61,295.16                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN     | -2,042,996.000     | 23 Jul 18 |                   |                   |              | 0.00              | -141.16     | -141.16                           | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN     | -898,644,928.000   | 23 May 18 |                   |                   |              | 0.00              | -63,244.77  | -63,244.77                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN     | -1,905,914,066.000 | 23 May 18 |                   |                   |              | 0.00              | -134,134.29 | -134,134.29                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                              |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN | -1,411,654,489.000 | 23 May 18 |                   |                   |              | 0.00              | -99,349.32  | -99,349.32                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN | -2,267,370,780.000 | 23 May 18 |                   |                   |              | 0.00              | -159,572.86 | -159,572.86                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN | -2,800,102,832.000 | 23 May 18 |                   |                   |              | 0.00              | -197,065.44 | -197,065.44                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN | -1,386,591,357.000 | 23 May 18 |                   |                   |              | 0.00              | -97,585.43  | -97,585.43                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | -5,313,480,633.000 | 23 Nov 18 |                   |                   |              | 0.00              | -365,037.14 | -365,037.14                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | -4,518,832,384.000 | 23 Nov 18 |                   |                   |              | 0.00              | -310,444.65 | -310,444.65                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | -4,331,466,810.000 | 23 Nov 18 |                   |                   |              | 0.00              | -297,572.60 | -297,572.60                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | -9,502,926,020.000 | 23 Nov 18 |                   |                   |              | 0.00              | -652,852.85 | -652,852.85                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | -4,848,110,236.000 | 23 Nov 18 |                   |                   |              | 0.00              | -333,066.11 | -333,066.11                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN | -224,771,088.000   | 23 Nov 18 |                   |                   |              | 0.00              | -15,479.04  | -15,479.04                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN | -177,841,226.000   | 23 Nov 18 |                   |                   |              | 0.00              | -12,247.17  | -12,247.17                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN | -57,615,597.000    | 23 Nov 18 |                   |                   |              | 0.00              | -3,967.74   | -3,967.74                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN | -2,337,430,012.000 | 23 Nov 18 |                   |                   |              | 0.00              | -160,968.94 | -160,968.94                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                 |                   |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | -60,268,800.000   | 23 Oct 18 |                   |                   |              | 0.00              | -3,961.40  | -3,961.40                         | 0.00          |
| FX DEAL TRANACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | -387,323,346.000  | 23 Oct 18 |                   |                   |              | 0.00              | -25,461.70 | -25,461.70                        | 0.00          |
| FX DEAL TRANACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | -131,721,200.000  | 23 Oct 18 |                   |                   |              | 0.00              | -8,657.89  | -8,657.89                         | 0.00          |
| FX DEAL TRANACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -749,944,066.000  | 24 Apr 18 |                   |                   |              | 0.00              | -53,952.81 | -53,952.81                        | 0.00          |
| FX DEAL TRANACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -164,189,290.000  | 24 Apr 18 |                   |                   |              | 0.00              | -11,812.18 | -11,812.18                        | 0.00          |
| FX DEAL TRANACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -461,062,989.000  | 24 Apr 18 |                   |                   |              | 0.00              | -33,170.00 | -33,170.00                        | 0.00          |
| FX DEAL TRANACTED ON 24 AUG 2018 IDR / USD EX.RATE 14655.0 WITH NORTHERN TRUST | 338,634,720.000   | 24 Aug 18 |                   |                   |              | 0.00              | 23,107.11  | 23,107.11                         | 0.00          |
| FX DEAL TRANACTED ON 24 AUG 2018 IDR / USD EX.RATE 14655.0 WITH NORTHERN TRUST | 1,997,416,238.000 | 24 Aug 18 |                   |                   |              | 0.00              | 136,295.89 | 136,295.89                        | 0.00          |
| FX DEAL TRANACTED ON 24 AUG 2018 IDR / USD EX.RATE 14665.0 WITH NORTHERN TRUST | 446,796,851.000   | 24 Aug 18 |                   |                   |              | 0.00              | 30,466.88  | 30,466.88                         | 0.00          |
| FX DEAL TRANACTED ON 24 AUG 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | -39,241,961.000   | 24 Aug 18 |                   |                   |              | 0.00              | -2,678.82  | -2,678.82                         | 0.00          |
| FX DEAL TRANACTED ON 24 JAN 2018 IDR / USD EX.RATE 13320.0 WITH NORTHERN TRUST | 807,382,473.000   | 24 Jan 18 |                   |                   |              | 0.00              | 60,614.30  | 60,614.30                         | 0.00          |
| FX DEAL TRANACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | -6,304,100.000    | 24 Jul 18 |                   |                   |              | 0.00              | -433.39    | -433.39                           | 0.00          |
| FX DEAL TRANACTED ON 24 MAY 2018 USD / IDR EX.RATE 0.0000706 WITH NORTHERN     | -787,395,918.000  | 24 May 18 |                   |                   |              | 0.00              | -55,595.28 | -55,595.28                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |            |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                   |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN      | -84,594,894.000   | 24 Oct 18 |                   |                   |              | 0.00              | -5,570.95  | -5,570.95                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 IDR / USD EX.RATE 14870.0 WITH NORTHERN TRUST  | 1,573,378,275.000 | 24 Sep 18 |                   |                   |              | 0.00              | 105,808.90 | 105,808.90                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | -66,872,982.000   | 25 Apr 18 |                   |                   |              | 0.00              | -4,807.20  | -4,807.20                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | -42,086,067.000   | 25 Apr 18 |                   |                   |              | 0.00              | -3,029.08  | -3,029.08                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | -5,778,759.000    | 25 Jul 18 |                   |                   |              | 0.00              | -397.71    | -397.71                           | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 IDR / USD EX.RATE 14133.0 WITH NORTHERN TRUST  | 2,015,779,252.000 | 25 Jun 18 |                   |                   |              | 0.00              | 142,629.25 | 142,629.25                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 IDR / USD EX.RATE 14133.0 WITH NORTHERN TRUST  | 961,047,795.000   | 25 Jun 18 |                   |                   |              | 0.00              | 68,000.27  | 68,000.27                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / IDR EX.RATE 0.0000708 WITH NORTHERN      | -18,211,119.000   | 25 Jun 18 |                   |                   |              | 0.00              | -1,288.55  | -1,288.55                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN      | -40,677,202.000   | 25 Oct 18 |                   |                   |              | 0.00              | -2,675.60  | -2,675.60                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | -204,763,058.000  | 26 Apr 18 |                   |                   |              | 0.00              | -14,723.74 | -14,723.74                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -185,939,200.000  | 26 Dec 18 |                   |                   |              | 0.00              | -12,732.95 | -12,732.95                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -712,809,774.000  | 26 Dec 18 |                   |                   |              | 0.00              | -48,812.56 | -48,812.56                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN      | -13,246,400.000   | 26 Dec 18 |                   |                   |              | 0.00              | -907.10    | -907.10                           | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN      | -643,718,996.000   | 26 Feb 18 |                   |                   |              | 0.00              | -47,134.73  | -47,134.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 IDR / USD EX.RATE 13305.0 WITH NORTHERN TRUST  | 1,960,346,082.000  | 26 Jan 18 |                   |                   |              | 0.00              | 147,339.05  | 147,339.05                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / IDR EX.RATE 0.0000705 WITH NORTHERN      | -2,030,937,496.000 | 26 Jun 18 |                   |                   |              | 0.00              | -143,225.49 | -143,225.49                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / IDR EX.RATE 0.0000705 WITH NORTHERN      | -70,700,000.000    | 26 Jun 18 |                   |                   |              | 0.00              | -4,985.90   | -4,985.90                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -229,002,483.000   | 26 Nov 18 |                   |                   |              | 0.00              | -15,791.10  | -15,791.10                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -160,396,349.000   | 26 Nov 18 |                   |                   |              | 0.00              | -11,060.29  | -11,060.29                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -248,165,346.000   | 26 Nov 18 |                   |                   |              | 0.00              | -17,112.49  | -17,112.49                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -319,359,768.000   | 26 Nov 18 |                   |                   |              | 0.00              | -22,021.77  | -22,021.77                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | -162,459,261.000   | 26 Oct 18 |                   |                   |              | 0.00              | -10,675.47  | -10,675.47                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | -1,399,652,746.000 | 27 Apr 18 |                   |                   |              | 0.00              | -100,774.19 | -100,774.19                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | -570,643,153.000   | 27 Apr 18 |                   |                   |              | 0.00              | -41,085.98  | -41,090.42                        | -4.44         |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | -1,537,522,152.000 | 27 Apr 18 |                   |                   |              | 0.00              | -110,700.71 | -110,700.71                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | -1,283,686,632.000 | 27 Apr 18 |                   |                   |              | 0.00              | -92,424.70  | -92,424.70                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 AUG 2018 IDR / USD EX.RATE 14610.0 WITH NORTHERN TRUST  | 153,567,272.000    | 27 Aug 18 |                   |                   |              | 0.00              | 10,511.11   | 10,511.11                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -1,454,467,383.000 | 27 Aug 18 |                   |                   |              | 0.00              | -99,464.36  | -99,464.36                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -4,248,248,893.000 | 27 Aug 18 |                   |                   |              | 0.00              | -290,518.29 | -290,518.29                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -2,114,855,671.000 | 27 Aug 18 |                   |                   |              | 0.00              | -144,625.29 | -144,625.29                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | -2,320,474,662.000 | 27 Aug 18 |                   |                   |              | 0.00              | -158,686.63 | -158,686.63                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN      | -340,733,155.000   | 27 Feb 18 |                   |                   |              | 0.00              | -24,927.44  | -24,927.44                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | -723,804.000       | 27 Jul 18 |                   |                   |              | 0.00              | -50.05      | -50.05                            | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | -108,936,000.000   | 27 Jul 18 |                   |                   |              | 0.00              | -7,533.09   | -7,533.09                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | -30,349,200.000    | 27 Jul 18 |                   |                   |              | 0.00              | -2,098.69   | -2,098.69                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | -644,366,508.000   | 27 Jul 18 |                   |                   |              | 0.00              | -44,558.92  | -44,558.92                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -87,578,191.000    | 27 Nov 18 |                   |                   |              | 0.00              | -6,043.21   | -6,043.21                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -1,290,805,618.000 | 27 Nov 18 |                   |                   |              | 0.00              | -89,070.22  | -89,070.22                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | -497,083,910.000   | 27 Nov 18 |                   |                   |              | 0.00              | -34,300.57  | -34,300.57                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,725,549,383.000  | 28 Feb 18 |                   |                   |              | 0.00              | 125,814.76  | 125,814.76                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 5,528,532,632.000  | 28 Feb 18 |                   |                   |              | 0.00              | 403,101.18  | 403,101.18                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,318,197,585.000  | 28 Feb 18 |                   |                   |              | 0.00              | 96,113.57   | 96,113.57                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,311,207,740.000  | 28 Feb 18 |                   |                   |              | 0.00              | 95,603.92   | 95,603.92                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 2,221,722,653.000  | 28 Feb 18 |                   |                   |              | 0.00              | 161,992.17  | 161,992.17                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,996,639,792.000  | 28 Feb 18 |                   |                   |              | 0.00              | 145,580.74  | 145,580.74                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,264,195,206.000  | 28 Feb 18 |                   |                   |              | 0.00              | 92,176.10   | 92,176.10                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,690,696,241.000  | 28 Feb 18 |                   |                   |              | 0.00              | 123,273.51  | 123,273.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | 1,265,178,652.000  | 28 Feb 18 |                   |                   |              | 0.00              | 92,247.81   | 92,247.81                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / IDR EX.RATE 0.0000729 WITH NORTHERN     | -478,657,598.000   | 28 Feb 18 |                   |                   |              | 0.00              | -34,897.75  | -34,897.75                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | -22,180,987.000    | 28 Jun 18 |                   |                   |              | 0.00              | -1,553.07   | -1,553.07                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | -20,381,849.000    | 28 Jun 18 |                   |                   |              | 0.00              | -1,427.10   | -1,427.10                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | -2,607,793,111.000 | 28 Jun 18 |                   |                   |              | 0.00              | -182,592.99 | -182,592.99                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -1,266,433,333.000 | 28 Nov 18 |                   |                   |              | 0.00              | -87,147.90  | -87,147.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -1,981,162,704.000 | 28 Nov 18 |                   |                   |              | 0.00              | -136,331.04 | -136,331.04                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -894,357,783.000   | 28 Nov 18 |                   |                   |              | 0.00              | -61,544.03  | -61,544.03                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -430,541,135.000   | 28 Nov 18 |                   |                   |              | 0.00              | -29,627.11  | -29,627.11                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -181,599,600.000   | 28 Nov 18 |                   |                   |              | 0.00              | -12,496.53  | -12,496.53                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | -2,105,433,259.000 | 28 Nov 18 |                   |                   |              | 0.00              | -144,882.55 | -144,882.55                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -618,734.000       | 29 Jun 18 |                   |                   |              | 0.00              | -43.03      | -43.03                            | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST | 1,602,979,278.000  | 29 Mar 18 |                   |                   |              | 0.00              | 116,495.59  | 116,495.59                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | -20,731,520.000    | 29 Nov 18 |                   |                   |              | 0.00              | -1,441.24   | -1,441.24                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -180,953,594.000   | 29 Nov 18 |                   |                   |              | 0.00              | -12,598.11  | -12,598.11                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -185,141,789.000   | 29 Nov 18 |                   |                   |              | 0.00              | -12,889.70  | -12,889.70                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -833,431,842.000   | 29 Nov 18 |                   |                   |              | 0.00              | -58,024.08  | -58,024.08                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -380,840,711.000   | 29 Nov 18 |                   |                   |              | 0.00              | -26,514.39  | -26,514.39                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |              |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -725,010,067.000   | 29 Nov 18 |                   |                   |              | 0.00              | -50,475.69   | -50,475.69                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -983,461,950.000   | 29 Nov 18 |                   |                   |              | 0.00              | -68,469.28   | -68,469.28                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | -234,146,219.000   | 29 Nov 18 |                   |                   |              | 0.00              | -16,301.42   | -16,301.42                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | -53,969,212.000    | 29 Oct 18 |                   |                   |              | 0.00              | -3,544.31    | -3,544.31                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 IDR / USD EX.RATE 14649.0 WITH NORTHERN TRUST | 4,058,743,554.000  | 30 Aug 18 |                   |                   |              | 0.00              | 277,066.25   | 277,066.25                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 IDR / USD EX.RATE 14649.0 WITH NORTHERN TRUST | 5,861,062,719.000  | 30 Aug 18 |                   |                   |              | 0.00              | 400,099.85   | 400,099.85                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN     | -86,027,600.000    | 30 Jan 18 |                   |                   |              | 0.00              | -6,399.20    | -6,399.20                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / IDR EX.RATE 0.0000745 WITH NORTHERN     | -219,959,200.000   | 30 Jan 18 |                   |                   |              | 0.00              | -16,395.90   | -16,395.90                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | 9,116,154,779.000  | 30 Jul 18 |                   |                   |              | 0.00              | 632,626.98   | 632,626.98                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | 7,934,356,118.000  | 30 Jul 18 |                   |                   |              | 0.00              | 550,614.58   | 550,614.58                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | 17,437,669,853.000 | 30 Jul 18 |                   |                   |              | 0.00              | 1,210,108.94 | 1,210,108.94                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | 9,749,431,416.000  | 30 Jul 18 |                   |                   |              | 0.00              | 676,574.01   | 676,574.01                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN     | -32,512,814.000    | 30 Jul 18 |                   |                   |              | 0.00              | -2,255.02    | -2,255.02                         | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |             |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                  |                    |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN     | -480,896,000.000   | 30 Jul 18 |                   |                   |              | 0.00              | -33,353.86  | -33,353.86                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN     | -359,643,499.000   | 30 Nov 18 |                   |                   |              | 0.00              | -25,149.90  | -25,149.90                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN     | -46,900,036.000    | 30 Nov 18 |                   |                   |              | 0.00              | -3,279.72   | -3,279.72                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN     | -503,766,998.000   | 30 Nov 18 |                   |                   |              | 0.00              | -35,228.46  | -35,228.46                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | -46,743,085.000    | 30 Oct 18 |                   |                   |              | 0.00              | -3,068.14   | -3,068.14                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / IDR EX.RATE 0.0000679 WITH NORTHERN     | -1,865,485.000     | 31 Aug 18 |                   |                   |              | 0.00              | -126.66     | -126.66                           | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / IDR EX.RATE 0.0000746 WITH NORTHERN     | -2,416,627,440.000 | 31 Jan 18 |                   |                   |              | 0.00              | -180,358.79 | -180,358.79                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | -2,743,450.000     | 31 Jul 18 |                   |                   |              | 0.00              | -190.19     | -190.19                           | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | -36,720,000.000    | 31 Jul 18 |                   |                   |              | 0.00              | -2,545.58   | -2,545.58                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | -105,543,360.000   | 31 Jul 18 |                   |                   |              | 0.00              | -7,319.23   | -7,319.23                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | -54,366,671.000    | 31 May 18 |                   |                   |              | 0.00              | -3,911.55   | -3,911.55                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST | 6,670,291,780.000  | 31 Oct 18 |                   |                   |              | 0.00              | 438,402.35  | 438,402.35                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST | 780,316,821.000    | 31 Oct 18 |                   |                   |              | 0.00              | 51,286.02   | 51,286.02                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Indonesian rupiah - IDR</b>                                                   |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | -36,304,003.000    | 31 Oct 18 |                   |                   |              | 0.00              | -2,384.97      | -2,384.97                         | 0.00          |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / JPY EX.RATE 0.0089288 WITH NORTHERN      | -5,516,677,250.000 | 1 Aug 18  |                   |                   |              | 0.00              | -49,257,322.29 | -49,257,322.29                    | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.009146 WITH NORTHERN TRUST | -568,903.000       | 1 Feb 18  |                   |                   |              | 0.00              | -5,203.21      | -5,203.21                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091591 WITH NORTHERN      | -11,410,955.000    | 1 Jun 18  |                   |                   |              | 0.00              | -104,514.21    | -104,514.21                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 JPY / USD EX.RATE 106.739 WITH NORTHERN TRUST  | 13,821,631.000     | 1 Mar 18  |                   |                   |              | 0.00              | 129,489.98     | 129,489.98                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE 0.0088629 WITH NORTHERN      | -8,192,177.000     | 1 Nov 18  |                   |                   |              | 0.00              | -72,606.37     | -72,606.37                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 JPY / USD EX.RATE 106.344 WITH NORTHERN TRUST  | 13,115,994.000     | 2 Apr 18  |                   |                   |              | 0.00              | 123,335.53     | 123,335.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / JPY EX.RATE 0.0094038 WITH NORTHERN      | -2,534,491.000     | 2 Apr 18  |                   |                   |              | 0.00              | -23,833.84     | -23,833.84                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089602 WITH NORTHERN      | -970,652.000       | 2 Aug 18  |                   |                   |              | 0.00              | -8,697.28      | -8,697.28                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 JPY / USD EX.RATE 109.65 WITH NORTHERN TRUST   | 4,111,590.000      | 2 Feb 18  |                   |                   |              | 0.00              | 37,497.40      | 37,497.40                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.009025 WITH NORTHERN TRUST | -50,171,300.000    | 2 Jul 18  |                   |                   |              | 0.00              | -452,797.72    | -452,797.72                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0094349 WITH NORTHERN      | -9,174,785.000     | 2 Mar 18  |                   |                   |              | 0.00              | -86,562.74     | -86,562.74                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 JPY / USD EX.RATE 113.952 WITH NORTHERN TRUST  | 6,340,418.000   | 2 Oct 18 |                   |                   |              | 0.00              | 55,641.13   | 55,641.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088112 WITH NORTHERN      | -9,000,000.000  | 3 Dec 18 |                   |                   |              | 0.00              | -79,300.95  | -79,300.95                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 JPY / USD EX.RATE 113.739 WITH NORTHERN TRUST  | 7,700,000.000   | 3 Oct 18 |                   |                   |              | 0.00              | 67,698.85   | 67,698.85                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 JPY / USD EX.RATE 110.889 WITH NORTHERN TRUST  | 26,418,180.000  | 3 Sep 18 |                   |                   |              | 0.00              | 238,239.86  | 238,239.86                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / JPY EX.RATE 0.0093829 WITH NORTHERN      | -3,446,936.000  | 4 Apr 18 |                   |                   |              | 0.00              | -32,342.39  | -32,342.39                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008825 WITH NORTHERN TRUST | -15,000,000.000 | 4 Dec 18 |                   |                   |              | 0.00              | -132,375.52 | -132,375.52                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091201 WITH NORTHERN      | -26,286,000.000 | 4 Jun 18 |                   |                   |              | 0.00              | -239,730.12 | -239,730.12                       | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 JPY / USD EX.RATE 111.133 WITH NORTHERN TRUST  | 8,292,882.000   | 4 Sep 18 |                   |                   |              | 0.00              | 74,621.24   | 74,621.24                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / JPY EX.RATE 0.0093519 WITH NORTHERN      | -2,497,137.000  | 5 Apr 18 |                   |                   |              | 0.00              | -23,353.01  | -23,353.01                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.009095 WITH NORTHERN TRUST | -60,918,476.000 | 5 Feb 18 |                   |                   |              | 0.00              | -554,056.17 | -554,056.17                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.82 WITH NORTHERN TRUST   | 3,875,416.000   | 5 Jan 18 |                   |                   |              | 0.00              | 34,350.43   | 34,350.43                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 JPY / USD EX.RATE 105.48 WITH NORTHERN TRUST   | 3,523,894.000   | 5 Mar 18 |                   |                   |              | 0.00              | 33,408.17   | 33,408.17                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.94 WITH NORTHERN TRUST   | 14,990.000      | 5 Oct 18 |                   |                   |              | 0.00              | 131.56      | 131.56                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / JPY EX.RATE 0.0093266 WITH NORTHERN      | -3,139,835.000  | 6 Apr 18 |                   |                   |              | 0.00              | -29,284.04  | -29,284.04                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0088711 WITH NORTHERN      | -30,374,881.000 | 6 Dec 18 |                   |                   |              | 0.00              | -269,457.15 | -269,457.15                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0091014 WITH NORTHERN      | -12,179,600.000 | 6 Jun 18 |                   |                   |              | 0.00              | -110,851.62 | -110,851.62                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / JPY EX.RATE 0.0093967 WITH NORTHERN      | -604,785.000    | 6 Mar 18 |                   |                   |              | 0.00              | -5,683.00   | -5,683.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 112.744 WITH NORTHERN TRUST  | 19,257,061.000  | 7 Dec 18 |                   |                   |              | 0.00              | 170,803.42  | 170,803.42                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 JPY / USD EX.RATE 109.2257 WITH NORTHERN TRUST | 41,982,383.000  | 7 Feb 18 |                   |                   |              | 0.00              | 384,363.60  | 384,363.60                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.957 WITH NORTHERN TRUST  | 16,255,513.000  | 7 Jun 18 |                   |                   |              | 0.00              | 147,835.18  | 147,835.18                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.957 WITH NORTHERN TRUST  | 22,586,723.000  | 7 Jun 18 |                   |                   |              | 0.00              | 205,414.14  | 205,414.14                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 JPY / USD EX.RATE 105.69 WITH NORTHERN TRUST   | 4,056,064.000   | 7 Mar 18 |                   |                   |              | 0.00              | 38,376.99   | 38,376.99                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.225 WITH NORTHERN TRUST  | 2,082,517.000   | 7 May 18 |                   |                   |              | 0.00              | 19,066.30   | 19,066.30                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.222 WITH NORTHERN TRUST  | 1,149,403.000   | 7 Nov 18 |                   |                   |              | 0.00              | 10,151.76   | 10,151.76                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.008978 WITH NORTHERN TRUST | -1,261,981.000  | 8 Aug 18 |                   |                   |              | 0.00              | -11,330.00  | -11,330.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN      | -400,595.000    | 8 Aug 18 |                   |                   |              | 0.00              | -3,596.97   | -3,596.97                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                     | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                     |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / JPY EX.RATE<br>0.0091483 WITH NORTHERN      | -851,233.000    | 8 Feb 18  |                   |                   |              | 0.00              | -7,787.33   | -7,787.33                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE<br>0.0094233 WITH NORTHERN      | -3,047,269.000  | 8 Mar 18  |                   |                   |              | 0.00              | -28,715.31  | -28,715.31                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE<br>0.0091696 WITH NORTHERN      | -57,054,656.000 | 8 May 18  |                   |                   |              | 0.00              | -523,168.43 | -523,168.43                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE<br>0.0093435 WITH NORTHERN      | -3,337,174.000  | 9 Apr 18  |                   |                   |              | 0.00              | -31,180.97  | -31,180.97                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / JPY EX.RATE<br>0.0091836 WITH NORTHERN      | -135,980.000    | 9 Feb 18  |                   |                   |              | 0.00              | -1,248.78   | -1,248.78                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / JPY EX.RATE<br>0.0090566 WITH NORTHERN      | -2,556,220.000  | 9 Jul 18  |                   |                   |              | 0.00              | -23,150.56  | -23,150.56                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / JPY EX.RATE<br>0.0093758 WITH NORTHERN      | -1,643,887.000  | 9 Mar 18  |                   |                   |              | 0.00              | -15,412.84  | -15,412.84                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE<br>109.513 WITH NORTHERN TRUST  | 63,019,239.000  | 9 May 18  |                   |                   |              | 0.00              | 575,449.85  | 575,449.85                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 JPY / USD EX.RATE<br>113.081 WITH NORTHERN TRUST  | 2,340,459.000   | 9 Oct 18  |                   |                   |              | 0.00              | 20,697.19   | 20,697.19                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 JPY / USD EX.RATE<br>112.356 WITH NORTHERN TRUST  | 8,316,610.000   | 10 Dec 18 |                   |                   |              | 0.00              | 74,020.17   | 74,020.17                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE<br>0.0091119 WITH NORTHERN      | -9,202,310.000  | 10 May 18 |                   |                   |              | 0.00              | -83,850.98  | -83,850.98                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / JPY EX.RATE<br>0.0088463 WITH NORTHERN      | -230,063.000    | 10 Oct 18 |                   |                   |              | 0.00              | -2,035.22   | -2,035.22                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / JPY EX.RATE<br>0.009334 WITH NORTHERN TRUST | -10,959,360.000 | 11 Apr 18 |                   |                   |              | 0.00              | -102,294.86 | -102,294.86                       | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 JPY / USD EX.RATE 113.07 WITH NORTHERN TRUST  | 4,533,060.000   | 11 Dec 18 |                   |                   |              | 0.00              | 40,090.74   | 40,090.74                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 JPY / USD EX.RATE 111.058 WITH NORTHERN TRUST | 24,491,179.000  | 11 Jul 18 |                   |                   |              | 0.00              | 220,526.02  | 220,526.02                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 JPY / USD EX.RATE 109.756 WITH NORTHERN TRUST | 3,979,655.000   | 11 Jun 18 |                   |                   |              | 0.00              | 36,259.11   | 36,259.11                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0091104 WITH NORTHERN     | -11,726,888.000 | 11 Jun 18 |                   |                   |              | 0.00              | -106,836.51 | -106,836.51                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 JPY / USD EX.RATE 109.343 WITH NORTHERN TRUST | 10,952,395.000  | 11 May 18 |                   |                   |              | 0.00              | 100,165.49  | 100,165.49                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / JPY EX.RATE 0.0089726 WITH NORTHERN     | -10,475,695.000 | 11 Sep 18 |                   |                   |              | 0.00              | -93,994.74  | -93,994.74                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.0093773 WITH NORTHERN     | -5,350,929.000  | 12 Mar 18 |                   |                   |              | 0.00              | -50,177.50  | -50,177.50                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE 0.0087701 WITH NORTHERN     | -10,000,000.000 | 12 Nov 18 |                   |                   |              | 0.00              | -87,700.83  | -87,700.83                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 JPY / USD EX.RATE 113.445 WITH NORTHERN TRUST | 6,109,098.000   | 13 Dec 18 |                   |                   |              | 0.00              | 53,850.75   | 53,850.75                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0091979 WITH NORTHERN     | -2,027,811.000  | 13 Feb 18 |                   |                   |              | 0.00              | -18,651.68  | -18,651.68                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093672 WITH NORTHERN     | -1,116,269.000  | 13 Mar 18 |                   |                   |              | 0.00              | -10,456.26  | -10,456.26                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 JPY / USD EX.RATE 111.37 WITH NORTHERN TRUST  | 4,132,755.000   | 13 Sep 18 |                   |                   |              | 0.00              | 37,108.33   | 37,108.33                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 113.481 WITH NORTHERN TRUST | 9,130,617.000   | 14 Dec 18 |                   |                   |              | 0.00              | 80,459.43   | 80,459.43                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |               |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                   |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.49 WITH NORTHERN TRUST   | 1,346,729.000     | 14 Mar 18 |                   |                   |              | 0.00              | 12,646.53     | 12,646.53                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 JPY / USD EX.RATE 109.354 WITH NORTHERN TRUST  | 1,909,646.000     | 14 May 18 |                   |                   |              | 0.00              | 17,462.97     | 17,462.97                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 JPY / USD EX.RATE 106.018 WITH NORTHERN TRUST  | 5,631,728.000     | 15 Mar 18 |                   |                   |              | 0.00              | 53,120.49     | 53,120.49                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 JPY / USD EX.RATE 109.751 WITH NORTHERN TRUST  | 753,899.000       | 15 May 18 |                   |                   |              | 0.00              | 6,869.18      | 6,869.18                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.9156 WITH NORTHERN TRUST | 1,617,618,215.000 | 16 Jan 18 |                   |                   |              | 0.00              | 14,584,226.34 | 14,584,226.34                     | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.937 WITH NORTHERN TRUST  | 20,553,340.000    | 16 Mar 18 |                   |                   |              | 0.00              | 194,014.74    | 194,014.74                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 JPY / USD EX.RATE 110.28 WITH NORTHERN TRUST   | 1,853,177.000     | 16 May 18 |                   |                   |              | 0.00              | 16,804.29     | 16,804.29                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 JPY / USD EX.RATE 111.984 WITH NORTHERN TRUST  | 2,829,526.000     | 16 Oct 18 |                   |                   |              | 0.00              | 25,267.23     | 25,267.23                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 JPY / USD EX.RATE 107.04 WITH NORTHERN TRUST   | 5,905,038.000     | 17 Apr 18 |                   |                   |              | 0.00              | 55,166.65     | 55,166.65                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 JPY / USD EX.RATE 113.46 WITH NORTHERN TRUST   | 1,129,527.000     | 17 Dec 18 |                   |                   |              | 0.00              | 9,955.29      | 9,955.29                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / JPY EX.RATE 0.0090427 WITH NORTHERN      | -14,593,190.000   | 17 Jan 18 |                   |                   |              | 0.00              | -131,962.36   | -131,962.36                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.009077 WITH NORTHERN TRUST | -16,876,827.000   | 17 May 18 |                   |                   |              | 0.00              | -153,191.73   | -153,191.73                       | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 JPY / USD EX.RATE 112.292 WITH NORTHERN TRUST  | 885,280.000       | 17 Oct 18 |                   |                   |              | 0.00              | 7,883.73      | 7,883.73                          | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2018 JPY / USD EX.RATE 111.988 WITH NORTHERN TRUST | 5,532,156.000   | 17 Sep 18 |                   |                   |              | 0.00              | 49,399.54   | 49,399.54                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / JPY EX.RATE 0.0093179 WITH NORTHERN     | -10,532,163.000 | 18 Apr 18 |                   |                   |              | 0.00              | -98,137.93  | -98,137.93                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 JPY / USD EX.RATE 112.525 WITH NORTHERN TRUST | 1,271,566.000   | 18 Dec 18 |                   |                   |              | 0.00              | 11,300.30   | 11,300.30                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 111.284 WITH NORTHERN TRUST | 108,742,329.000 | 18 Jan 18 |                   |                   |              | 0.00              | 977,160.50  | 977,160.50                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.992 WITH NORTHERN TRUST | 11,307,548.000  | 18 Jul 18 |                   |                   |              | 0.00              | 100,073.88  | 100,073.88                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.947 WITH NORTHERN TRUST | 17,864,322.000  | 18 May 18 |                   |                   |              | 0.00              | 161,016.72  | 161,016.72                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.487 WITH NORTHERN TRUST | 2,405,184.000   | 18 Oct 18 |                   |                   |              | 0.00              | 21,381.88   | 21,381.88                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / JPY EX.RATE 0.0089304 WITH NORTHERN     | -5,649,921.000  | 18 Sep 18 |                   |                   |              | 0.00              | -50,456.08  | -50,456.08                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093093 WITH NORTHERN     | -13,975,405.000 | 19 Apr 18 |                   |                   |              | 0.00              | -130,100.59 | -130,100.59                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089011 WITH NORTHERN     | -7,307,447.000  | 19 Dec 18 |                   |                   |              | 0.00              | -65,044.12  | -65,044.12                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.864 WITH NORTHERN TRUST | 7,003,160.000   | 19 Jan 18 |                   |                   |              | 0.00              | 63,168.93   | 63,168.93                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 JPY / USD EX.RATE 112.705 WITH NORTHERN TRUST | 12,255,710.000  | 19 Jul 18 |                   |                   |              | 0.00              | 108,741.49  | 108,741.49                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0091087 WITH NORTHERN     | -6,787,500.000  | 19 Jun 18 |                   |                   |              | 0.00              | -61,825.27  | -61,825.27                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / JPY EX.RATE 0.0094473 WITH NORTHERN     | -11,425,649.000 | 19 Mar 18 |                   |                   |              | 0.00              | -107,941.89 | -107,941.89                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / JPY EX.RATE 0.0088983 WITH NORTHERN     | -7,314,187.000  | 19 Oct 18 |                   |                   |              | 0.00              | -65,083.84  | -65,083.84                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089015 WITH NORTHERN     | -12,178,551.000 | 19 Sep 18 |                   |                   |              | 0.00              | -108,407.97 | -108,407.97                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092894 WITH NORTHERN     | -6,995,578.000  | 20 Apr 18 |                   |                   |              | 0.00              | -64,984.47  | -64,984.47                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 JPY / USD EX.RATE 110.576 WITH NORTHERN TRUST | 2,079,254.000   | 20 Aug 18 |                   |                   |              | 0.00              | 18,803.85   | 18,803.85                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 JPY / USD EX.RATE 106.75 WITH NORTHERN TRUST  | 23,042,115.000  | 20 Feb 18 |                   |                   |              | 0.00              | 215,851.19  | 215,851.19                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 JPY / USD EX.RATE 112.332 WITH NORTHERN TRUST | 1,179,220.000   | 20 Jul 18 |                   |                   |              | 0.00              | 10,497.63   | 10,497.63                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 JPY / USD EX.RATE 110.137 WITH NORTHERN TRUST | 3,213,496.000   | 20 Jun 18 |                   |                   |              | 0.00              | 29,177.26   | 29,177.26                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090779 WITH NORTHERN     | -22,279,607.000 | 20 Jun 18 |                   |                   |              | 0.00              | -202,251.74 | -202,251.74                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / JPY EX.RATE 0.0094109 WITH NORTHERN     | -23,022,697.000 | 20 Mar 18 |                   |                   |              | 0.00              | -216,663.82 | -216,663.82                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089809 WITH NORTHERN     | -5,390,000.000  | 21 Dec 18 |                   |                   |              | 0.00              | -48,407.23  | -48,407.23                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 JPY / USD EX.RATE 107.77 WITH NORTHERN TRUST  | 5,304,054.000   | 21 Feb 18 |                   |                   |              | 0.00              | 49,216.42   | 49,216.42                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 JPY / USD EX.RATE 110.655 WITH NORTHERN TRUST | 20,000,000.000  | 21 Jun 18 |                   |                   |              | 0.00              | 180,741.95  | 180,741.95                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 JPY / USD EX.RATE 111.1 WITH NORTHERN TRUST    | 341,000.000     | 21 May 18 |                   |                   |              | 0.00              | 3,069.31   | 3,069.31                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089993 WITH NORTHERN      | -1,458.000      | 21 May 18 |                   |                   |              | 0.00              | -13.12     | -13.12                            | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 JPY / USD EX.RATE 112.7373 WITH NORTHERN TRUST | 9,825,723.000   | 21 Sep 18 |                   |                   |              | 0.00              | 87,155.92  | 87,155.92                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / JPY EX.RATE 0.0093124 WITH NORTHERN      | -2,884,922.000  | 22 Feb 18 |                   |                   |              | 0.00              | -26,865.47 | -26,865.47                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | -10,207,567.000 | 22 Jan 18 |                   |                   |              | 0.00              | -92,126.06 | -92,126.06                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.0094616 WITH NORTHERN      | -2,656,091.000  | 22 Mar 18 |                   |                   |              | 0.00              | -25,130.96 | -25,130.96                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 JPY / USD EX.RATE 107.808 WITH NORTHERN TRUST  | 19,816,746.000  | 23 Apr 18 |                   |                   |              | 0.00              | 183,815.17 | 183,815.17                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / JPY EX.RATE 0.0093573 WITH NORTHERN      | -2,384,039.000  | 23 Feb 18 |                   |                   |              | 0.00              | -22,308.26 | -22,308.26                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090196 WITH NORTHERN      | -2,777,988.000  | 23 Jan 18 |                   |                   |              | 0.00              | -25,056.26 | -25,056.26                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 JPY / USD EX.RATE 110.896 WITH NORTHERN TRUST  | 1,554,077.000   | 23 Jul 18 |                   |                   |              | 0.00              | 14,013.82  | 14,013.82                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / JPY EX.RATE 0.0095374 WITH NORTHERN      | -2,155,909.000  | 23 Mar 18 |                   |                   |              | 0.00              | -20,561.84 | -20,561.84                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091929 WITH NORTHERN      | -32,320.000     | 24 Apr 18 |                   |                   |              | 0.00              | -297.11    | -297.11                           | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 JPY / USD EX.RATE 111.0588 WITH NORTHERN TRUST | 121,635.000     | 24 Dec 18 |                   |                   |              | 0.00              | 1,095.23   | 1,095.23                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                       |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.94 WITH NORTHERN TRUST  | 27,688,948.000  | 24 Jan 18 |                   |                   |              | 0.00              | 251,855.08  | 251,855.08                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 JPY / USD EX.RATE 111.307 WITH NORTHERN TRUST | 6,197,673.000   | 24 Jul 18 |                   |                   |              | 0.00              | 55,680.89   | 55,680.89                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / JPY EX.RATE 0.0091365 WITH NORTHERN     | -2,957,999.000  | 24 May 18 |                   |                   |              | 0.00              | -27,025.81  | -27,025.81                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 JPY / USD EX.RATE 112.508 WITH NORTHERN TRUST | 3,601,431.000   | 24 Oct 18 |                   |                   |              | 0.00              | 32,010.44   | 32,010.44                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / JPY EX.RATE 0.0091659 WITH NORTHERN     | -1,844,104.000  | 25 Jan 18 |                   |                   |              | 0.00              | -16,902.88  | -16,902.88                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / JPY EX.RATE 0.0089842 WITH NORTHERN     | -16,011,814.000 | 25 Jul 18 |                   |                   |              | 0.00              | -143,852.71 | -143,852.71                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / JPY EX.RATE 0.0091321 WITH NORTHERN     | -3,143,311.000  | 25 Jun 18 |                   |                   |              | 0.00              | -28,705.17  | -28,705.17                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091253 WITH NORTHERN     | -15,600,000.000 | 25 May 18 |                   |                   |              | 0.00              | -142,355.25 | -142,355.25                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 JPY / USD EX.RATE 112.833 WITH NORTHERN TRUST | 2,821,153.000   | 25 Sep 18 |                   |                   |              | 0.00              | 25,002.91   | 25,002.91                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093787 WITH NORTHERN     | -2,609,724.000  | 26 Feb 18 |                   |                   |              | 0.00              | -24,475.72  | -24,475.72                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.48 WITH NORTHERN TRUST  | 13,178,575.000  | 26 Jan 18 |                   |                   |              | 0.00              | 120,374.27  | 120,374.27                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 110.774 WITH NORTHERN TRUST | 9,060,260.000   | 26 Jul 18 |                   |                   |              | 0.00              | 81,790.49   | 81,790.49                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095311 WITH NORTHERN     | -926,489.000    | 26 Mar 18 |                   |                   |              | 0.00              | -8,830.43   | -8,830.43                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 JPY / USD EX.RATE 112.402 WITH NORTHERN TRUST  | 3,494,978.000   | 26 Oct 18 |                   |                   |              | 0.00              | 31,093.56   | 31,093.56                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.009157 WITH NORTHERN TRUST | -4,030,967.000  | 27 Apr 18 |                   |                   |              | 0.00              | -36,911.59  | -36,911.59                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / JPY EX.RATE 0.0093534 WITH NORTHERN      | -29,435,276.000 | 27 Feb 18 |                   |                   |              | 0.00              | -275,319.90 | -275,319.90                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.009097 WITH NORTHERN TRUST | -21,705,645.000 | 27 Jun 18 |                   |                   |              | 0.00              | -197,456.88 | -197,456.88                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.62 WITH NORTHERN TRUST   | 11,309,140.000  | 27 Mar 18 |                   |                   |              | 0.00              | 107,073.85  | 107,073.85                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 JPY / USD EX.RATE 113.477 WITH NORTHERN TRUST  | 2,000,000.000   | 27 Nov 18 |                   |                   |              | 0.00              | 17,624.72   | 17,624.72                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.13 WITH NORTHERN TRUST   | 28,546,599.000  | 28 Feb 18 |                   |                   |              | 0.00              | 266,466.90  | 266,466.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 JPY / USD EX.RATE 105.5076 WITH NORTHERN TRUST | 8,881,539.000   | 28 Mar 18 |                   |                   |              | 0.00              | 84,179.14   | 84,179.14                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 JPY / USD EX.RATE 109.454 WITH NORTHERN TRUST  | 2,572,086.000   | 28 May 18 |                   |                   |              | 0.00              | 23,499.24   | 23,499.24                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087838 WITH NORTHERN      | -35,000,000.000 | 28 Nov 18 |                   |                   |              | 0.00              | -307,432.85 | -307,432.85                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.513 WITH NORTHERN TRUST  | 4,945,768.000   | 28 Sep 18 |                   |                   |              | 0.00              | 43,570.06   | 43,570.06                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089902 WITH NORTHERN      | -55,164,609.000 | 29 Aug 18 |                   |                   |              | 0.00              | -495,941.90 | -495,941.90                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / JPY EX.RATE 0.0091878 WITH NORTHERN      | -6,859,753.000  | 29 Jan 18 |                   |                   |              | 0.00              | -63,026.03  | -63,026.03                        | 0.00          |

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Northern Trust

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Account ID LOCKH

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |                |                                   |               |
| <b>Japanese yen - JPY</b>                                                        |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090397 WITH NORTHERN      | -35,238,718.000    | 29 Jun 18 |                   |                   |              | 0.00              | -318,547.84    | -318,547.84                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.63 WITH NORTHERN TRUST   | 10,701,707.000     | 29 Mar 18 |                   |                   |              | 0.00              | 100,363.00     | 100,363.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 111.811 WITH NORTHERN TRUST  | 134,705.000        | 29 Oct 18 |                   |                   |              | 0.00              | 1,204.76       | 1,204.76                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0091897 WITH NORTHERN      | -1,004,174.000     | 30 Jan 18 |                   |                   |              | 0.00              | -9,228.10      | -9,228.10                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 JPY / USD EX.RATE 111.08 WITH NORTHERN TRUST   | 11,108,000,000.000 | 30 Jul 18 |                   |                   |              | 0.00              | 100,000,000.00 | 100,000,000.00                    | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / JPY EX.RATE 0.0090016 WITH NORTHERN      | -3,910,462.000     | 30 Jul 18 |                   |                   |              | 0.00              | -35,200.50     | -35,200.50                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 JPY / USD EX.RATE 108.4955 WITH NORTHERN TRUST | 3,000,000.000      | 30 May 18 |                   |                   |              | 0.00              | 27,650.92      | 27,650.92                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 JPY / USD EX.RATE 108.5003 WITH NORTHERN TRUST | 8,500,000.000      | 30 May 18 |                   |                   |              | 0.00              | 78,340.80      | 78,340.80                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / JPY EX.RATE 0.0091845 WITH NORTHERN      | -300,835.000       | 31 Jan 18 |                   |                   |              | 0.00              | -2,763.02      | -2,763.02                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / JPY EX.RATE 0.0090053 WITH NORTHERN      | -437,534.000       | 31 Jul 18 |                   |                   |              | 0.00              | -3,940.11      | -3,940.11                         | 0.00          |
| <b>Malaysian ringgit - MYR</b>                                                   |                    |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN      | -1,371,786.940     | 1 Aug 18  |                   |                   |              | 0.00              | -337,064.95    | -337,064.95                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN      | -768,399.600       | 1 Aug 18  |                   |                   |              | 0.00              | -188,805.25    | -188,805.25                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN   | -3,373,409.620 | 1 Aug 18 |                   |                   |              | 0.00              | -828,888.30  | -828,888.30                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2508844 WITH NORTHERN   | -23,085.000    | 1 Jun 18 |                   |                   |              | 0.00              | -5,791.67    | -5,791.67                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2511616 WITH NORTHERN   | -70,576.180    | 1 Jun 18 |                   |                   |              | 0.00              | -17,726.03   | -17,726.03                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2511616 WITH NORTHERN   | -1,987,144.140 | 1 Jun 18 |                   |                   |              | 0.00              | -499,094.35  | -499,094.35                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST | 912,860.520    | 1 Oct 18 |                   |                   |              | 0.00              | 220,764.33   | 220,764.33                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST | 4,552,184.390  | 1 Oct 18 |                   |                   |              | 0.00              | 1,100,891.03 | 1,100,891.03                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST | 835,109.880    | 1 Oct 18 |                   |                   |              | 0.00              | 201,961.28   | 201,961.28                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / MYR EX.RATE 0.2573406 WITH NORTHERN   | -1,407,844.000 | 2 Feb 18 |                   |                   |              | 0.00              | -362,295.48  | -362,295.48                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST | 1,179,825.000  | 2 Jan 18 |                   |                   |              | 0.00              | 292,180.53   | 292,180.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST | 1,126,004.850  | 2 Jan 18 |                   |                   |              | 0.00              | 278,852.12   | 278,852.12                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST | 732,195.800    | 2 Jan 18 |                   |                   |              | 0.00              | 181,326.35   | 181,326.35                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST | 786,728.420    | 2 Jan 18 |                   |                   |              | 0.00              | 194,831.21   | 194,831.21                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / MYR EX.RATE 0.2475431 WITH NORTHERN   | -28,741.530    | 2 Jan 18 |                   |                   |              | 0.00              | -7,114.77    | -7,114.77                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / MYR EX.RATE 0.2484657 WITH NORTHERN      | -172,630.120 | 2 Jan 18 |                   |                   |              | 0.00              | -42,892.67  | -42,892.67                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / MYR EX.RATE 0.2474635 WITH NORTHERN      | -487,220.570 | 2 Jul 18 |                   |                   |              | 0.00              | -120,569.31 | -120,569.31                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / MYR EX.RATE 0.2475248 WITH NORTHERN      | -54,970.000  | 2 Jul 18 |                   |                   |              | 0.00              | -13,606.44  | -13,606.44                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / MYR EX.RATE 0.2551411 WITH NORTHERN      | -651,891.870 | 2 Mar 18 |                   |                   |              | 0.00              | -166,324.40 | -166,324.40                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 MYR / USD EX.RATE 3.923 WITH NORTHERN TRUST    | 410,075.880  | 2 May 18 |                   |                   |              | 0.00              | 104,531.20  | 104,531.20                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / MYR EX.RATE 0.2546019 WITH NORTHERN      | -189,228.000 | 2 May 18 |                   |                   |              | 0.00              | -48,177.81  | -48,177.81                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / MYR EX.RATE 0.2587121 WITH NORTHERN      | -87,952.000  | 3 Apr 18 |                   |                   |              | 0.00              | -22,754.25  | -22,754.25                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 MYR / USD EX.RATE 3.935 WITH NORTHERN TRUST    | 283,997.820  | 3 May 18 |                   |                   |              | 0.00              | 72,172.25   | 72,172.25                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / MYR EX.RATE 0.2414409 WITH NORTHERN      | -38,798.140  | 3 Oct 18 |                   |                   |              | 0.00              | -9,367.46   | -9,367.46                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / MYR EX.RATE 0.2512689 WITH NORTHERN      | -878,866.560 | 4 Jun 18 |                   |                   |              | 0.00              | -220,831.84 | -220,831.84                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / MYR EX.RATE 0.2514585 WITH NORTHERN      | -65,579.490  | 4 Jun 18 |                   |                   |              | 0.00              | -16,490.52  | -16,490.52                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 MYR / USD EX.RATE 3.932 WITH NORTHERN TRUST    | 396,345.140  | 4 May 18 |                   |                   |              | 0.00              | 100,799.88  | 100,799.88                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | -79,128.440  | 4 Oct 18 |                   |                   |              | 0.00              | -19,073.99  | -19,073.99                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | -114,478.620   | 4 Oct 18 |                   |                   |              | 0.00              | -27,595.18  | -27,595.18                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | -20,122.100    | 4 Oct 18 |                   |                   |              | 0.00              | -4,850.45   | -4,850.45                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / MYR EX.RATE 0.2404251 WITH NORTHERN      | -2,505,974.570 | 5 Dec 18 |                   |                   |              | 0.00              | -602,499.12 | -602,499.12                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 MYR / USD EX.RATE 3.896 WITH NORTHERN TRUST    | 110,419.470    | 5 Feb 18 |                   |                   |              | 0.00              | 28,341.75   | 28,341.75                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / MYR EX.RATE 0.2564958 WITH NORTHERN      | -101,763.250   | 5 Feb 18 |                   |                   |              | 0.00              | -26,101.84  | -26,101.84                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / MYR EX.RATE 0.2497191 WITH NORTHERN      | -151,682.090   | 5 Jan 18 |                   |                   |              | 0.00              | -37,877.91  | -37,877.91                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / MYR EX.RATE 0.2515407 WITH NORTHERN      | -472,100.790   | 5 Jun 18 |                   |                   |              | 0.00              | -118,752.56 | -118,752.56                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN      | -702,099.940   | 5 Mar 18 |                   |                   |              | 0.00              | -180,016.39 | -180,016.39                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN      | -1,237,989.120 | 5 Mar 18 |                   |                   |              | 0.00              | -317,416.83 | -317,416.83                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN      | -840,687.660   | 5 Mar 18 |                   |                   |              | 0.00              | -215,549.88 | -215,549.88                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | -127,766.160   | 5 Oct 18 |                   |                   |              | 0.00              | -30,798.16  | -30,798.16                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / MYR EX.RATE 0.2516356 WITH NORTHERN      | -36,673.910    | 6 Jun 18 |                   |                   |              | 0.00              | -9,228.46   | -9,228.46                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / MYR EX.RATE 0.2563314 WITH NORTHERN      | -29,222.570    | 7 Feb 18 |                   |                   |              | 0.00              | -7,490.66   | -7,490.66                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / MYR EX.RATE 0.2562 WITH NORTHERN TRUST | -19,932.050    | 7 Mar 18 |                   |                   |              | 0.00              | -5,106.59    | -5,106.59                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 MYR / USD EX.RATE 3.9385 WITH NORTHERN TRUST | 251,611.630    | 7 May 18 |                   |                   |              | 0.00              | 63,885.14    | 63,885.14                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 319,834.870    | 7 Nov 18 |                   |                   |              | 0.00              | 76,754.23    | 76,754.23                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 12,296,746.890 | 7 Nov 18 |                   |                   |              | 0.00              | 2,950,983.17 | 2,950,983.17                      | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 583,358.940    | 7 Nov 18 |                   |                   |              | 0.00              | 139,994.95   | 139,994.95                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / MYR EX.RATE 0.2505763 WITH NORTHERN    | -182,137.400   | 8 Jan 18 |                   |                   |              | 0.00              | -45,639.32   | -45,639.32                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MYR EX.RATE 0.2559247 WITH NORTHERN    | -269,186.520   | 8 Mar 18 |                   |                   |              | 0.00              | -68,891.47   | -68,891.47                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MYR EX.RATE 0.2559247 WITH NORTHERN    | -64,452.670    | 8 Mar 18 |                   |                   |              | 0.00              | -16,495.03   | -16,495.03                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 MYR / USD EX.RATE 3.9455 WITH NORTHERN TRUST | 104,783.200    | 8 May 18 |                   |                   |              | 0.00              | 26,557.65    | 26,557.65                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 168,760.380    | 8 Nov 18 |                   |                   |              | 0.00              | 40,499.25    | 40,499.25                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 557,421.950    | 8 Nov 18 |                   |                   |              | 0.00              | 133,770.57   | 133,770.57                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 1,123,552.770  | 8 Nov 18 |                   |                   |              | 0.00              | 269,631.09   | 269,631.09                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST  | 169,212.970    | 8 Nov 18 |                   |                   |              | 0.00              | 40,607.86    | 40,607.86                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / MYR EX.RATE 0.2491467 WITH NORTHERN      | -20,970.900    | 10 Jan 18 |                   |                   |              | 0.00              | -5,224.83     | -5,224.83                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / MYR EX.RATE 0.2507334 WITH NORTHERN      | -50,427.240    | 11 Jan 18 |                   |                   |              | 0.00              | -12,643.79    | -12,643.79                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / MYR EX.RATE 0.2545306 WITH NORTHERN      | -63,964.590    | 12 Feb 18 |                   |                   |              | 0.00              | -16,280.95    | -16,280.95                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / MYR EX.RATE 0.2513636 WITH NORTHERN      | -337,064.480   | 12 Jan 18 |                   |                   |              | 0.00              | -84,725.76    | -84,725.76                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | -54,127.740    | 12 Mar 18 |                   |                   |              | 0.00              | -13,858.65    | -13,858.65                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | -267,964.020   | 12 Mar 18 |                   |                   |              | 0.00              | -68,608.45    | -68,608.45                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / MYR EX.RATE 0.2388687 WITH NORTHERN      | -4,346,931.500 | 12 Nov 18 |                   |                   |              | 0.00              | -1,038,345.95 | -1,038,345.95                     | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / MYR EX.RATE 0.2406044 WITH NORTHERN      | -66,798.000    | 12 Oct 18 |                   |                   |              | 0.00              | -16,071.89    | -16,071.89                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / MYR EX.RATE 0.2542136 WITH NORTHERN      | -102,087.230   | 13 Feb 18 |                   |                   |              | 0.00              | -25,951.96    | -25,951.96                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / MYR EX.RATE 0.2559378 WITH NORTHERN      | -180,172.010   | 13 Mar 18 |                   |                   |              | 0.00              | -46,112.82    | -46,112.82                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / MYR EX.RATE 0.2559705 WITH NORTHERN      | -97,255.890    | 13 Mar 18 |                   |                   |              | 0.00              | -24,894.64    | -24,894.64                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / MYR EX.RATE 0.23822 WITH NORTHERN TRUST  | -11,456.000    | 13 Nov 18 |                   |                   |              | 0.00              | -2,729.05     | -2,729.05                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / MYR EX.RATE 0.2390057 WITH NORTHERN      | -8,610.000     | 14 Dec 18 |                   |                   |              | 0.00              | -2,057.84     | -2,057.84                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 14 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST   | 134,897.470   | 14 May 18 |                   |                   |              | 0.00              | 33,860.66  | 33,860.66                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / MYR EX.RATE 0.2524679 WITH NORTHERN      | -146,003.810  | 15 Jan 18 |                   |                   |              | 0.00              | -36,861.27 | -36,861.27                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / MYR EX.RATE 0.2554083 WITH NORTHERN      | -163,969.500  | 15 Mar 18 |                   |                   |              | 0.00              | -41,879.17 | -41,879.17                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / MYR EX.RATE 0.2554083 WITH NORTHERN      | -100,705.660  | 15 Mar 18 |                   |                   |              | 0.00              | -25,721.06 | -25,721.06                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 MYR / USD EX.RATE 3.9505 WITH NORTHERN TRUST   | 1,041,269.230 | 15 May 18 |                   |                   |              | 0.00              | 263,579.10 | 263,579.10                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / MYR EX.RATE 0.2525444 WITH NORTHERN      | -159,612.440  | 16 Jan 18 |                   |                   |              | 0.00              | -40,309.23 | -40,309.23                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / MYR EX.RATE 0.2469197 WITH NORTHERN      | -47,136.000   | 16 Jul 18 |                   |                   |              | 0.00              | -11,638.81 | -11,638.81                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 MYR / USD EX.RATE 3.92 WITH NORTHERN TRUST     | 470,872.440   | 16 Mar 18 |                   |                   |              | 0.00              | 120,120.52 | 120,120.52                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.254816 WITH NORTHERN TRUST | -88,071.790   | 16 Mar 18 |                   |                   |              | 0.00              | -22,442.10 | -22,442.10                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.254816 WITH NORTHERN TRUST | -299,869.100  | 16 Mar 18 |                   |                   |              | 0.00              | -76,411.45 | -76,411.45                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.255011 WITH NORTHERN TRUST | -46,745.620   | 16 Mar 18 |                   |                   |              | 0.00              | -11,920.65 | -11,920.65                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 MYR / USD EX.RATE 3.9611 WITH NORTHERN TRUST   | 501,337.860   | 16 May 18 |                   |                   |              | 0.00              | 126,565.31 | 126,565.31                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | 240,673.370   | 17 Dec 18 |                   |                   |              | 0.00              | 57,481.10  | 57,481.10                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | 197,306.910    | 17 Dec 18 |                   |                   |              | 0.00              | 47,123.69   | 47,123.69                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | 465,864.570    | 17 Dec 18 |                   |                   |              | 0.00              | 111,264.53  | 111,264.53                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / MYR EX.RATE 0.238561 WITH NORTHERN TRUST | -11,970.000    | 17 Dec 18 |                   |                   |              | 0.00              | -2,855.58   | -2,855.58                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / MYR EX.RATE 0.2532607 WITH NORTHERN      | -22,055.780    | 17 Jan 18 |                   |                   |              | 0.00              | -5,585.86   | -5,585.86                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / MYR EX.RATE 0.2469258 WITH NORTHERN      | -195,996.000   | 17 Jul 18 |                   |                   |              | 0.00              | -48,396.46  | -48,396.46                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 MYR / USD EX.RATE 3.9659 WITH NORTHERN TRUST   | 257,812.330    | 17 May 18 |                   |                   |              | 0.00              | 65,007.27   | 65,007.27                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / MYR EX.RATE 0.2568119 WITH NORTHERN      | -1,170.000     | 18 Apr 18 |                   |                   |              | 0.00              | -300.47     | -300.47                           | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 MYR / USD EX.RATE 4.176 WITH NORTHERN TRUST    | 395,239.990    | 18 Dec 18 |                   |                   |              | 0.00              | 94,645.59   | 94,645.59                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / MYR EX.RATE 0.2522704 WITH NORTHERN      | -22,679.460    | 18 Jan 18 |                   |                   |              | 0.00              | -5,721.36   | -5,721.36                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / MYR EX.RATE 0.2463054 WITH NORTHERN      | -23,380.000    | 18 Jul 18 |                   |                   |              | 0.00              | -5,758.62   | -5,758.62                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 MYR / USD EX.RATE 3.974 WITH NORTHERN TRUST    | 326,383.620    | 18 May 18 |                   |                   |              | 0.00              | 82,129.75   | 82,129.75                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 MYR / USD EX.RATE 3.974 WITH NORTHERN TRUST    | 130,915.170    | 18 May 18 |                   |                   |              | 0.00              | 32,942.92   | 32,942.92                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / MYR EX.RATE 0.2514142 WITH NORTHERN      | -3,789,426.470 | 18 May 18 |                   |                   |              | 0.00              | -952,715.64 | -952,715.64                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |               |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 DEC 2018 MYR / USD EX.RATE 4.177 WITH NORTHERN TRUST    | 485,840.960   | 19 Dec 18 |                   |                   |              | 0.00              | 116,313.37  | 116,313.37                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 MYR / USD EX.RATE 4.177 WITH NORTHERN TRUST    | 231,052.010   | 19 Dec 18 |                   |                   |              | 0.00              | 55,315.30   | 55,315.30                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / MYR EX.RATE 0.2391258 WITH NORTHERN      | -13,120.000   | 19 Dec 18 |                   |                   |              | 0.00              | -3,137.33   | -3,137.33                         | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / MYR EX.RATE 0.2571355 WITH NORTHERN      | -67,842.220   | 19 Feb 18 |                   |                   |              | 0.00              | -17,444.64  | -17,444.64                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / MYR EX.RATE 0.2537749 WITH NORTHERN      | -118,353.100  | 19 Jan 18 |                   |                   |              | 0.00              | -30,035.05  | -30,035.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 MYR / USD EX.RATE 4.181 WITH NORTHERN TRUST    | 980,536.780   | 20 Dec 18 |                   |                   |              | 0.00              | 234,522.07  | 234,522.07                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / MYR EX.RATE 0.2494139 WITH NORTHERN      | -2,619.000    | 20 Jun 18 |                   |                   |              | 0.00              | -653.21     | -653.21                           | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / MYR EX.RATE 0.255317 WITH NORTHERN TRUST | -783,715.350  | 20 Mar 18 |                   |                   |              | 0.00              | -200,095.83 | -200,095.83                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / MYR EX.RATE 0.2416043 WITH NORTHERN      | -4,263.000    | 20 Sep 18 |                   |                   |              | 0.00              | -1,029.96   | -1,029.96                         | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / MYR EX.RATE 0.2557414 WITH NORTHERN      | -65,905.660   | 21 Feb 18 |                   |                   |              | 0.00              | -16,854.81  | -16,854.81                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / MYR EX.RATE 0.2557414 WITH NORTHERN      | -37,390.440   | 21 Feb 18 |                   |                   |              | 0.00              | -9,562.28   | -9,562.28                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST    | 1,128,509.510 | 21 May 18 |                   |                   |              | 0.00              | 284,044.68  | 284,044.68                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST    | 350,295.120   | 21 May 18 |                   |                   |              | 0.00              | 88,168.92   | 88,168.92                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST    | 1,657,959.360 | 21 May 18 |                   |                   |              | 0.00              | 417,306.66 | 417,306.66                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST    | 1,003,280.840 | 21 May 18 |                   |                   |              | 0.00              | 252,524.75 | 252,524.75                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST    | 689,929.540   | 21 May 18 |                   |                   |              | 0.00              | 173,654.55 | 173,654.55                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 MYR / USD EX.RATE 4.195 WITH NORTHERN TRUST    | 1,810,369.750 | 21 Nov 18 |                   |                   |              | 0.00              | 431,554.17 | 431,554.17                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / MYR EX.RATE 0.2420428 WITH NORTHERN      | -77,696.000   | 21 Sep 18 |                   |                   |              | 0.00              | -18,805.76 | -18,805.76                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / MYR EX.RATE 0.253569 WITH NORTHERN TRUST | -36,405.880   | 22 Jan 18 |                   |                   |              | 0.00              | -9,231.40  | -9,231.40                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.972 WITH NORTHERN TRUST    | 146,509.480   | 22 May 18 |                   |                   |              | 0.00              | 36,885.57  | 36,885.57                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.972 WITH NORTHERN TRUST    | 118,430.960   | 22 May 18 |                   |                   |              | 0.00              | 29,816.46  | 29,816.46                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.975 WITH NORTHERN TRUST    | 298,999.640   | 22 May 18 |                   |                   |              | 0.00              | 75,220.04  | 75,220.04                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / MYR EX.RATE 0.2564168 WITH NORTHERN      | -32,936.000   | 23 Apr 18 |                   |                   |              | 0.00              | -8,445.34  | -8,445.34                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST      | 706,155.750   | 23 Aug 18 |                   |                   |              | 0.00              | 172,233.11 | 172,233.11                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST      | 411,070.040   | 23 Aug 18 |                   |                   |              | 0.00              | 100,260.99 | 100,260.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST      | 467,619.330   | 23 Aug 18 |                   |                   |              | 0.00              | 114,053.50 | 114,053.50                        | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | 524,454.710    | 23 Aug 18 |                   |                   |              | 0.00              | 127,915.78  | 127,915.78                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | 256,724.820    | 23 Aug 18 |                   |                   |              | 0.00              | 62,615.81   | 62,615.81                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MYR EX.RATE 0.25444 WITH NORTHERN TRUST | -129,185.730   | 23 Jan 18 |                   |                   |              | 0.00              | -32,870.01  | -32,870.01                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 MYR / USD EX.RATE 3.978 WITH NORTHERN TRUST   | 138,576.510    | 23 May 18 |                   |                   |              | 0.00              | 34,835.72   | 34,835.72                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN     | -148,306.940   | 23 May 18 |                   |                   |              | 0.00              | -37,265.86  | -37,265.86                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN     | -1,170,675.140 | 23 May 18 |                   |                   |              | 0.00              | -294,161.66 | -294,161.66                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN     | -499,535.870   | 23 May 18 |                   |                   |              | 0.00              | -125,520.99 | -125,520.99                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / MYR EX.RATE 0.2382257 WITH NORTHERN     | -539,196.970   | 23 Nov 18 |                   |                   |              | 0.00              | -128,450.57 | -128,450.57                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / MYR EX.RATE 0.2382257 WITH NORTHERN     | -1,465,074.040 | 23 Nov 18 |                   |                   |              | 0.00              | -349,018.28 | -349,018.28                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 MYR / USD EX.RATE 3.907 WITH NORTHERN TRUST   | 133,721.040    | 24 Apr 18 |                   |                   |              | 0.00              | 34,226.01   | 34,226.01                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | 157,898.300    | 24 Aug 18 |                   |                   |              | 0.00              | 38,450.82   | 38,450.82                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | 458,221.100    | 24 Aug 18 |                   |                   |              | 0.00              | 111,584.34  | 111,584.34                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | 71,328.260     | 24 Aug 18 |                   |                   |              | 0.00              | 17,369.60   | 17,369.60                         | 0.00          |

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| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                  |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | 629,402.340   | 24 Aug 18 |                   |                   |              | 0.00              | 153,269.78 | 153,269.78                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | 109,881.530   | 24 Aug 18 |                   |                   |              | 0.00              | 26,757.95  | 26,757.95                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST  | 1,010,231.980 | 24 May 18 |                   |                   |              | 0.00              | 253,578.65 | 253,578.65                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST  | 108,682.390   | 24 May 18 |                   |                   |              | 0.00              | 27,280.40  | 27,280.40                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST  | 176,473.160   | 24 May 18 |                   |                   |              | 0.00              | 44,296.58  | 44,296.58                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / MYR EX.RATE 0.25079 WITH NORTHERN TRUST | -239,853.470  | 24 May 18 |                   |                   |              | 0.00              | -60,152.85 | -60,152.85                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 MYR / USD EX.RATE 3.908 WITH NORTHERN TRUST   | 201,496.420   | 25 Apr 18 |                   |                   |              | 0.00              | 51,559.98  | 51,559.98                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / MYR EX.RATE 0.2561213 WITH NORTHERN     | -86,848.480   | 25 Jan 18 |                   |                   |              | 0.00              | -22,243.75 | -22,243.75                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 MYR / USD EX.RATE 3.981 WITH NORTHERN TRUST   | 1,610,549.390 | 25 May 18 |                   |                   |              | 0.00              | 404,559.00 | 404,559.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / MYR EX.RATE 0.2508655 WITH NORTHERN     | -268,253.820  | 25 May 18 |                   |                   |              | 0.00              | -67,295.62 | -67,295.62                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 MYR / USD EX.RATE 3.916 WITH NORTHERN TRUST   | 199,592.070   | 26 Apr 18 |                   |                   |              | 0.00              | 50,968.35  | 50,968.35                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 MYR / USD EX.RATE 3.88 WITH NORTHERN TRUST    | 590,961.570   | 26 Jan 18 |                   |                   |              | 0.00              | 152,309.68 | 152,309.68                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 MYR / USD EX.RATE 3.88 WITH NORTHERN TRUST    | 821,083.560   | 26 Jan 18 |                   |                   |              | 0.00              | 211,619.47 | 211,619.47                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / MYR EX.RATE 0.2573075 WITH NORTHERN      | -31,226.320   | 26 Jan 18 |                   |                   |              | 0.00              | -8,034.77  | -8,034.77                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / MYR EX.RATE 0.2581045 WITH NORTHERN      | -90,235.050   | 26 Jan 18 |                   |                   |              | 0.00              | -23,290.07 | -23,290.07                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 MYR / USD EX.RATE 3.918 WITH NORTHERN TRUST    | 198,208.860   | 27 Apr 18 |                   |                   |              | 0.00              | 50,589.30  | 50,589.30                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 MYR / USD EX.RATE 4.097 WITH NORTHERN TRUST    | 727,403.760   | 27 Aug 18 |                   |                   |              | 0.00              | 177,545.46 | 177,545.46                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 MYR / USD EX.RATE 4.097 WITH NORTHERN TRUST    | 172,634.790   | 27 Aug 18 |                   |                   |              | 0.00              | 42,136.88  | 42,136.88                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 MYR / USD EX.RATE 3.901 WITH NORTHERN TRUST    | 1,215,053.030 | 27 Feb 18 |                   |                   |              | 0.00              | 311,472.19 | 311,472.19                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | -20,080.190   | 27 Feb 18 |                   |                   |              | 0.00              | -5,141.25  | -5,141.25                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | -46,319.860   | 27 Feb 18 |                   |                   |              | 0.00              | -11,859.55 | -11,859.55                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 MYR / USD EX.RATE 4.19 WITH NORTHERN TRUST     | 1,522,280.130 | 27 Nov 18 |                   |                   |              | 0.00              | 363,312.68 | 363,312.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 MYR / USD EX.RATE 4.095 WITH NORTHERN TRUST    | 214,965.070   | 28 Aug 18 |                   |                   |              | 0.00              | 52,494.52  | 52,494.52                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / MYR EX.RATE 0.2403615 WITH NORTHERN      | -5,684.000    | 28 Dec 18 |                   |                   |              | 0.00              | -1,366.21  | -1,366.21                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 MYR / USD EX.RATE 3.9235 WITH NORTHERN TRUST   | 345,998.270   | 28 Feb 18 |                   |                   |              | 0.00              | 88,186.13  | 88,186.13                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 MYR / USD EX.RATE 3.9235 WITH NORTHERN TRUST   | 940,847.240   | 28 Feb 18 |                   |                   |              | 0.00              | 239,797.95 | 239,797.95                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                   |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / MYR EX.RATE 0.2475248 WITH NORTHERN      | -2,532.000    | 28 Jun 18 |                   |                   |              | 0.00              | -626.73    | -626.73                           | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | 2,565,497.400 | 28 Mar 18 |                   |                   |              | 0.00              | 665,498.68 | 665,498.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | 581,343.360   | 28 Mar 18 |                   |                   |              | 0.00              | 150,802.43 | 150,802.43                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | 1,500,296.100 | 28 Mar 18 |                   |                   |              | 0.00              | 389,181.87 | 389,181.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 MYR / USD EX.RATE 3.98 WITH NORTHERN TRUST     | 2,325,793.440 | 28 May 18 |                   |                   |              | 0.00              | 584,370.21 | 584,370.21                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / MYR EX.RATE 0.2413768 WITH NORTHERN      | -8,610.000    | 28 Sep 18 |                   |                   |              | 0.00              | -2,078.25  | -2,078.25                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / MYR EX.RATE 0.2416101 WITH NORTHERN      | -11,970.000   | 28 Sep 18 |                   |                   |              | 0.00              | -2,892.07  | -2,892.07                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 MYR / USD EX.RATE 4.043 WITH NORTHERN TRUST    | 1,685,249.860 | 29 Jun 18 |                   |                   |              | 0.00              | 416,831.53 | 416,831.53                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / MYR EX.RATE 0.247586 WITH NORTHERN TRUST | -4,678.800    | 29 Jun 18 |                   |                   |              | 0.00              | -1,158.41  | -1,158.41                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / MYR EX.RATE 0.2583646 WITH NORTHERN      | -3,852.000    | 29 Mar 18 |                   |                   |              | 0.00              | -995.22    | -995.22                           | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / MYR EX.RATE 0.2584246 WITH NORTHERN      | -2,532.000    | 29 Mar 18 |                   |                   |              | 0.00              | -654.33    | -654.33                           | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 MYR / USD EX.RATE 3.9168 WITH NORTHERN TRUST   | 204,345.170   | 30 Apr 18 |                   |                   |              | 0.00              | 52,171.46  | 52,171.46                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MYR EX.RATE 0.255011 WITH NORTHERN TRUST | -36,521.680   | 30 Apr 18 |                   |                   |              | 0.00              | -9,313.43  | -9,313.43                         | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Malaysian ringgit - MYR</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / MYR EX.RATE 0.2564629 WITH NORTHERN    | -21,395.920    | 30 Jan 18 |                   |                   |              | 0.00              | -5,487.26   | -5,487.26                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / MYR EX.RATE 0.2567394 WITH NORTHERN    | -101,913.680   | 30 Jan 18 |                   |                   |              | 0.00              | -26,165.26  | -26,165.26                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 MYR / USD EX.RATE 4.0625 WITH NORTHERN TRUST | 1,025,696.490  | 30 Jul 18 |                   |                   |              | 0.00              | 252,479.14  | 252,479.14                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 MYR / USD EX.RATE 3.997 WITH NORTHERN TRUST  | 995,407.230    | 30 May 18 |                   |                   |              | 0.00              | 249,038.59  | 249,038.59                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / MYR EX.RATE 0.2502002 WITH NORTHERN    | -973,830.420   | 30 May 18 |                   |                   |              | 0.00              | -243,652.53 | -243,652.53                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MYR EX.RATE 0.2510986 WITH NORTHERN    | -547,904.100   | 31 May 18 |                   |                   |              | 0.00              | -137,577.93 | -137,577.93                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MYR EX.RATE 0.2510986 WITH NORTHERN    | -1,703,429.300 | 31 May 18 |                   |                   |              | 0.00              | -427,728.64 | -427,728.64                       | 0.00          |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 TWD / USD EX.RATE 30.617 WITH NORTHERN TRUST | 10.000         | 1 Aug 18  |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN    | -5,291,770.000 | 1 Aug 18  |                   |                   |              | 0.00              | -172,837.64 | -172,837.64                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN    | -93,225.030    | 1 Aug 18  |                   |                   |              | 0.00              | -3,044.88   | -3,044.88                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN    | -2,311,461.000 | 1 Aug 18  |                   |                   |              | 0.00              | -75,496.00  | -75,496.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST | 10,000,000.000 | 1 Feb 18  |                   |                   |              | 0.00              | 343,312.28  | 343,312.28                        | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST   | 3,394,059.000   | 1 Feb 18 |                   |                   |              | 0.00              | 116,522.21   | 116,522.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST   | 6,062,087.000   | 1 Feb 18 |                   |                   |              | 0.00              | 208,118.89   | 208,118.89                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST   | 3,658,642.000   | 1 Feb 18 |                   |                   |              | 0.00              | 125,605.67   | 125,605.67                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 TWD / USD EX.RATE 29.915 WITH NORTHERN TRUST   | 7,407,357.000   | 1 Jun 18 |                   |                   |              | 0.00              | 247,613.47   | 247,613.47                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.0333912 WITH NORTHERN      | -5,111,541.000  | 1 Jun 18 |                   |                   |              | 0.00              | -170,680.55  | -170,680.55                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | -810,213.000    | 1 Jun 18 |                   |                   |              | 0.00              | -27,083.84   | -27,083.84                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | -3,067,610.000  | 1 Jun 18 |                   |                   |              | 0.00              | -102,544.21  | -102,544.21                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | -634,421.000    | 1 Jun 18 |                   |                   |              | 0.00              | -21,207.45   | -21,207.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST    | 11,499,134.800  | 1 Oct 18 |                   |                   |              | 0.00              | 376,650.34   | 376,650.34                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST    | 14,993,374.000  | 1 Oct 18 |                   |                   |              | 0.00              | 491,102.98   | 491,102.98                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST    | 26,202,013.000  | 1 Oct 18 |                   |                   |              | 0.00              | 858,238.22   | 858,238.22                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST    | 241,000,000.000 | 1 Oct 18 |                   |                   |              | 0.00              | 7,893,874.88 | 7,893,874.88                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST    | 8,716,075.900   | 1 Oct 18 |                   |                   |              | 0.00              | 285,492.17   | 285,492.17                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST  | 11,412,783.000 | 1 Oct 18 |                   |                   |              | 0.00              | 373,821.91  | 373,821.91                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.555 WITH NORTHERN TRUST | 10.000         | 1 Oct 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN    | -1,201,731.000 | 1 Oct 18 |                   |                   |              | 0.00              | -39,330.09  | -39,330.09                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN    | -848,460.000   | 1 Oct 18 |                   |                   |              | 0.00              | -27,768.29  | -27,768.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN    | -1,618,008.000 | 1 Oct 18 |                   |                   |              | 0.00              | -52,953.95  | -52,953.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN    | -2,653,434.000 | 1 Oct 18 |                   |                   |              | 0.00              | -86,841.24  | -86,841.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327547 WITH NORTHERN    | -241,077.900   | 1 Oct 18 |                   |                   |              | 0.00              | -7,896.43   | -7,896.43                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.605 WITH NORTHERN TRUST | 10,397,599.000 | 2 Aug 18 |                   |                   |              | 0.00              | 339,735.30  | 339,735.30                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.605 WITH NORTHERN TRUST | 2,645,444.400  | 2 Aug 18 |                   |                   |              | 0.00              | 86,438.31   | 86,438.31                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.631 WITH NORTHERN TRUST | 10.000         | 2 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | -80,580.000    | 2 Aug 18 |                   |                   |              | 0.00              | -2,630.67   | -2,630.67                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | -7,742,478.000 | 2 Aug 18 |                   |                   |              | 0.00              | -252,766.09 | -252,766.09                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | -1,303,532.000 | 2 Aug 18 |                   |                   |              | 0.00              | -42,555.97  | -42,555.97                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326744 WITH NORTHERN      | -7,406,670.000  | 2 Aug 18 |                   |                   |              | 0.00              | -242,008.50   | -242,008.50                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / TWD EX.RATE 0.034236 WITH NORTHERN TRUST | -1,094,717.000  | 2 Feb 18 |                   |                   |              | 0.00              | -37,478.76    | -37,478.76                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / TWD EX.RATE 0.034236 WITH NORTHERN TRUST | -2,843,099.000  | 2 Feb 18 |                   |                   |              | 0.00              | -97,336.40    | -97,336.40                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 7,824,033.000   | 2 Jan 18 |                   |                   |              | 0.00              | 264,182.64    | 264,182.64                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 9,145,597.000   | 2 Jan 18 |                   |                   |              | 0.00              | 308,805.95    | 308,805.95                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 190,000,000.000 | 2 Jan 18 |                   |                   |              | 0.00              | 6,415,451.11  | 6,415,451.11                      | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 6,322,907.000   | 2 Jan 18 |                   |                   |              | 0.00              | 213,496.32    | 213,496.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 5,794,527.000   | 2 Jan 18 |                   |                   |              | 0.00              | 195,655.29    | 195,655.29                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST   | 19,453,407.000  | 2 Jan 18 |                   |                   |              | 0.00              | 656,854.64    | 656,854.64                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 TWD / USD EX.RATE 30.46 WITH NORTHERN TRUST    | 10.000          | 2 Jul 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / TWD EX.RATE 0.0328219 WITH NORTHERN      | -943,957.000    | 2 Jul 18 |                   |                   |              | 0.00              | -30,982.42    | -30,982.42                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | -124,425.000    | 2 Jul 18 |                   |                   |              | 0.00              | -4,084.87     | -4,084.87                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / TWD EX.RATE 0.0341332 WITH NORTHERN      | -58,357,000.000 | 2 Mar 18 |                   |                   |              | 0.00              | -1,991,910.43 | -1,991,910.43                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / TWD EX.RATE 0.0336791 WITH NORTHERN    | -1,910,488.000 | 2 May 18 |                   |                   |              | 0.00              | -64,343.53  | -64,343.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / TWD EX.RATE 0.0324728 WITH NORTHERN    | -3,428,118.000 | 2 Nov 18 |                   |                   |              | 0.00              | -111,320.60 | -111,320.60                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 TWD / USD EX.RATE 30.56 WITH NORTHERN TRUST  | 10,646,316.000 | 2 Oct 18 |                   |                   |              | 0.00              | 348,374.21  | 348,374.21                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 TWD / USD EX.RATE 30.56 WITH NORTHERN TRUST  | 9,114,122.000  | 2 Oct 18 |                   |                   |              | 0.00              | 298,236.98  | 298,236.98                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / TWD EX.RATE 0.0326958 WITH NORTHERN    | -1,888,840.000 | 2 Oct 18 |                   |                   |              | 0.00              | -61,757.07  | -61,757.07                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / TWD EX.RATE 0.0327225 WITH NORTHERN    | -232,065.900   | 2 Oct 18 |                   |                   |              | 0.00              | -7,593.78   | -7,593.78                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / TWD EX.RATE 0.0343053 WITH NORTHERN    | -818,186.000   | 3 Apr 18 |                   |                   |              | 0.00              | -28,068.13  | -28,068.13                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / TWD EX.RATE 0.0325574 WITH NORTHERN    | -932,117.000   | 3 Aug 18 |                   |                   |              | 0.00              | -30,347.29  | -30,347.29                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN    | -1,235,868.000 | 3 Dec 18 |                   |                   |              | 0.00              | -40,164.71  | -40,164.71                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN    | -2,491,661.800 | 3 Dec 18 |                   |                   |              | 0.00              | -80,976.98  | -80,976.98                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST | 18,913,137.000 | 3 Jan 18 |                   |                   |              | 0.00              | 640,537.03  | 640,537.03                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST | 7,800,834.000  | 3 Jan 18 |                   |                   |              | 0.00              | 264,193.25  | 264,193.25                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST | 15,753,593.000 | 3 Jan 18 |                   |                   |              | 0.00              | 533,531.78  | 533,531.78                        | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                  |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | 7,731,287.000   | 3 Jan 18 |                   |                   |              | 0.00              | 261,837.88    | 261,837.88                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | 41,021,260.000  | 3 Jan 18 |                   |                   |              | 0.00              | 1,389,279.64  | 1,389,279.64                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | 7,744,981.000   | 3 Jan 18 |                   |                   |              | 0.00              | 262,301.66    | 262,301.66                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | 16,456,581.000  | 3 Jan 18 |                   |                   |              | 0.00              | 557,340.10    | 557,340.10                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 TWD / USD EX.RATE 30.5775 WITH NORTHERN TRUST | 7,225,442.000   | 3 Jul 18 |                   |                   |              | 0.00              | 236,299.31    | 236,299.31                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / TWD EX.RATE 0.0326787 WITH NORTHERN     | -2,524,495.000  | 3 Jul 18 |                   |                   |              | 0.00              | -82,497.14    | -82,497.14                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / TWD EX.RATE 0.0335593 WITH NORTHERN     | -31,000,000.000 | 3 May 18 |                   |                   |              | 0.00              | -1,040,338.28 | -1,040,338.28                     | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN     | -264,222.000    | 3 Oct 18 |                   |                   |              | 0.00              | -8,610.79     | -8,610.79                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN     | -3,136,303.000  | 3 Oct 18 |                   |                   |              | 0.00              | -102,209.65   | -102,209.65                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN     | -1,031,476.000  | 3 Oct 18 |                   |                   |              | 0.00              | -33,614.99    | -33,614.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | 10.000          | 3 Sep 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | 10.000          | 3 Sep 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | 10.000          | 3 Sep 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST | 10.000          | 3 Sep 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN    | -235,540.080    | 3 Sep 18 |                   |                   |              | 0.00              | -7,660.34   | -7,660.34                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN    | -121,660.000    | 3 Sep 18 |                   |                   |              | 0.00              | -3,956.68   | -3,956.68                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN    | -813,337.070    | 3 Sep 18 |                   |                   |              | 0.00              | -26,451.71  | -26,451.71                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN    | -30,057.920     | 3 Sep 18 |                   |                   |              | 0.00              | -977.56     | -977.56                           | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN    | -354,078.000    | 3 Sep 18 |                   |                   |              | 0.00              | -11,515.48  | -11,515.48                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN    | -4,918,680.000  | 4 Dec 18 |                   |                   |              | 0.00              | -159,983.09 | -159,983.09                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN    | -892,060.000    | 4 Dec 18 |                   |                   |              | 0.00              | -29,014.80  | -29,014.80                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN    | -26,739,437.000 | 4 Dec 18 |                   |                   |              | 0.00              | -869,716.60 | -869,716.60                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / TWD EX.RATE 0.0328267 WITH NORTHERN    | -15,277,611.000 | 4 Jul 18 |                   |                   |              | 0.00              | -501,513.67 | -501,513.67                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / TWD EX.RATE 0.0328267 WITH NORTHERN    | -95,339.000     | 4 Jul 18 |                   |                   |              | 0.00              | -3,129.67   | -3,129.67                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 TWD / USD EX.RATE 29.802 WITH NORTHERN TRUST | 1,113,400.000   | 4 Jun 18 |                   |                   |              | 0.00              | 37,359.91   | 37,359.91                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN    | -20,000,000.000 | 4 Jun 18 |                   |                   |              | 0.00              | -670,129.00 | -670,129.00                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / TWD EX.RATE 0.0335548 WITH NORTHERN      | -558,192.000   | 4 Jun 18 |                   |                   |              | 0.00              | -18,730.02   | -18,730.02                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 TWD / USD EX.RATE 30.75 WITH NORTHERN TRUST    | 32,253,430.000 | 4 Oct 18 |                   |                   |              | 0.00              | 1,048,892.03 | 1,048,892.03                      | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.0324781 WITH NORTHERN      | -793,950.000   | 4 Oct 18 |                   |                   |              | 0.00              | -25,785.97   | -25,785.97                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | -992,514.000   | 4 Oct 18 |                   |                   |              | 0.00              | -32,251.71   | -32,251.71                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | -411,106.000   | 4 Oct 18 |                   |                   |              | 0.00              | -13,358.87   | -13,358.87                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | -1,261,927.000 | 4 Oct 18 |                   |                   |              | 0.00              | -41,006.27   | -41,006.27                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | -1,200,387.000 | 4 Oct 18 |                   |                   |              | 0.00              | -39,006.53   | -39,006.53                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 TWD / USD EX.RATE 30.7 WITH NORTHERN TRUST     | 10.000         | 4 Sep 18 |                   |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / TWD EX.RATE 0.0325733 WITH NORTHERN      | -30,336.000    | 4 Sep 18 |                   |                   |              | 0.00              | -988.14      | -988.14                           | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | -84,410.000    | 5 Dec 18 |                   |                   |              | 0.00              | -2,743.35    | -2,743.35                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | -1,219,125.500 | 5 Dec 18 |                   |                   |              | 0.00              | -39,621.88   | -39,621.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | -6,727,364.600 | 5 Dec 18 |                   |                   |              | 0.00              | -218,640.99  | -218,640.99                       | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / TWD EX.RATE 0.0340948 WITH NORTHERN      | -4,476,684.000 | 5 Feb 18 |                   |                   |              | 0.00              | -152,631.57  | -152,631.57                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / TWD EX.RATE 0.0340948 WITH NORTHERN    | -427,655.000    | 5 Feb 18 |                   |                   |              | 0.00              | -14,580.80    | -14,580.80                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / TWD EX.RATE 0.0338409 WITH NORTHERN    | -1,054,091.000  | 5 Jan 18 |                   |                   |              | 0.00              | -35,671.44    | -35,671.44                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / TWD EX.RATE 0.0327188 WITH NORTHERN    | -8,589,917.000  | 5 Jul 18 |                   |                   |              | 0.00              | -281,051.48   | -281,051.48                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / TWD EX.RATE 0.0327456 WITH NORTHERN    | -136,265.000    | 5 Jul 18 |                   |                   |              | 0.00              | -4,462.07     | -4,462.07                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 TWD / USD EX.RATE 29.757 WITH NORTHERN TRUST | 1,125,024.000   | 5 Jun 18 |                   |                   |              | 0.00              | 37,807.04     | 37,807.04                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 TWD / USD EX.RATE 29.757 WITH NORTHERN TRUST | 4,782,614.000   | 5 Jun 18 |                   |                   |              | 0.00              | 160,722.32    | 160,722.32                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / TWD EX.RATE 0.0336055 WITH NORTHERN    | -1,909,641.000  | 5 Jun 18 |                   |                   |              | 0.00              | -64,174.51    | -64,174.51                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / TWD EX.RATE 0.0341588 WITH NORTHERN    | -60,000,000.000 | 5 Mar 18 |                   |                   |              | 0.00              | -2,049,530.32 | -2,049,530.32                     | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | -623,111.000    | 5 Nov 18 |                   |                   |              | 0.00              | -20,298.10    | -20,298.10                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | -3,374,189.600  | 5 Nov 18 |                   |                   |              | 0.00              | -109,915.62   | -109,915.62                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | -4,639,730.000  | 5 Nov 18 |                   |                   |              | 0.00              | -151,141.12   | -151,141.12                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 TWD / USD EX.RATE 30.819 WITH NORTHERN TRUST | 10.000          | 5 Oct 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / TWD EX.RATE 0.0324475 WITH NORTHERN    | -60,472.930     | 5 Oct 18 |                   |                   |              | 0.00              | -1,962.20     | -1,962.20                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / TWD EX.RATE 0.0324475 WITH NORTHERN   | -1,344,822.000 | 5 Oct 18 |                   |                   |              | 0.00              | -43,636.13   | -43,636.13                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / TWD EX.RATE 0.0326179 WITH NORTHERN   | -752,729.000   | 6 Aug 18 |                   |                   |              | 0.00              | -24,552.45   | -24,552.45                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN   | -3,776,514.000 | 6 Dec 18 |                   |                   |              | 0.00              | -122,391.56  | -122,391.56                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN   | -2,781,877.000 | 6 Dec 18 |                   |                   |              | 0.00              | -90,156.76   | -90,156.76                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / TWD EX.RATE 0.0327514 WITH NORTHERN   | -2,540,297.000 | 6 Jul 18 |                   |                   |              | 0.00              | -83,198.41   | -83,198.41                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / TWD EX.RATE 0.0327643 WITH NORTHERN   | -185,680.000   | 6 Jul 18 |                   |                   |              | 0.00              | -6,083.68    | -6,083.68                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST | 60,554,265.400 | 6 Jun 18 |                   |                   |              | 0.00              | 2,035,437.49 | 2,035,437.49                      | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST | 23,690,223.200 | 6 Jun 18 |                   |                   |              | 0.00              | 796,310.02   | 796,310.02                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST | 24,096,411.800 | 6 Jun 18 |                   |                   |              | 0.00              | 809,963.42   | 809,963.42                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST | 53,267,061.400 | 6 Jun 18 |                   |                   |              | 0.00              | 1,790,489.46 | 1,790,489.46                      | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN   | -2,463,124.000 | 6 Nov 18 |                   |                   |              | 0.00              | -80,075.55   | -80,075.55                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / TWD EX.RATE 0.0325415 WITH NORTHERN   | -3,723,907.000 | 6 Nov 18 |                   |                   |              | 0.00              | -121,181.48  | -121,181.48                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / TWD EX.RATE 0.0325055 WITH NORTHERN   | -522,098.000   | 6 Sep 18 |                   |                   |              | 0.00              | -16,971.07   | -16,971.07                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST  | 10.000         | 7 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST  | 10.000         | 7 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST  | 10.000         | 7 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN    | -622,259.600   | 7 Aug 18 |                   |                   |              | 0.00              | -20,295.49  | -20,295.49                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN    | -289,916.400   | 7 Aug 18 |                   |                   |              | 0.00              | -9,455.85   | -9,455.85                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN    | -2,274,631.200 | 7 Aug 18 |                   |                   |              | 0.00              | -74,188.88  | -74,188.88                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / TWD EX.RATE 0.0324044 WITH NORTHERN    | -686,270.800   | 7 Dec 18 |                   |                   |              | 0.00              | -22,238.20  | -22,238.20                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN    | -6,296,329.000 | 7 Feb 18 |                   |                   |              | 0.00              | -215,266.47 | -215,266.47                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN    | -4,893,908.000 | 7 Feb 18 |                   |                   |              | 0.00              | -167,318.81 | -167,318.81                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN    | -2,964,450.000 | 7 Feb 18 |                   |                   |              | 0.00              | -101,352.18 | -101,352.18                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST | 17,271,361.000 | 7 Jun 18 |                   |                   |              | 0.00              | 582,272.30  | 582,272.30                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST | 18,098,697.800 | 7 Jun 18 |                   |                   |              | 0.00              | 610,164.45  | 610,164.45                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST | 26,350,919.000 | 7 Jun 18 |                   |                   |              | 0.00              | 888,372.97  | 888,372.97                        | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / TWD EX.RATE 0.0341717 WITH NORTHERN      | -14,386,244.000 | 7 Mar 18 |                   |                   |              | 0.00              | -491,602.10 | -491,602.10                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / TWD EX.RATE 0.034188 WITH NORTHERN TRUST | -3,168,989.000  | 7 Mar 18 |                   |                   |              | 0.00              | -108,341.50 | -108,341.50                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 TWD / USD EX.RATE 29.695 WITH NORTHERN TRUST   | 1,861,381.000   | 7 May 18 |                   |                   |              | 0.00              | 62,683.31   | 62,683.31                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | -1,420,904.000  | 7 May 18 |                   |                   |              | 0.00              | -47,849.94  | -47,849.94                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | -1,876,168.000  | 7 May 18 |                   |                   |              | 0.00              | -63,181.28  | -63,181.28                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | -205,572.000    | 7 May 18 |                   |                   |              | 0.00              | -6,922.78   | -6,922.78                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | -615,158.000    | 7 Nov 18 |                   |                   |              | 0.00              | -19,986.94  | -19,986.94                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | -13,180,635.000 | 7 Nov 18 |                   |                   |              | 0.00              | -428,248.59 | -428,248.59                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | -609,426.000    | 7 Nov 18 |                   |                   |              | 0.00              | -19,800.70  | -19,800.70                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | -925,570.000    | 7 Nov 18 |                   |                   |              | 0.00              | -30,072.45  | -30,072.45                        | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 TWD / USD EX.RATE 30.795 WITH NORTHERN TRUST   | 10.000          | 7 Sep 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / TWD EX.RATE 0.0324728 WITH NORTHERN      | -73,272.500     | 7 Sep 18 |                   |                   |              | 0.00              | -2,379.36   | -2,379.36                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN      | -10.000         | 8 Feb 18 |                   |                   |              | 0.00              | -0.34       | -0.34                             | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN      | -558,333.000   | 8 Feb 18 |                   |                   |              | 0.00              | -19,063.54  | -19,063.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN      | -1,990,210.000 | 8 Feb 18 |                   |                   |              | 0.00              | -67,953.09  | -67,953.09                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN      | -2,078,792.000 | 8 Feb 18 |                   |                   |              | 0.00              | -70,977.60  | -70,977.60                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 TWD / USD EX.RATE 29.445 WITH NORTHERN TRUST   | 19,345,973.000 | 8 Jan 18 |                   |                   |              | 0.00              | 657,020.65  | 657,020.65                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 TWD / USD EX.RATE 29.762 WITH NORTHERN TRUST   | 18,911,492.000 | 8 Jun 18 |                   |                   |              | 0.00              | 635,424.10  | 635,424.10                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / TWD EX.RATE 0.0335593 WITH NORTHERN      | -4,000,000.000 | 8 Jun 18 |                   |                   |              | 0.00              | -134,237.20 | -134,237.20                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / TWD EX.RATE 0.034167 WITH NORTHERN TRUST | -3,800,480.000 | 8 Mar 18 |                   |                   |              | 0.00              | -129,851.03 | -129,851.03                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 TWD / USD EX.RATE 29.799 WITH NORTHERN TRUST   | 1,739,520.000  | 8 May 18 |                   |                   |              | 0.00              | 58,375.11   | 58,375.11                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / TWD EX.RATE 0.0335582 WITH NORTHERN      | -1,566,059.000 | 8 May 18 |                   |                   |              | 0.00              | -52,554.08  | -52,554.08                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / TWD EX.RATE 0.0335582 WITH NORTHERN      | -539,821.000   | 8 May 18 |                   |                   |              | 0.00              | -18,115.41  | -18,115.41                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / TWD EX.RATE 0.0325786 WITH NORTHERN      | -3,875,654.000 | 8 Nov 18 |                   |                   |              | 0.00              | -126,263.37 | -126,263.37                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / TWD EX.RATE 0.0325786 WITH NORTHERN      | -4,559,600.500 | 8 Nov 18 |                   |                   |              | 0.00              | -148,545.38 | -148,545.38                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST   | 2,746,482.000  | 8 Oct 18 |                   |                   |              | 0.00              | 89,012.54   | 89,012.54                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST | 5,534,539.600   | 8 Oct 18 |                   |                   |              | 0.00              | 179,372.54    | 179,372.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST | 1,220,053.000   | 8 Oct 18 |                   |                   |              | 0.00              | 39,541.50     | 39,541.50                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.88 WITH NORTHERN TRUST  | 10.000          | 8 Oct 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323415 WITH NORTHERN    | -1,267,320.000  | 8 Oct 18 |                   |                   |              | 0.00              | -40,987.06    | -40,987.06                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -52,080.420     | 8 Oct 18 |                   |                   |              | 0.00              | -1,686.54     | -1,686.54                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -1,814,575.000  | 8 Oct 18 |                   |                   |              | 0.00              | -58,762.14    | -58,762.14                        | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / TWD EX.RATE 0.0342231 WITH NORTHERN    | -86,000,000.000 | 9 Apr 18 |                   |                   |              | 0.00              | -2,943,189.60 | -2,943,189.60                     | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / TWD EX.RATE 0.0326691 WITH NORTHERN    | -416,409.000    | 9 Aug 18 |                   |                   |              | 0.00              | -13,603.69    | -13,603.69                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN    | -2,819,413.000  | 9 Feb 18 |                   |                   |              | 0.00              | -95,807.16    | -95,807.16                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN    | -506,970.000    | 9 Feb 18 |                   |                   |              | 0.00              | -17,227.47    | -17,227.47                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN    | -1,090,214.000  | 9 Feb 18 |                   |                   |              | 0.00              | -37,046.83    | -37,046.83                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN    | -1,238,924.000  | 9 Feb 18 |                   |                   |              | 0.00              | -42,100.18    | -42,100.18                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN    | -753,068.000    | 9 Feb 18 |                   |                   |              | 0.00              | -25,590.19    | -25,590.19                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / TWD EX.RATE 0.0338673 WITH NORTHERN      | -42,099,621.000 | 9 Jan 18  |                   |                   |              | 0.00              | -1,425,800.83 | -1,425,800.83                     | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 TWD / USD EX.RATE 29.288 WITH NORTHERN TRUST   | 19,015,010.000  | 9 Mar 18  |                   |                   |              | 0.00              | 649,242.35    | 649,242.35                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | -2,567,928.000  | 9 May 18  |                   |                   |              | 0.00              | -85,961.50    | -85,961.50                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | -552,269.000    | 9 May 18  |                   |                   |              | 0.00              | -18,487.23    | -18,487.23                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN      | -4,236,361.000  | 9 May 18  |                   |                   |              | 0.00              | -141,945.42   | -141,945.42                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | -310,630.800    | 9 Nov 18  |                   |                   |              | 0.00              | -10,098.53    | -10,098.53                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | -224,324.000    | 9 Nov 18  |                   |                   |              | 0.00              | -7,292.72     | -7,292.72                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | -2,505,514.900  | 9 Nov 18  |                   |                   |              | 0.00              | -81,453.67    | -81,453.67                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 TWD / USD EX.RATE 30.935 WITH NORTHERN TRUST   | 3,723,665.500   | 9 Oct 18  |                   |                   |              | 0.00              | 120,370.63    | 120,370.63                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / TWD EX.RATE 0.0322945 WITH NORTHERN      | -1,931,230.000  | 9 Oct 18  |                   |                   |              | 0.00              | -62,368.16    | -62,368.16                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 TWD / USD EX.RATE 29.175 WITH NORTHERN TRUST   | 17,873,231.000  | 10 Apr 18 |                   |                   |              | 0.00              | 612,621.46    | 612,621.46                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TWD EX.RATE 0.0342431 WITH NORTHERN      | -4,593,889.000  | 10 Apr 18 |                   |                   |              | 0.00              | -157,308.80   | -157,308.80                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TWD EX.RATE 0.0342431 WITH NORTHERN      | -15,403,116.000 | 10 Apr 18 |                   |                   |              | 0.00              | -527,449.78   | -527,449.78                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 TWD / USD EX.RATE 30.665 WITH NORTHERN TRUST   | 10.000         | 10 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 TWD / USD EX.RATE 30.665 WITH NORTHERN TRUST   | 10.000         | 10 Aug 18 |                   |                   |              | 0.00              | 0.33        | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN      | -576,050.000   | 10 Aug 18 |                   |                   |              | 0.00              | -18,785.26  | -18,785.26                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN      | -1,061,366.000 | 10 Aug 18 |                   |                   |              | 0.00              | -34,611.64  | -34,611.64                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN      | -151,680.000   | 10 Aug 18 |                   |                   |              | 0.00              | -4,946.36   | -4,946.36                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN      | -1,033,320.000 | 10 Aug 18 |                   |                   |              | 0.00              | -33,697.05  | -33,697.05                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN      | -1,681,573.000 | 10 Dec 18 |                   |                   |              | 0.00              | -54,430.41  | -54,430.41                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN      | -3,789,790.400 | 10 Dec 18 |                   |                   |              | 0.00              | -122,670.76 | -122,670.76                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN      | -2,149,355.700 | 10 Dec 18 |                   |                   |              | 0.00              | -69,571.95  | -69,571.95                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / TWD EX.RATE 0.0329218 WITH NORTHERN      | -4,782,825.000 | 10 Jul 18 |                   |                   |              | 0.00              | -157,459.26 | -157,459.26                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / TWD EX.RATE 0.032987 WITH NORTHERN TRUST | -49,474.000    | 10 Jul 18 |                   |                   |              | 0.00              | -1,632.00   | -1,632.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 TWD / USD EX.RATE 29.902 WITH NORTHERN TRUST   | 4,530,608.000  | 10 May 18 |                   |                   |              | 0.00              | 151,515.22  | 151,515.22                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TWD EX.RATE 0.0334213 WITH NORTHERN      | -1,031,706.000 | 10 May 18 |                   |                   |              | 0.00              | -34,481.00  | -34,481.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TWD EX.RATE 0.0334426 WITH NORTHERN    | -2,568,960.000 | 10 May 18 |                   |                   |              | 0.00              | -85,912.65  | -85,912.65                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.786 WITH NORTHERN TRUST | 2,859,104.200  | 10 Sep 18 |                   |                   |              | 0.00              | 92,870.27   | 92,870.27                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST | 10.000         | 10 Sep 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST | 10.000         | 10 Sep 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST | 7,079.000      | 10 Sep 18 |                   |                   |              | 0.00              | 229.80      | 229.80                            | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST | 5.000          | 10 Sep 18 |                   |                   |              | 0.00              | 0.16        | 0.16                              | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -107,123.000   | 10 Sep 18 |                   |                   |              | 0.00              | -3,477.45   | -3,477.45                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -343,991.000   | 10 Sep 18 |                   |                   |              | 0.00              | -11,166.73  | -11,166.73                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -146,098.450   | 10 Sep 18 |                   |                   |              | 0.00              | -4,742.69   | -4,742.69                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -542,365.020   | 10 Sep 18 |                   |                   |              | 0.00              | -17,606.40  | -17,606.40                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 TWD / USD EX.RATE 29.16 WITH NORTHERN TRUST  | 22,493,531.000 | 11 Apr 18 |                   |                   |              | 0.00              | 771,383.09  | 771,383.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 TWD / USD EX.RATE 30.851 WITH NORTHERN TRUST | 7,234,925.000  | 11 Dec 18 |                   |                   |              | 0.00              | 234,511.85  | 234,511.85                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -9,180,280.000 | 11 Dec 18 |                   |                   |              | 0.00              | -297,288.86 | -297,288.86                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -27,500,000.000 | 11 Dec 18 |                   |                   |              | 0.00              | -890,544.04   | -890,544.04                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0324139 WITH NORTHERN    | -3,067,857.900  | 11 Dec 18 |                   |                   |              | 0.00              | -99,441.12    | -99,441.12                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0324139 WITH NORTHERN    | -2,445,210.000  | 11 Dec 18 |                   |                   |              | 0.00              | -79,258.70    | -79,258.70                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / TWD EX.RATE 0.0337815 WITH NORTHERN    | -1,192,990.000  | 11 Jan 18 |                   |                   |              | 0.00              | -40,300.99    | -40,300.99                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / TWD EX.RATE 0.0337815 WITH NORTHERN    | -24,907,314.000 | 11 Jan 18 |                   |                   |              | 0.00              | -841,406.46   | -841,406.46                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 TWD / USD EX.RATE 30.475 WITH NORTHERN TRUST | 4,907,511.000   | 11 Jul 18 |                   |                   |              | 0.00              | 161,034.00    | 161,034.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / TWD EX.RATE 0.0327783 WITH NORTHERN    | -2,090,550.000  | 11 Jul 18 |                   |                   |              | 0.00              | -68,524.65    | -68,524.65                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 TWD / USD EX.RATE 29.793 WITH NORTHERN TRUST | 5,323,525.000   | 11 Jun 18 |                   |                   |              | 0.00              | 178,683.75    | 178,683.75                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / TWD EX.RATE 0.0335649 WITH NORTHERN    | -4,853,735.000  | 11 Jun 18 |                   |                   |              | 0.00              | -162,915.28   | -162,915.28                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / TWD EX.RATE 0.0335357 WITH NORTHERN    | -30,354,786.000 | 11 May 18 |                   |                   |              | 0.00              | -1,017,967.94 | -1,017,967.94                     | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / TWD EX.RATE 0.0335357 WITH NORTHERN    | -3,811,346.000  | 11 May 18 |                   |                   |              | 0.00              | -127,816.02   | -127,816.02                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / TWD EX.RATE 0.0321275 WITH NORTHERN    | -258,656.000    | 11 Oct 18 |                   |                   |              | 0.00              | -8,309.97     | -8,309.97                         | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / TWD EX.RATE 0.0321595 WITH NORTHERN    | -940,485.000    | 11 Oct 18 |                   |                   |              | 0.00              | -30,245.54    | -30,245.54                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST | 3,120,214.600  | 11 Sep 18 |                   |                   |              | 0.00              | 101,289.23 | 101,289.23                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST | 10.000         | 11 Sep 18 |                   |                   |              | 0.00              | 0.32       | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST | 10.000         | 11 Sep 18 |                   |                   |              | 0.00              | 0.32       | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST | 10.000         | 11 Sep 18 |                   |                   |              | 0.00              | 0.32       | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN    | -149,310.000   | 11 Sep 18 |                   |                   |              | 0.00              | -4,841.75  | -4,841.75                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN    | -584,114.000   | 11 Sep 18 |                   |                   |              | 0.00              | -18,941.37 | -18,941.37                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN    | -417,120.000   | 11 Sep 18 |                   |                   |              | 0.00              | -13,526.17 | -13,526.17                        | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN    | -295,068.160   | 11 Sep 18 |                   |                   |              | 0.00              | -9,568.33  | -9,568.33                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN    | -815,237.000   | 11 Sep 18 |                   |                   |              | 0.00              | -26,436.12 | -26,436.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / TWD EX.RATE 0.0342255 WITH NORTHERN    | -415,070.000   | 12 Apr 18 |                   |                   |              | 0.00              | -14,205.97 | -14,205.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / TWD EX.RATE 0.0342255 WITH NORTHERN    | -1,425,487.000 | 12 Apr 18 |                   |                   |              | 0.00              | -48,787.97 | -48,787.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST  | 5,809,954.000  | 12 Dec 18 |                   |                   |              | 0.00              | 188,512.46 | 188,512.46                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN    | -796,853.000   | 12 Dec 18 |                   |                   |              | 0.00              | -25,824.90 | -25,824.90                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN    | -10,458,142.400 | 12 Dec 18 |                   |                   |              | 0.00              | -338,933.83 | -338,933.83                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN    | -2,059,836.000  | 12 Dec 18 |                   |                   |              | 0.00              | -66,834.39  | -66,834.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TWD EX.RATE 0.0341006 WITH NORTHERN    | -1,232,348.000  | 12 Feb 18 |                   |                   |              | 0.00              | -42,023.80  | -42,023.80                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 TWD / USD EX.RATE 29.588 WITH NORTHERN TRUST | 2,236,591.000   | 12 Jan 18 |                   |                   |              | 0.00              | 75,591.15   | 75,591.15                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / TWD EX.RATE 0.0337975 WITH NORTHERN    | -4,406,754.000  | 12 Jan 18 |                   |                   |              | 0.00              | -148,937.20 | -148,937.20                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / TWD EX.RATE 0.0337975 WITH NORTHERN    | -683,781.000    | 12 Jan 18 |                   |                   |              | 0.00              | -23,110.08  | -23,110.08                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / TWD EX.RATE 0.0327011 WITH NORTHERN    | -2,094,181.000  | 12 Jul 18 |                   |                   |              | 0.00              | -68,482.05  | -68,482.05                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 TWD / USD EX.RATE 29.813 WITH NORTHERN TRUST | 9,983,685.000   | 12 Jun 18 |                   |                   |              | 0.00              | 334,876.90  | 334,876.90                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / TWD EX.RATE 0.0335424 WITH NORTHERN    | -3,884,782.000  | 12 Jun 18 |                   |                   |              | 0.00              | -130,304.97 | -130,304.97                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / TWD EX.RATE 0.0324307 WITH NORTHERN    | -1,311,894.800  | 12 Nov 18 |                   |                   |              | 0.00              | -42,545.64  | -42,545.64                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / TWD EX.RATE 0.0324307 WITH NORTHERN    | -26,448,237.000 | 12 Nov 18 |                   |                   |              | 0.00              | -857,734.30 | -857,734.30                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / TWD EX.RATE 0.0322685 WITH NORTHERN    | -2,030,934.000  | 12 Oct 18 |                   |                   |              | 0.00              | -65,535.14  | -65,535.14                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / TWD EX.RATE 0.0322685 WITH NORTHERN    | -9,393,626.000  | 12 Oct 18 |                   |                   |              | 0.00              | -303,117.97 | -303,117.97                       | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.789598 WITH NORTHERN   | 9,123,008.000  | 13 Aug 18 |                   |                   |              | 0.00              | 296,301.63  | 296,301.63                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000         | 13 Aug 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000         | 13 Aug 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000         | 13 Aug 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -295,855.000   | 13 Aug 18 |                   |                   |              | 0.00              | -9,599.45   | -9,599.45                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -339,195.030   | 13 Aug 18 |                   |                   |              | 0.00              | -11,005.68  | -11,005.68                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -23,700.000    | 13 Aug 18 |                   |                   |              | 0.00              | -768.98     | -768.98                           | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 TWD / USD EX.RATE 30.83 WITH NORTHERN TRUST | 8,388,313.000  | 13 Dec 18 |                   |                   |              | 0.00              | 272,082.81  | 272,082.81                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN   | -2,049,204.000 | 13 Dec 18 |                   |                   |              | 0.00              | -66,407.54  | -66,407.54                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN   | -1,015,034.000 | 13 Dec 18 |                   |                   |              | 0.00              | -32,893.71  | -32,893.71                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN   | -6,537,011.600 | 13 Dec 18 |                   |                   |              | 0.00              | -211,841.71 | -211,841.71                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN   | -4,425,936.900 | 13 Dec 18 |                   |                   |              | 0.00              | -143,429.16 | -143,429.16                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324359 WITH NORTHERN   | -2,795,226.000 | 13 Dec 18 |                   |                   |              | 0.00              | -90,665.78  | -90,665.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN   | -4,113,053.000  | 13 Sep 18 |                   |                   |              | 0.00              | -133,605.75   | -133,605.75                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN   | -3,357,462.000  | 13 Sep 18 |                   |                   |              | 0.00              | -109,061.62   | -109,061.62                       | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN   | -3,070,118.000  | 13 Sep 18 |                   |                   |              | 0.00              | -99,727.72    | -99,727.72                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000          | 14 Aug 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000          | 14 Aug 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 10.000          | 14 Aug 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST | 551,830.800     | 14 Aug 18 |                   |                   |              | 0.00              | 17,904.96     | 17,904.96                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -575,120.000    | 14 Aug 18 |                   |                   |              | 0.00              | -18,660.61    | -18,660.61                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -3,171,507.600  | 14 Aug 18 |                   |                   |              | 0.00              | -102,904.21   | -102,904.21                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -1,271,900.000  | 14 Aug 18 |                   |                   |              | 0.00              | -41,268.66    | -41,268.66                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -117,782.210    | 14 Aug 18 |                   |                   |              | 0.00              | -3,821.62     | -3,821.62                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -94,800.000     | 14 Aug 18 |                   |                   |              | 0.00              | -3,075.92     | -3,075.92                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN   | -62,517,303.000 | 14 Aug 18 |                   |                   |              | 0.00              | -2,028,465.38 | -2,028,465.38                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 TWD / USD EX.RATE 30.852 WITH NORTHERN TRUST | 5,405,325.000   | 14 Dec 18 |                   |                   |              | 0.00              | 175,201.77  | 175,201.77                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -5,870,105.500  | 14 Dec 18 |                   |                   |              | 0.00              | -190,094.09 | -190,094.09                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -505,322.000    | 14 Dec 18 |                   |                   |              | 0.00              | -16,364.05  | -16,364.05                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -6,794,469.000  | 14 Dec 18 |                   |                   |              | 0.00              | -220,028.14 | -220,028.14                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -1,323,812.000  | 14 Dec 18 |                   |                   |              | 0.00              | -42,869.56  | -42,869.56                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0324128 WITH NORTHERN    | -1,122,162.000  | 14 Dec 18 |                   |                   |              | 0.00              | -36,372.42  | -36,372.42                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | 2,352,082.300   | 14 Jun 18 |                   |                   |              | 0.00              | 78,796.73   | 78,796.73                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | 1,731,043.800   | 14 Jun 18 |                   |                   |              | 0.00              | 57,991.42   | 57,991.42                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | 2,072,002.300   | 14 Jun 18 |                   |                   |              | 0.00              | 69,413.81   | 69,413.81                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | 1,699,729.800   | 14 Jun 18 |                   |                   |              | 0.00              | 56,942.37   | 56,942.37                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / TWD EX.RATE 0.0336406 WITH NORTHERN    | -1,976,781.000  | 14 May 18 |                   |                   |              | 0.00              | -66,500.07  | -66,500.07                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / TWD EX.RATE 0.0336406 WITH NORTHERN    | -2,375,505.000  | 14 May 18 |                   |                   |              | 0.00              | -79,913.38  | -79,913.38                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN    | -17,408,341.000 | 14 Nov 18 |                   |                   |              | 0.00              | -563,613.85 | -563,613.85                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 SEP 2018 TWD / USD EX.RATE 30.77 WITH NORTHERN TRUST  | 24,022.000      | 14 Sep 18 |                   |                   |              | 0.00              | 780.70       | 780.70                            | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 TWD / USD EX.RATE 30.828 WITH NORTHERN TRUST | 1,380,782.500   | 15 Aug 18 |                   |                   |              | 0.00              | 44,789.88    | 44,789.88                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 TWD / USD EX.RATE 29.535 WITH NORTHERN TRUST | 3,490,841.000   | 15 Jan 18 |                   |                   |              | 0.00              | 118,193.36   | 118,193.36                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 TWD / USD EX.RATE 29.535 WITH NORTHERN TRUST | 7,715,997.000   | 15 Jan 18 |                   |                   |              | 0.00              | 261,249.26   | 261,249.26                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / TWD EX.RATE 0.0336214 WITH NORTHERN    | -2,142,183.000  | 15 May 18 |                   |                   |              | 0.00              | -72,023.10   | -72,023.10                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / TWD EX.RATE 0.0323436 WITH NORTHERN    | -4,917,550.000  | 15 Nov 18 |                   |                   |              | 0.00              | -159,051.36  | -159,051.36                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 TWD / USD EX.RATE 30.901 WITH NORTHERN TRUST | 956,890.200     | 15 Oct 18 |                   |                   |              | 0.00              | 30,966.32    | 30,966.32                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / TWD EX.RATE 0.0323373 WITH NORTHERN    | -1,041,682.000  | 15 Oct 18 |                   |                   |              | 0.00              | -33,685.23   | -33,685.23                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 TWD / USD EX.RATE 29.336 WITH NORTHERN TRUST | 44,183,639.000  | 16 Apr 18 |                   |                   |              | 0.00              | 1,506,123.50 | 1,506,123.50                      | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / TWD EX.RATE 0.0323887 WITH NORTHERN    | -15,791,681.000 | 16 Aug 18 |                   |                   |              | 0.00              | -511,471.45  | -511,471.45                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / TWD EX.RATE 0.0323887 WITH NORTHERN    | -6,821,217.000  | 16 Aug 18 |                   |                   |              | 0.00              | -220,930.11  | -220,930.11                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 TWD / USD EX.RATE 30.577 WITH NORTHERN TRUST | 5,113,335.000   | 16 Jul 18 |                   |                   |              | 0.00              | 167,228.15   | 167,228.15                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / TWD EX.RATE 0.0327043 WITH NORTHERN    | -298,650.000    | 16 Jul 18 |                   |                   |              | 0.00              | -9,767.15    | -9,767.15                         | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / TWD EX.RATE 0.0327043 WITH NORTHERN      | -20,384,710.000 | 16 Jul 18 |                   |                   |              | 0.00              | -666,668.08 | -666,668.08                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | -1,086,711.000  | 16 May 18 |                   |                   |              | 0.00              | -36,377.63  | -36,377.63                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN      | -670,090.500    | 16 Nov 18 |                   |                   |              | 0.00              | -21,710.37  | -21,710.37                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 TWD / USD EX.RATE 30.833 WITH NORTHERN TRUST   | 480,384.000     | 16 Oct 18 |                   |                   |              | 0.00              | 15,580.19   | 15,580.19                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 TWD / USD EX.RATE 30.833 WITH NORTHERN TRUST   | 4,000,186.000   | 16 Oct 18 |                   |                   |              | 0.00              | 129,737.16  | 129,737.16                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 TWD / USD EX.RATE 30.81 WITH NORTHERN TRUST    | 10.000          | 17 Aug 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -15,469,377.000 | 17 Aug 18 |                   |                   |              | 0.00              | -502,089.48 | -502,089.48                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -258,725.000    | 17 Aug 18 |                   |                   |              | 0.00              | -8,397.44   | -8,397.44                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -2,632,483.000  | 17 Aug 18 |                   |                   |              | 0.00              | -85,442.49  | -85,442.49                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -581,292.000    | 17 Aug 18 |                   |                   |              | 0.00              | -18,866.99  | -18,866.99                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 TWD / USD EX.RATE 30.858 WITH NORTHERN TRUST   | 4,776,516.000   | 17 Dec 18 |                   |                   |              | 0.00              | 154,790.20  | 154,790.20                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / TWD EX.RATE 0.0323855 WITH NORTHERN      | -2,510,805.000  | 17 Dec 18 |                   |                   |              | 0.00              | -81,313.72  | -81,313.72                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / TWD EX.RATE 0.0327397 WITH NORTHERN      | -746,625.000    | 17 Jul 18 |                   |                   |              | 0.00              | -24,444.24  | -24,444.24                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN    | -2,350,509.000  | 17 May 18 |                   |                   |              | 0.00              | -78,757.21  | -78,757.21                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN    | -1,863,953.000  | 17 Oct 18 |                   |                   |              | 0.00              | -60,429.66  | -60,429.66                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN    | -909,156.000    | 17 Oct 18 |                   |                   |              | 0.00              | -29,474.99  | -29,474.99                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN    | -1,532,896.000  | 17 Oct 18 |                   |                   |              | 0.00              | -49,696.74  | -49,696.74                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 TWD / USD EX.RATE 30.781 WITH NORTHERN TRUST | 524,661.600     | 17 Sep 18 |                   |                   |              | 0.00              | 17,044.98   | 17,044.98                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -201,758.000    | 17 Sep 18 |                   |                   |              | 0.00              | -6,549.52   | -6,549.52                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -3,216,039.000  | 17 Sep 18 |                   |                   |              | 0.00              | -104,399.90 | -104,399.90                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN    | -6,650,248.000  | 17 Sep 18 |                   |                   |              | 0.00              | -215,882.10 | -215,882.10                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / TWD EX.RATE 0.0340716 WITH NORTHERN    | -319,629.000    | 18 Apr 18 |                   |                   |              | 0.00              | -10,890.26  | -10,890.26                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / TWD EX.RATE 0.0340716 WITH NORTHERN    | -1,712,999.000  | 18 Apr 18 |                   |                   |              | 0.00              | -58,364.53  | -58,364.53                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 TWD / USD EX.RATE 30.84 WITH NORTHERN TRUST  | 5,233,856.000   | 18 Dec 18 |                   |                   |              | 0.00              | 169,709.99  | 169,709.99                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN    | -1,433,507.800  | 18 Dec 18 |                   |                   |              | 0.00              | -46,444.45  | -46,444.45                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN    | -11,000,000.000 | 18 Dec 18 |                   |                   |              | 0.00              | -356,390.73 | -356,390.73                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | 26,786,725.800 | 18 Jul 18 |                   |                   |              | 0.00              | 877,792.82   | 877,792.82                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | 34,573,384.000 | 18 Jul 18 |                   |                   |              | 0.00              | 1,132,959.23 | 1,132,959.23                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | 32,423,128.200 | 18 Jul 18 |                   |                   |              | 0.00              | 1,062,496.01 | 1,062,496.01                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | 7,618,871.800  | 18 Jul 18 |                   |                   |              | 0.00              | 249,668.10   | 249,668.10                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / TWD EX.RATE 0.0327493 WITH NORTHERN    | -1,194,600.000 | 18 Jul 18 |                   |                   |              | 0.00              | -39,122.32   | -39,122.32                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 TWD / USD EX.RATE 29.929 WITH NORTHERN TRUST | 2,300,632.000  | 18 May 18 |                   |                   |              | 0.00              | 76,869.66    | 76,869.66                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 TWD / USD EX.RATE 29.929 WITH NORTHERN TRUST | 47,091,320.000 | 18 May 18 |                   |                   |              | 0.00              | 1,573,434.46 | 1,573,434.46                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / TWD EX.RATE 0.0334124 WITH NORTHERN    | -1,577,204.000 | 18 May 18 |                   |                   |              | 0.00              | -52,698.19   | -52,698.19                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 TWD / USD EX.RATE 30.935 WITH NORTHERN TRUST | 10.000         | 18 Oct 18 |                   |                   |              | 0.00              | 0.32         | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -104,280.000   | 18 Oct 18 |                   |                   |              | 0.00              | -3,370.94    | -3,370.94                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -600,889.000   | 18 Oct 18 |                   |                   |              | 0.00              | -19,424.24   | -19,424.24                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -945,430.000   | 18 Oct 18 |                   |                   |              | 0.00              | -30,561.82   | -30,561.82                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -685,615.000   | 18 Oct 18 |                   |                   |              | 0.00              | -22,163.08   | -22,163.08                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -2,852,815.000  | 18 Oct 18 |                   |                   |              | 0.00              | -92,219.65  | -92,219.65                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN    | -435,372.000    | 18 Oct 18 |                   |                   |              | 0.00              | -14,073.77  | -14,073.77                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 TWD / USD EX.RATE 30.823 WITH NORTHERN TRUST | 10.000          | 18 Sep 18 |                   |                   |              | 0.00              | 0.32        | 0.32                              | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN    | -410,757.000    | 18 Sep 18 |                   |                   |              | 0.00              | -13,326.31  | -13,326.31                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN    | -2,133,133.000  | 18 Sep 18 |                   |                   |              | 0.00              | -69,205.89  | -69,205.89                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN    | -171,050.470    | 18 Sep 18 |                   |                   |              | 0.00              | -5,549.44   | -5,549.44                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / TWD EX.RATE 0.0340483 WITH NORTHERN    | -38,995.000     | 19 Apr 18 |                   |                   |              | 0.00              | -1,327.72   | -1,327.72                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 TWD / USD EX.RATE 30.839 WITH NORTHERN TRUST | 6,265,372.000   | 19 Dec 18 |                   |                   |              | 0.00              | 203,163.92  | 203,163.92                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / TWD EX.RATE 0.0324265 WITH NORTHERN    | -2,096,560.000  | 19 Dec 18 |                   |                   |              | 0.00              | -67,984.05  | -67,984.05                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / TWD EX.RATE 0.0324265 WITH NORTHERN    | -3,226,278.000  | 19 Dec 18 |                   |                   |              | 0.00              | -104,616.82 | -104,616.82                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 TWD / USD EX.RATE 30.629 WITH NORTHERN TRUST | 12,470,798.000  | 19 Jul 18 |                   |                   |              | 0.00              | 407,156.55  | 407,156.55                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / TWD EX.RATE 0.0326488 WITH NORTHERN    | -1,493,747.000  | 19 Jul 18 |                   |                   |              | 0.00              | -48,769.04  | -48,769.04                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / TWD EX.RATE 0.0332005 WITH NORTHERN    | -10,000,000.000 | 19 Jun 18 |                   |                   |              | 0.00              | -332,005.31 | -332,005.31                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / TWD EX.RATE 0.0332358 WITH NORTHERN      | -238,362.000    | 19 Jun 18 |                   |                   |              | 0.00              | -7,922.16   | -7,922.16                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 TWD / USD EX.RATE 29.182 WITH NORTHERN TRUST   | 15,446,048.000  | 19 Mar 18 |                   |                   |              | 0.00              | 529,300.53  | 529,300.53                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 TWD / USD EX.RATE 30.845 WITH NORTHERN TRUST   | 4,942,000.000   | 19 Nov 18 |                   |                   |              | 0.00              | 160,220.46  | 160,220.46                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN      | -1,581,438.500  | 19 Nov 18 |                   |                   |              | 0.00              | -51,212.39  | -51,212.39                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN      | -2,201,831.000  | 19 Nov 18 |                   |                   |              | 0.00              | -71,383.73  | -71,383.73                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | -376,378.000    | 19 Oct 18 |                   |                   |              | 0.00              | -12,135.35  | -12,135.35                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | -312,202.000    | 19 Oct 18 |                   |                   |              | 0.00              | -10,066.16  | -10,066.16                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | -738,008.000    | 19 Oct 18 |                   |                   |              | 0.00              | -23,795.20  | -23,795.20                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | -489,530.000    | 19 Oct 18 |                   |                   |              | 0.00              | -15,783.65  | -15,783.65                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | -935,433.000    | 19 Oct 18 |                   |                   |              | 0.00              | -30,160.66  | -30,160.66                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -2,631,213.000  | 19 Sep 18 |                   |                   |              | 0.00              | -85,401.27  | -85,401.27                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | -6,173,462.000  | 19 Sep 18 |                   |                   |              | 0.00              | -200,372.02 | -200,372.02                       | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.0324886 WITH NORTHERN      | -10,226,817.000 | 19 Sep 18 |                   |                   |              | 0.00              | -332,255.26 | -332,255.26                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 TWD / USD EX.RATE 29.392 WITH NORTHERN TRUST   | 11,839,120.000 | 20 Apr 18 |                   |                   |              | 0.00              | 402,800.76  | 402,800.76                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | -6,522,845.000 | 20 Apr 18 |                   |                   |              | 0.00              | -221,752.34 | -221,752.34                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | -38,573.000    | 20 Apr 18 |                   |                   |              | 0.00              | -1,311.34   | -1,311.34                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | -275,547.000   | 20 Apr 18 |                   |                   |              | 0.00              | -9,367.57   | -9,367.57                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / TWD EX.RATE 0.0324918 WITH NORTHERN      | -214,176.000   | 20 Aug 18 |                   |                   |              | 0.00              | -6,958.96   | -6,958.96                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / TWD EX.RATE 0.0324918 WITH NORTHERN      | -8,741,389.000 | 20 Aug 18 |                   |                   |              | 0.00              | -284,023.43 | -284,023.43                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 TWD / USD EX.RATE 30.835 WITH NORTHERN TRUST   | 3,084,471.000  | 20 Dec 18 |                   |                   |              | 0.00              | 100,031.49  | 100,031.49                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.032416 WITH NORTHERN TRUST | -2,031,463.800 | 20 Dec 18 |                   |                   |              | 0.00              | -65,851.85  | -65,851.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.032416 WITH NORTHERN TRUST | -7,079,932.700 | 20 Dec 18 |                   |                   |              | 0.00              | -229,502.83 | -229,502.83                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.0324307 WITH NORTHERN      | -2,235,511.000 | 20 Dec 18 |                   |                   |              | 0.00              | -72,499.14  | -72,499.14                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 TWD / USD EX.RATE 30.705 WITH NORTHERN TRUST   | 14,439,173.000 | 20 Jul 18 |                   |                   |              | 0.00              | 470,254.78  | 470,254.78                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN      | -747,166.000   | 20 Jul 18 |                   |                   |              | 0.00              | -24,298.08  | -24,298.08                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN      | -6,187,007.000 | 20 Jul 18 |                   |                   |              | 0.00              | -201,203.48 | -201,203.48                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN    | -9,385,516.000  | 20 Jul 18 |                   |                   |              | 0.00              | -305,220.03   | -305,220.03                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN    | -1,529,440.000  | 20 Jul 18 |                   |                   |              | 0.00              | -49,745.97    | -49,745.97                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 TWD / USD EX.RATE 30.16 WITH NORTHERN TRUST  | 18,395,407.000  | 20 Jun 18 |                   |                   |              | 0.00              | 609,927.29    | 609,927.29                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / TWD EX.RATE 0.0331565 WITH NORTHERN    | -307,220.000    | 20 Jun 18 |                   |                   |              | 0.00              | -10,186.34    | -10,186.34                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323394 WITH NORTHERN    | -1,620,265.100  | 20 Nov 18 |                   |                   |              | 0.00              | -52,398.46    | -52,398.46                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323394 WITH NORTHERN    | -40,464,109.000 | 20 Nov 18 |                   |                   |              | 0.00              | -1,308,586.41 | -1,308,586.41                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN    | -634,302.000    | 20 Nov 18 |                   |                   |              | 0.00              | -20,527.57    | -20,527.57                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / TWD EX.RATE 0.0325182 WITH NORTHERN    | -3,553,005.000  | 20 Sep 18 |                   |                   |              | 0.00              | -115,537.36   | -115,537.36                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.705 WITH NORTHERN TRUST | 276,387.000     | 21 Aug 18 |                   |                   |              | 0.00              | 9,001.37      | 9,001.37                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.733 WITH NORTHERN TRUST | 10.000          | 21 Aug 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.733 WITH NORTHERN TRUST | 10.000          | 21 Aug 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN    | -1,206,922.500  | 21 Aug 18 |                   |                   |              | 0.00              | -39,271.22    | -39,271.22                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN    | -188,054.930    | 21 Aug 18 |                   |                   |              | 0.00              | -6,118.99     | -6,118.99                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                              |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN | -121,491.000    | 21 Aug 18 |                   |                   |              | 0.00              | -3,953.11     | -3,953.11                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN | -78,763,978.000 | 21 Dec 18 |                   |                   |              | 0.00              | -2,556,193.10 | -2,556,193.10                     | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN | -3,002,417.600  | 21 Dec 18 |                   |                   |              | 0.00              | -97,439.96    | -97,439.96                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN | -16,456,547.000 | 21 Dec 18 |                   |                   |              | 0.00              | -534,078.05   | -534,078.05                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / TWD EX.RATE 0.0342349 WITH NORTHERN | -222,917.000    | 21 Mar 18 |                   |                   |              | 0.00              | -7,631.53     | -7,631.53                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / TWD EX.RATE 0.0334001 WITH NORTHERN | -740,198.000    | 21 May 18 |                   |                   |              | 0.00              | -24,722.71    | -24,722.71                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / TWD EX.RATE 0.0323018 WITH NORTHERN | -2,985,871.800  | 21 Nov 18 |                   |                   |              | 0.00              | -96,449.12    | -96,449.12                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / TWD EX.RATE 0.0323018 WITH NORTHERN | -29,653,141.000 | 21 Nov 18 |                   |                   |              | 0.00              | -957,850.67   | -957,850.67                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / TWD EX.RATE 0.0325341 WITH NORTHERN | -4,771,141.000  | 21 Sep 18 |                   |                   |              | 0.00              | -155,224.68   | -155,224.68                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / TWD EX.RATE 0.0325341 WITH NORTHERN | -2,231,397.000  | 21 Sep 18 |                   |                   |              | 0.00              | -72,596.45    | -72,596.45                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN | -3,246,693.000  | 22 Aug 18 |                   |                   |              | 0.00              | -105,686.62   | -105,686.62                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN | -212,846.000    | 22 Aug 18 |                   |                   |              | 0.00              | -6,928.58     | -6,928.58                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN | -13,737,317.000 | 22 Aug 18 |                   |                   |              | 0.00              | -447,178.29   | -447,178.29                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 TWD / USD EX.RATE 29.225 WITH NORTHERN TRUST | 7,571,833.000   | 22 Feb 18 |                   |                   |              | 0.00              | 259,087.53    | 259,087.53                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / TWD EX.RATE 0.0341705 WITH NORTHERN    | -5,587,576.000  | 22 Feb 18 |                   |                   |              | 0.00              | -190,930.33   | -190,930.33                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / TWD EX.RATE 0.0341705 WITH NORTHERN    | -15,529,766.000 | 22 Feb 18 |                   |                   |              | 0.00              | -530,660.04   | -530,660.04                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / TWD EX.RATE 0.0340541 WITH NORTHERN    | -7,647,548.000  | 22 Jan 18 |                   |                   |              | 0.00              | -260,430.72   | -260,430.72                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 TWD / USD EX.RATE 30.318 WITH NORTHERN TRUST | 7,250,050.000   | 22 Jun 18 |                   |                   |              | 0.00              | 239,133.52    | 239,133.52                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / TWD EX.RATE 0.0329511 WITH NORTHERN    | -873,180.000    | 22 Jun 18 |                   |                   |              | 0.00              | -28,772.24    | -28,772.24                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343525 WITH NORTHERN    | -41,981,354.000 | 22 Mar 18 |                   |                   |              | 0.00              | -1,442,162.62 | -1,442,162.62                     | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343997 WITH NORTHERN    | -334,924.000    | 22 Mar 18 |                   |                   |              | 0.00              | -11,521.29    | -11,521.29                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343997 WITH NORTHERN    | -1,507,987.000  | 22 Mar 18 |                   |                   |              | 0.00              | -51,874.34    | -51,874.34                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / TWD EX.RATE 0.0333801 WITH NORTHERN    | -4,957,113.000  | 22 May 18 |                   |                   |              | 0.00              | -165,468.76   | -165,468.76                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN    | -4,624,958.000  | 22 Nov 18 |                   |                   |              | 0.00              | -149,675.02   | -149,675.02                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 TWD / USD EX.RATE 30.933 WITH NORTHERN TRUST | 7,181,577.000   | 22 Oct 18 |                   |                   |              | 0.00              | 232,165.55    | 232,165.55                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN    | -386,716.000    | 22 Oct 18 |                   |                   |              | 0.00              | -12,484.78    | -12,484.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN    | -1,473,343.000  | 22 Oct 18 |                   |                   |              | 0.00              | -47,565.55    | -47,565.55                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN    | -4,343,846.000  | 22 Oct 18 |                   |                   |              | 0.00              | -140,237.16   | -140,237.16                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / TWD EX.RATE 0.0339167 WITH NORTHERN    | -4,806,000.000  | 23 Apr 18 |                   |                   |              | 0.00              | -163,003.66   | -163,003.66                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST  | 29,741,698.000  | 23 Aug 18 |                   |                   |              | 0.00              | 967,524.33    | 967,524.33                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN    | -23,358,677.000 | 23 Aug 18 |                   |                   |              | 0.00              | -759,138.02   | -759,138.02                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN    | -13,782,000.000 | 23 Aug 18 |                   |                   |              | 0.00              | -447,903.80   | -447,903.80                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / TWD EX.RATE 0.0341857 WITH NORTHERN    | -11,793,228.000 | 23 Feb 18 |                   |                   |              | 0.00              | -403,159.72   | -403,159.72                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / TWD EX.RATE 0.0342994 WITH NORTHERN    | -75,588,802.000 | 23 Jan 18 |                   |                   |              | 0.00              | -2,592,653.13 | -2,592,653.13                     | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 TWD / USD EX.RATE 30.625 WITH NORTHERN TRUST | 10.000          | 23 Jul 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 TWD / USD EX.RATE 30.625305 WITH NORTHERN    | 10.000          | 23 Jul 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326527 WITH NORTHERN    | -1,630,560.000  | 23 Jul 18 |                   |                   |              | 0.00              | -53,242.25    | -53,242.25                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | -1,754,110.500  | 23 Jul 18 |                   |                   |              | 0.00              | -57,277.08    | -57,277.08                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | -2,521,680.000  | 23 Jul 18 |                   |                   |              | 0.00              | -82,340.57    | -82,340.57                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | -2,485,519.500  | 23 Jul 18 |                   |                   |              | 0.00              | -81,159.82   | -81,159.82                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / TWD EX.RATE 0.0342642 WITH NORTHERN    | -9,277,912.000  | 23 Mar 18 |                   |                   |              | 0.00              | -317,900.02  | -317,900.02                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 TWD / USD EX.RATE 29.905 WITH NORTHERN TRUST | 2,606,803.000   | 23 May 18 |                   |                   |              | 0.00              | 87,169.47    | 87,169.47                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334113 WITH NORTHERN    | -21,549,600.000 | 23 May 18 |                   |                   |              | 0.00              | -720,000.00  | -720,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334113 WITH NORTHERN    | -3,463,421.000  | 23 May 18 |                   |                   |              | 0.00              | -115,717.37  | -115,717.37                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334392 WITH NORTHERN    | -2,320,179.000  | 23 May 18 |                   |                   |              | 0.00              | -77,584.99   | -77,584.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334392 WITH NORTHERN    | -370,597.000    | 23 May 18 |                   |                   |              | 0.00              | -12,392.48   | -12,392.48                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / TWD EX.RATE 0.0323468 WITH NORTHERN    | -4,270,458.000  | 23 Nov 18 |                   |                   |              | 0.00              | -138,135.47  | -138,135.47                       | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / TWD EX.RATE 0.0323468 WITH NORTHERN    | -1,588,167.500  | 23 Nov 18 |                   |                   |              | 0.00              | -51,372.07   | -51,372.07                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 TWD / USD EX.RATE 29.585 WITH NORTHERN TRUST | 60,000,000.000  | 24 Apr 18 |                   |                   |              | 0.00              | 2,028,054.76 | 2,028,054.76                      | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 TWD / USD EX.RATE 30.835 WITH NORTHERN TRUST | 33,545,744.000  | 24 Aug 18 |                   |                   |              | 0.00              | 1,087,911.27 | 1,087,911.27                      | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / TWD EX.RATE 0.0324055 WITH NORTHERN    | -5,222,000.000  | 24 Aug 18 |                   |                   |              | 0.00              | -169,221.30  | -169,221.30                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 TWD / USD EX.RATE 30.694 WITH NORTHERN TRUST | 10.000          | 24 Jul 18 |                   |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN | -310,452.160   | 24 Jul 18 |                   |                   |              | 0.00              | -10,114.42  | -10,114.42                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN | -2,214,996.000 | 24 Jul 18 |                   |                   |              | 0.00              | -72,163.81  | -72,163.81                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN | -1,746,660.000 | 24 Jul 18 |                   |                   |              | 0.00              | -56,905.58  | -56,905.58                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN | -493,907.000   | 24 Jul 18 |                   |                   |              | 0.00              | -16,091.32  | -16,091.32                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN | -1,814,813.000 | 24 Jul 18 |                   |                   |              | 0.00              | -59,125.99  | -59,125.99                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / TWD EX.RATE 0.0334057 WITH NORTHERN | -529,824.000   | 24 May 18 |                   |                   |              | 0.00              | -17,699.15  | -17,699.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / TWD EX.RATE 0.0322831 WITH NORTHERN | -630,215.000   | 24 Oct 18 |                   |                   |              | 0.00              | -20,345.27  | -20,345.27                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / TWD EX.RATE 0.0322831 WITH NORTHERN | -762,394.000   | 24 Oct 18 |                   |                   |              | 0.00              | -24,612.41  | -24,612.41                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN | -973,731.000   | 25 Apr 18 |                   |                   |              | 0.00              | -32,863.01  | -32,863.01                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN | -1,171,456.000 | 25 Apr 18 |                   |                   |              | 0.00              | -39,536.15  | -39,536.15                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN | -1,268,991.000 | 25 Apr 18 |                   |                   |              | 0.00              | -42,827.91  | -42,827.91                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN | -1,491,590.000 | 25 Apr 18 |                   |                   |              | 0.00              | -50,340.53  | -50,340.53                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / TWD EX.RATE 0.0343407 WITH NORTHERN | -2,940,885.000 | 25 Jan 18 |                   |                   |              | 0.00              | -100,991.93 | -100,991.93                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN      | -2,755,143.000  | 25 Jul 18 |                   |                   |              | 0.00              | -89,820.14    | -89,820.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN      | -18,401,876.200 | 25 Jul 18 |                   |                   |              | 0.00              | -599,917.72   | -599,917.72                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN      | -66,317,987.400 | 25 Jul 18 |                   |                   |              | 0.00              | -2,162,026.06 | -2,162,026.06                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN      | -6,077,782.000  | 25 Jul 18 |                   |                   |              | 0.00              | -198,141.16   | -198,141.16                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN      | -4,354,360.000  | 25 Jul 18 |                   |                   |              | 0.00              | -141,956.05   | -141,956.05                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.354 WITH NORTHERN TRUST   | 7,268,810.000   | 25 Jun 18 |                   |                   |              | 0.00              | 239,467.94    | 239,467.94                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.354 WITH NORTHERN TRUST   | 8,869,162.000   | 25 Jun 18 |                   |                   |              | 0.00              | 292,190.88    | 292,190.88                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / TWD EX.RATE 0.0329446 WITH NORTHERN      | -1,246,448.000  | 25 Jun 18 |                   |                   |              | 0.00              | -41,063.71    | -41,063.71                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 TWD / USD EX.RATE 29.94 WITH NORTHERN TRUST    | 4,820,463.000   | 25 May 18 |                   |                   |              | 0.00              | 161,004.11    | 161,004.11                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / TWD EX.RATE 0.0334359 WITH NORTHERN      | -1,272,739.000  | 25 May 18 |                   |                   |              | 0.00              | -42,555.14    | -42,555.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 TWD / USD EX.RATE 30.689 WITH NORTHERN TRUST   | 10.000          | 25 Sep 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 TWD / USD EX.RATE 30.689 WITH NORTHERN TRUST   | 10.000          | 25 Sep 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | -9,777,038.000  | 25 Sep 18 |                   |                   |              | 0.00              | -318,584.44   | -318,584.44                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | -58,460.000     | 25 Sep 18 |                   |                   |              | 0.00              | -1,904.92    | -1,904.92                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | -600,795.000    | 25 Sep 18 |                   |                   |              | 0.00              | -19,576.88   | -19,576.88                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | -5,945,259.000  | 25 Sep 18 |                   |                   |              | 0.00              | -193,726.06  | -193,726.06                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN      | -24,000,000.000 | 26 Apr 18 |                   |                   |              | 0.00              | -807,401.18  | -807,401.18                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN      | -641,646.000    | 26 Apr 18 |                   |                   |              | 0.00              | -21,586.07   | -21,586.07                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN      | -1,155,390.000  | 26 Apr 18 |                   |                   |              | 0.00              | -38,869.30   | -38,869.30                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN      | -4,103,135.000  | 26 Apr 18 |                   |                   |              | 0.00              | -138,036.50  | -138,036.50                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN      | -3,466,771.000  | 26 Apr 18 |                   |                   |              | 0.00              | -116,628.12  | -116,628.12                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 TWD / USD EX.RATE 29.24 WITH NORTHERN TRUST    | 51,000,000.000  | 26 Feb 18 |                   |                   |              | 0.00              | 1,744,186.05 | 1,744,186.05                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 TWD / USD EX.RATE 29.075 WITH NORTHERN TRUST   | 6,000,000.000   | 26 Jan 18 |                   |                   |              | 0.00              | 206,362.85   | 206,362.85                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / TWD EX.RATE 0.0343584 WITH NORTHERN      | -24,184,155.000 | 26 Jan 18 |                   |                   |              | 0.00              | -830,927.85  | -830,927.85                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 TWD / USD EX.RATE 30.51 WITH NORTHERN TRUST    | 5,260,286.600   | 26 Jul 18 |                   |                   |              | 0.00              | 172,411.88   | 172,411.88                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327386 WITH NORTHERN      | -3,076,215.000  | 26 Jul 18 |                   |                   |              | 0.00              | -100,710.92  | -100,710.92                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327386 WITH NORTHERN    | -4,998,369.000 | 26 Jul 18 |                   |                   |              | 0.00              | -163,639.52 | -163,639.52                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327761 WITH NORTHERN    | -2,595,303.100 | 26 Jul 18 |                   |                   |              | 0.00              | -85,064.02  | -85,064.02                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / TWD EX.RATE 0.0328742 WITH NORTHERN    | -9,708,496.000 | 26 Jun 18 |                   |                   |              | 0.00              | -319,158.95 | -319,158.95                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / TWD EX.RATE 0.0323845 WITH NORTHERN    | -1,544,459.200 | 26 Nov 18 |                   |                   |              | 0.00              | -50,016.49  | -50,016.49                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / TWD EX.RATE 0.0323845 WITH NORTHERN    | -6,358,622.000 | 26 Nov 18 |                   |                   |              | 0.00              | -205,920.59 | -205,920.59                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN    | -2,589,009.000 | 26 Oct 18 |                   |                   |              | 0.00              | -83,497.57  | -83,497.57                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN    | -5,422,848.000 | 26 Oct 18 |                   |                   |              | 0.00              | -174,891.09 | -174,891.09                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN    | -1,398,341.000 | 26 Oct 18 |                   |                   |              | 0.00              | -45,097.59  | -45,097.59                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN    | -3,451,034.000 | 26 Oct 18 |                   |                   |              | 0.00              | -111,298.55 | -111,298.55                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / TWD EX.RATE 0.0325988 WITH NORTHERN    | -3,592,682.000 | 26 Sep 18 |                   |                   |              | 0.00              | -117,117.03 | -117,117.03                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / TWD EX.RATE 0.0336553 WITH NORTHERN    | -1,122,707.000 | 27 Apr 18 |                   |                   |              | 0.00              | -37,785.04  | -37,785.04                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / TWD EX.RATE 0.0336553 WITH NORTHERN    | -6,742,099.000 | 27 Apr 18 |                   |                   |              | 0.00              | -226,907.38 | -226,907.38                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 TWD / USD EX.RATE 30.725 WITH NORTHERN TRUST | 18,670,440.000 | 27 Aug 18 |                   |                   |              | 0.00              | 607,662.82  | 607,662.82                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUL 2018 TWD / USD EX.RATE 30.589 WITH NORTHERN TRUST   | 7,913,154.600   | 27 Jul 18 |                   |                   |              | 0.00              | 258,692.82  | 258,692.82                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 TWD / USD EX.RATE 30.589 WITH NORTHERN TRUST   | 1,378,487.000   | 27 Jul 18 |                   |                   |              | 0.00              | 45,064.79   | 45,064.79                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / TWD EX.RATE 0.0326648 WITH NORTHERN      | -7,393,003.000  | 27 Jul 18 |                   |                   |              | 0.00              | -241,490.92 | -241,490.92                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / TWD EX.RATE 0.0326648 WITH NORTHERN      | -2,405,664.000  | 27 Jul 18 |                   |                   |              | 0.00              | -78,580.52  | -78,580.52                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | -7,259,868.800  | 27 Jun 18 |                   |                   |              | 0.00              | -238,341.06 | -238,341.06                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | -433,103.900    | 27 Jun 18 |                   |                   |              | 0.00              | -14,218.78  | -14,218.78                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | -866,172.000    | 27 Jun 18 |                   |                   |              | 0.00              | -28,436.38  | -28,436.38                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | -2,392,503.000  | 27 Jun 18 |                   |                   |              | 0.00              | -78,545.73  | -78,545.73                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 TWD / USD EX.RATE 29.092 WITH NORTHERN TRUST   | 9,111,613.000   | 27 Mar 18 |                   |                   |              | 0.00              | 313,199.95  | 313,199.95                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN      | -19,469,073.000 | 27 Nov 18 |                   |                   |              | 0.00              | -630,332.28 | -630,332.28                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN      | -1,574,663.700  | 27 Nov 18 |                   |                   |              | 0.00              | -50,981.44  | -50,981.44                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / TWD EX.RATE 0.032586 WITH NORTHERN TRUST | -858,401.000    | 27 Sep 18 |                   |                   |              | 0.00              | -27,971.88  | -27,971.88                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / TWD EX.RATE 0.032586 WITH NORTHERN TRUST | -1,024,985.000  | 27 Sep 18 |                   |                   |              | 0.00              | -33,400.19  | -33,400.19                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST  | 10.000         | 28 Aug 18 |                   |                   |              | 0.00              | 0.33       | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST  | 10.000         | 28 Aug 18 |                   |                   |              | 0.00              | 0.33       | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST  | 10.000         | 28 Aug 18 |                   |                   |              | 0.00              | 0.33       | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE 0.0325309 WITH NORTHERN    | -59,161.450    | 28 Aug 18 |                   |                   |              | 0.00              | -1,924.58  | -1,924.58                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE 0.0325309 WITH NORTHERN    | -1,980,379.900 | 28 Aug 18 |                   |                   |              | 0.00              | -64,423.55 | -64,423.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE 0.0325309 WITH NORTHERN    | -79,058.500    | 28 Aug 18 |                   |                   |              | 0.00              | -2,571.84  | -2,571.84                         | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / TWD EX.RATE 0.0325415 WITH NORTHERN    | -701,490.000   | 28 Dec 18 |                   |                   |              | 0.00              | -22,827.53 | -22,822.33                        | 5.20          |
| FX DEAL TRANSACTED ON 28 JUN 2018 TWD / USD EX.RATE 30.505 WITH NORTHERN TRUST | 1,541,532.000  | 28 Jun 18 |                   |                   |              | 0.00              | 50,533.75  | 50,533.75                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 TWD / USD EX.RATE 30.508 WITH NORTHERN TRUST | 7,492,260.000  | 28 Jun 18 |                   |                   |              | 0.00              | 245,583.45 | 245,583.45                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / TWD EX.RATE 0.0327815 WITH NORTHERN    | -854,633.000   | 28 Jun 18 |                   |                   |              | 0.00              | -28,016.16 | -28,016.16                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 TWD / USD EX.RATE 29.118 WITH NORTHERN TRUST | 21,566,227.000 | 28 Mar 18 |                   |                   |              | 0.00              | 740,649.32 | 740,649.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 TWD / USD EX.RATE 29.879 WITH NORTHERN TRUST | 11,000,000.000 | 28 May 18 |                   |                   |              | 0.00              | 368,151.54 | 368,151.54                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / TWD EX.RATE 0.0334683 WITH NORTHERN    | -665,144.000   | 28 May 18 |                   |                   |              | 0.00              | -22,261.25 | -22,261.25                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                   |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | -1,545,037.200 | 28 Nov 18 |                   |                   |              | 0.00              | -50,001.20   | -50,001.20                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | -2,411,989.000 | 28 Nov 18 |                   |                   |              | 0.00              | -78,057.90   | -78,057.90                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | -6,636,674.000 | 28 Nov 18 |                   |                   |              | 0.00              | -214,779.09  | -214,779.09                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.032375 WITH NORTHERN TRUST | -4,766,548.000 | 28 Nov 18 |                   |                   |              | 0.00              | -154,317.15  | -154,317.15                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | -3,592,460.000 | 28 Sep 18 |                   |                   |              | 0.00              | -117,689.11  | -117,689.11                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | -2,313,168.000 | 28 Sep 18 |                   |                   |              | 0.00              | -75,779.46   | -75,779.46                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | -8,539,739.000 | 28 Sep 18 |                   |                   |              | 0.00              | -279,762.13  | -279,762.13                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.0327966 WITH NORTHERN      | -20,346.000    | 28 Sep 18 |                   |                   |              | 0.00              | -667.28      | -667.28                           | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 TWD / USD EX.RATE 30.728 WITH NORTHERN TRUST   | 11,434,571.000 | 29 Aug 18 |                   |                   |              | 0.00              | 372,122.20   | 372,122.20                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / TWD EX.RATE 0.0343183 WITH NORTHERN      | -8,865,918.000 | 29 Jan 18 |                   |                   |              | 0.00              | -304,262.95  | -304,262.95                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 TWD / USD EX.RATE 30.571 WITH NORTHERN TRUST   | 53,000,000.000 | 29 Jun 18 |                   |                   |              | 0.00              | 1,733,669.16 | 1,733,669.16                      | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / TWD EX.RATE 0.0326872 WITH NORTHERN      | -1,507,515.000 | 29 Jun 18 |                   |                   |              | 0.00              | -49,276.47   | -49,276.47                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / TWD EX.RATE 0.0326872 WITH NORTHERN      | -430,687.000   | 29 Jun 18 |                   |                   |              | 0.00              | -14,077.96   | -14,077.96                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / TWD EX.RATE 0.0334024 WITH NORTHERN    | -300,115.000    | 29 May 18 |                   |                   |              | 0.00              | -10,024.55    | -10,024.55                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN    | -2,866,769.700  | 29 Nov 18 |                   |                   |              | 0.00              | -92,835.81    | -92,835.81                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST  | 5,978,856.500   | 29 Oct 18 |                   |                   |              | 0.00              | 193,053.16    | 193,053.16                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST  | 3,107,545.000   | 29 Oct 18 |                   |                   |              | 0.00              | 100,340.49    | 100,340.49                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST  | 6,140,549.000   | 29 Oct 18 |                   |                   |              | 0.00              | 198,274.10    | 198,274.10                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST  | 1,791,024.900   | 29 Oct 18 |                   |                   |              | 0.00              | 57,830.96     | 57,830.96                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / TWD EX.RATE 0.0322601 WITH NORTHERN    | -4,192,029.000  | 29 Oct 18 |                   |                   |              | 0.00              | -135,235.47   | -135,235.47                       | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / TWD EX.RATE 0.0338089 WITH NORTHERN    | -50,000,000.000 | 30 Apr 18 |                   |                   |              | 0.00              | -1,690,445.60 | -1,690,445.60                     | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / TWD EX.RATE 0.0338089 WITH NORTHERN    | -444,539.000    | 30 Apr 18 |                   |                   |              | 0.00              | -15,029.38    | -15,029.38                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 TWD / USD EX.RATE 30.691 WITH NORTHERN TRUST | 846,324.000     | 30 Aug 18 |                   |                   |              | 0.00              | 27,575.64     | 27,575.64                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / TWD EX.RATE 0.0325828 WITH NORTHERN    | -3,817,544.000  | 30 Aug 18 |                   |                   |              | 0.00              | -124,386.43   | -124,386.43                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | 8,531,008.500   | 30 Jul 18 |                   |                   |              | 0.00              | 278,927.86    | 278,927.86                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | 11,990,175.000  | 30 Jul 18 |                   |                   |              | 0.00              | 392,027.95    | 392,027.95                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | 30,625,043.000   | 30 Jul 18 |                   |                   |              | 0.00              | 1,001,309.24  | 1,001,309.24                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | 29,430,343.000   | 30 Jul 18 |                   |                   |              | 0.00              | 962,247.61    | 962,247.61                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | 25,415,924.800   | 30 Jul 18 |                   |                   |              | 0.00              | 830,993.13    | 830,993.13                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.615 WITH NORTHERN TRUST | 10.000           | 30 Jul 18 |                   |                   |              | 0.00              | 0.33          | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE 0.0326637 WITH NORTHERN    | -7,690,299.000   | 30 Jul 18 |                   |                   |              | 0.00              | -251,193.83   | -251,193.83                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE 0.0326637 WITH NORTHERN    | -9,626,005.000   | 30 Jul 18 |                   |                   |              | 0.00              | -314,421.20   | -314,421.20                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE 0.0326637 WITH NORTHERN    | -846,090.000     | 30 Jul 18 |                   |                   |              | 0.00              | -27,636.45    | -27,636.45                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 TWD / USD EX.RATE 29.127 WITH NORTHERN TRUST | 7,530,778.000    | 30 Mar 18 |                   |                   |              | 0.00              | 258,549.73    | 258,549.73                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 TWD / USD EX.RATE 29.127 WITH NORTHERN TRUST | 3,962,091.000    | 30 Mar 18 |                   |                   |              | 0.00              | 136,028.12    | 136,028.12                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 USD / TWD EX.RATE 0.0343194 WITH NORTHERN    | -667,809.000     | 30 Mar 18 |                   |                   |              | 0.00              | -22,918.83    | -22,918.83                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / TWD EX.RATE 0.0332823 WITH NORTHERN    | -120,000,000.000 | 30 May 18 |                   |                   |              | 0.00              | -3,993,876.06 | -3,993,876.06                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / TWD EX.RATE 0.0333222 WITH NORTHERN    | -699,799.000     | 30 May 18 |                   |                   |              | 0.00              | -23,318.86    | -23,318.86                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 TWD / USD EX.RATE 30.801 WITH NORTHERN TRUST | 10.000           | 30 Nov 18 |                   |                   |              | 0.00              | 0.32          | 0.32                              | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN    | -64,000,000.000 | 30 Nov 18 |                   |                   |              | 0.00              | -2,076,438.91 | -2,076,438.91                     | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN    | -1,124,587.500  | 30 Nov 18 |                   |                   |              | 0.00              | -36,486.52    | -36,486.52                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN    | -2,290,214.000  | 30 Nov 18 |                   |                   |              | 0.00              | -74,304.52    | -74,304.52                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324665 WITH NORTHERN    | -69,942.250     | 30 Nov 18 |                   |                   |              | 0.00              | -2,270.78     | -2,270.78                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST | 6,307,917.800   | 30 Oct 18 |                   |                   |              | 0.00              | 203,658.60    | 203,658.60                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST | 11,000,000.000  | 30 Oct 18 |                   |                   |              | 0.00              | 355,148.03    | 355,148.03                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST | 1,413,790.400   | 30 Oct 18 |                   |                   |              | 0.00              | 45,645.90     | 45,645.90                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / TWD EX.RATE 0.0322591 WITH NORTHERN    | -2,684,383.000  | 30 Oct 18 |                   |                   |              | 0.00              | -86,595.79    | -86,595.79                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / TWD EX.RATE 0.0322591 WITH NORTHERN    | -2,330,000.000  | 30 Oct 18 |                   |                   |              | 0.00              | -75,163.71    | -75,163.71                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 TWD / USD EX.RATE 30.675 WITH NORTHERN TRUST | 26,000,000.000  | 31 Aug 18 |                   |                   |              | 0.00              | 847,595.76    | 847,595.76                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 TWD / USD EX.RATE 30.675 WITH NORTHERN TRUST | 6,351,487.000   | 31 Aug 18 |                   |                   |              | 0.00              | 207,057.44    | 207,057.44                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / TWD EX.RATE 0.0325998 WITH NORTHERN    | -618,310.000    | 31 Aug 18 |                   |                   |              | 0.00              | -20,156.81    | -20,156.81                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / TWD EX.RATE 0.0342044 WITH NORTHERN    | -5,304,831.000  | 31 Jan 18 |                   |                   |              | 0.00              | -181,448.59   | -181,448.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                |                |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.6 WITH NORTHERN TRUST  | 19,322,035.400 | 31 Jul 18 |                   |                   |              | 0.00              | 631,439.07   | 631,439.07                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.6 WITH NORTHERN TRUST  | 98,000,000.000 | 31 Jul 18 |                   |                   |              | 0.00              | 3,202,614.38 | 3,202,614.38                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST | 10.000         | 31 Jul 18 |                   |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST | 10.000         | 31 Jul 18 |                   |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST | 10.000         | 31 Jul 18 |                   |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN   | -133,581.560   | 31 Jul 18 |                   |                   |              | 0.00              | -4,362.56    | -4,362.56                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN   | -2,368,523.000 | 31 Jul 18 |                   |                   |              | 0.00              | -77,352.16   | -77,352.16                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN   | -4,384,359.000 | 31 Jul 18 |                   |                   |              | 0.00              | -143,186.12  | -143,186.12                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN   | -515,475.000   | 31 Jul 18 |                   |                   |              | 0.00              | -16,834.59   | -16,834.59                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN   | -61,620.000    | 31 Jul 18 |                   |                   |              | 0.00              | -2,012.41    | -2,012.41                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 TWD / USD EX.RATE 29.98 WITH NORTHERN TRUST | 1,800,805.000  | 31 May 18 |                   |                   |              | 0.00              | 60,066.88    | 60,066.88                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333267 WITH NORTHERN   | -6,019,320.000 | 31 May 18 |                   |                   |              | 0.00              | -200,603.88  | -200,603.88                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN   | -299,797.000   | 31 May 18 |                   |                   |              | 0.00              | -9,999.90    | -9,999.90                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>New Taiwan dollar - TWD</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN    | -460,028.000   | 31 May 18 |                   |                   |              | 0.00              | -15,344.50  | -15,344.50                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN    | -777,448.000   | 31 May 18 |                   |                   |              | 0.00              | -25,932.22  | -25,932.22                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 TWD / USD EX.RATE 30.913 WITH NORTHERN TRUST | 6,250,486.600  | 31 Oct 18 |                   |                   |              | 0.00              | 202,196.05  | 202,196.05                        | 0.00          |
| <b>Norwegian krone - NOK</b>                                                   |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / NOK EX.RATE 0.1195063 WITH NORTHERN    | -4,141,024.340 | 14 Aug 18 |                   |                   |              | 0.00              | -494,878.30 | -494,878.30                       | 0.00          |
| <b>Pakistan rupee - PKR</b>                                                    |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / PKR EX.RATE 0.0090498 WITH NORTHERN    | -1,298,212.390 | 1 Feb 18  |                   |                   |              | 0.00              | -11,748.53  | -11,748.53                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / PKR EX.RATE 0.0090391 WITH NORTHERN    | -581,051.340   | 2 Feb 18  |                   |                   |              | 0.00              | -5,252.20   | -5,252.20                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 PKR / USD EX.RATE 110.5 WITH NORTHERN TRUST  | 15,403,255.850 | 2 Jan 18  |                   |                   |              | 0.00              | 139,395.98  | 139,395.98                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / PKR EX.RATE 0.0090457 WITH NORTHERN    | -100,462.580   | 2 Jan 18  |                   |                   |              | 0.00              | -908.75     | -908.75                           | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST  | 9,310,782.600  | 3 Jul 18  |                   |                   |              | 0.00              | 76,631.96   | 76,631.96                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST  | 9,418,079.970  | 3 Jul 18  |                   |                   |              | 0.00              | 77,515.06   | 77,515.06                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / PKR EX.RATE 0.0072543 WITH NORTHERN    | -318,877.500   | 4 Dec 18  |                   |                   |              | 0.00              | -2,313.22   | -2,313.22                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUL 2018 PKR / USD EX.RATE 121.45 WITH NORTHERN TRUST   | 6,923,250.730   | 4 Jul 18  |                   |                   |              | 0.00              | 57,004.95   | 57,004.95                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST    | 2,298,256.010   | 5 Jul 18  |                   |                   |              | 0.00              | 18,915.69   | 18,915.69                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | -1,170,068.000  | 7 Feb 18  |                   |                   |              | 0.00              | -10,581.19  | -10,581.19                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | -1,402,858.730  | 8 Feb 18  |                   |                   |              | 0.00              | -12,686.37  | -12,686.37                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PKR EX.RATE 0.0086468 WITH NORTHERN      | -2,392,240.000  | 8 May 18  |                   |                   |              | 0.00              | -20,685.17  | -20,685.17                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | -969,651.880    | 9 Feb 18  |                   |                   |              | 0.00              | -8,768.78   | -8,768.78                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN      | -14,137,432.570 | 10 Sep 18 |                   |                   |              | 0.00              | -113,736.38 | -113,736.38                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN      | -9,417,267.860  | 11 Sep 18 |                   |                   |              | 0.00              | -75,774.60  | -75,774.60                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / PKR EX.RATE 0.0071963 WITH NORTHERN      | -1,264,630.000  | 12 Dec 18 |                   |                   |              | 0.00              | -9,100.68   | -9,100.68                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / PKR EX.RATE 0.0072015 WITH NORTHERN      | -671,993.600    | 12 Dec 18 |                   |                   |              | 0.00              | -4,839.36   | -4,839.36                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / PKR EX.RATE 0.0090481 WITH NORTHERN      | -1,841,204.480  | 12 Feb 18 |                   |                   |              | 0.00              | -16,659.47  | -16,659.47                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / PKR EX.RATE 0.0080405 WITH NORTHERN      | -1,919,654.420  | 12 Sep 18 |                   |                   |              | 0.00              | -15,435.03  | -15,435.03                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / PKR EX.RATE 0.007202 WITH NORTHERN TRUST | -3,953,820.900  | 13 Dec 18 |                   |                   |              | 0.00              | -28,475.48  | -28,475.48                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                    |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / PKR EX.RATE 0.0082474 WITH NORTHERN    | -1,826,820.000 | 13 Jun 18 |                   |                   |              | 0.00              | -15,066.56 | -15,066.56                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / PKR EX.RATE 0.0090416 WITH NORTHERN    | -63,112.500    | 13 Mar 18 |                   |                   |              | 0.00              | -570.64    | -570.64                           | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN    | -1,908,863.540 | 13 Sep 18 |                   |                   |              | 0.00              | -15,359.38 | -15,359.38                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST  | 8,241,820.140  | 14 Dec 18 |                   |                   |              | 0.00              | 59,379.11  | 59,379.11                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST  | 9,603,498.240  | 14 Dec 18 |                   |                   |              | 0.00              | 69,189.47  | 69,189.47                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST  | 10,300,584.450 | 14 Dec 18 |                   |                   |              | 0.00              | 74,211.70  | 74,211.70                         | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST | 3,943,561.230  | 14 Feb 18 |                   |                   |              | 0.00              | 35,681.88  | 35,681.88                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / PKR EX.RATE 0.0080457 WITH NORTHERN    | -1,407,625.040 | 14 Sep 18 |                   |                   |              | 0.00              | -11,325.33 | -11,325.33                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 PKR / USD EX.RATE 110.5 WITH NORTHERN TRUST  | 2,328,150.140  | 15 Feb 18 |                   |                   |              | 0.00              | 21,069.23  | 21,069.23                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST | 6,888,962.670  | 15 Jan 18 |                   |                   |              | 0.00              | 62,332.27  | 62,332.27                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / PKR EX.RATE 0.0080632 WITH NORTHERN    | -1,902,424.060 | 17 Aug 18 |                   |                   |              | 0.00              | -15,339.66 | -15,339.66                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 PKR / USD EX.RATE 138.98 WITH NORTHERN TRUST | 1,902,142.540  | 17 Dec 18 |                   |                   |              | 0.00              | 13,686.45  | 13,686.45                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / PKR EX.RATE 0.0080418 WITH NORTHERN    | -1,796,946.560 | 17 Sep 18 |                   |                   |              | 0.00              | -14,450.72 | -14,450.72                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                      |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 PKR / USD EX.RATE 139.0 WITH NORTHERN TRUST    | 2,080,073.350   | 18 Dec 18 |                   |                   |              | 0.00              | 14,964.56   | 14,964.56                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 PKR / USD EX.RATE 139.0 WITH NORTHERN TRUST    | 974,770.970     | 18 Dec 18 |                   |                   |              | 0.00              | 7,012.74    | 7,012.74                          | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN      | -11,612,994.720 | 18 Dec 18 |                   |                   |              | 0.00              | -83,546.72  | -83,546.72                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 PKR / USD EX.RATE 128.15 WITH NORTHERN TRUST   | 2,012,889.590   | 18 Jul 18 |                   |                   |              | 0.00              | 15,707.29   | 15,707.29                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 PKR / USD EX.RATE 128.15 WITH NORTHERN TRUST   | 21,032,726.370  | 18 Jul 18 |                   |                   |              | 0.00              | 164,125.84  | 164,125.84                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / PKR EX.RATE 0.0080444 WITH NORTHERN      | -31,273,676.800 | 18 Sep 18 |                   |                   |              | 0.00              | -251,578.13 | -251,578.13                       | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / PKR EX.RATE 0.0080444 WITH NORTHERN      | -12,214,291.990 | 18 Sep 18 |                   |                   |              | 0.00              | -98,256.71  | -98,256.71                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 PKR / USD EX.RATE 138.88 WITH NORTHERN TRUST   | 4,363,310.580   | 19 Dec 18 |                   |                   |              | 0.00              | 31,417.85   | 31,417.85                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / PKR EX.RATE 0.0072005 WITH NORTHERN      | -3,505,245.400  | 19 Dec 18 |                   |                   |              | 0.00              | -25,239.38  | -25,239.38                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 PKR / USD EX.RATE 128.25 WITH NORTHERN TRUST   | 5,637,593.030   | 19 Jul 18 |                   |                   |              | 0.00              | 43,957.84   | 43,957.84                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / PKR EX.RATE 0.0074694 WITH NORTHERN      | -3,490,100.000  | 19 Oct 18 |                   |                   |              | 0.00              | -26,068.87  | -26,068.87                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / PKR EX.RATE 0.007471 WITH NORTHERN TRUST | -1,896,945.000  | 19 Oct 18 |                   |                   |              | 0.00              | -14,172.17  | -14,172.17                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / PKR EX.RATE 0.0080438 WITH NORTHERN      | -12,474,626.180 | 19 Sep 18 |                   |                   |              | 0.00              | -100,342.87 | -100,342.87                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                    |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / PKR EX.RATE 0.0080541 WITH NORTHERN    | -1,977,859.460  | 20 Aug 18 |                   |                   |              | 0.00              | -15,929.92  | -15,929.92                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 PKR / USD EX.RATE 138.9 WITH NORTHERN TRUST  | 7,733,665.580   | 20 Dec 18 |                   |                   |              | 0.00              | 55,677.94   | 55,677.94                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 PKR / USD EX.RATE 138.9 WITH NORTHERN TRUST  | 7,346,886.320   | 20 Dec 18 |                   |                   |              | 0.00              | 52,893.35   | 52,893.35                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN    | -3,490,100.000  | 20 Dec 18 |                   |                   |              | 0.00              | -25,108.63  | -25,108.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / PKR EX.RATE 0.0071994 WITH NORTHERN    | -2,260,809.670  | 20 Dec 18 |                   |                   |              | 0.00              | -16,276.53  | -16,276.53                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 PKR / USD EX.RATE 128.45 WITH NORTHERN TRUST | 6,938,439.760   | 20 Jul 18 |                   |                   |              | 0.00              | 54,016.66   | 54,016.66                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 PKR / USD EX.RATE 128.45 WITH NORTHERN TRUST | 69,332.080      | 20 Jul 18 |                   |                   |              | 0.00              | 539.76      | 539.76                            | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN    | -6,308,116.880  | 21 Dec 18 |                   |                   |              | 0.00              | -45,382.14  | -45,382.14                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 PKR / USD EX.RATE 110.51 WITH NORTHERN TRUST | 6,866,717.610   | 22 Jan 18 |                   |                   |              | 0.00              | 62,136.62   | 62,136.62                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / PKR EX.RATE 0.0082122 WITH NORTHERN    | -850,340.000    | 22 Jun 18 |                   |                   |              | 0.00              | -6,983.16   | -6,983.16                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 PKR / USD EX.RATE 110.54 WITH NORTHERN TRUST | 8,411,565.190   | 23 Jan 18 |                   |                   |              | 0.00              | 76,095.22   | 76,095.22                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / PKR EX.RATE 0.0080386 WITH NORTHERN    | -1,429,233.620  | 24 Aug 18 |                   |                   |              | 0.00              | -11,489.02  | -11,489.02                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN    | -14,308,119.630 | 24 Dec 18 |                   |                   |              | 0.00              | -102,936.11 | -102,936.11                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                    |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST | 10,130,825.290 | 24 Jan 18 |                   |                   |              | 0.00              | 91,656.79  | 91,656.79                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 PKR / USD EX.RATE 128.23 WITH NORTHERN TRUST | 30,837,356.530 | 24 Jul 18 |                   |                   |              | 0.00              | 240,484.73 | 240,484.73                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / PKR EX.RATE 0.0080405 WITH NORTHERN    | -1,841,581.970 | 24 Sep 18 |                   |                   |              | 0.00              | -14,807.28 | -14,807.28                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 PKR / USD EX.RATE 115.57 WITH NORTHERN TRUST | 80,264,716.290 | 25 Apr 18 |                   |                   |              | 0.00              | 694,511.69 | 694,511.69                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST | 8,705,266.640  | 25 Jan 18 |                   |                   |              | 0.00              | 78,759.31  | 78,759.31                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 PKR / USD EX.RATE 121.65 WITH NORTHERN TRUST | 4,655,528.750  | 25 Jun 18 |                   |                   |              | 0.00              | 38,269.86  | 38,269.86                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN    | -5,789,304.150 | 25 Sep 18 |                   |                   |              | 0.00              | -46,582.75 | -46,582.75                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN    | -4,093,277.800 | 26 Dec 18 |                   |                   |              | 0.00              | -29,448.04 | -29,448.04                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST | 8,795,592.170  | 26 Jan 18 |                   |                   |              | 0.00              | 79,583.71  | 79,583.71                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / PKR EX.RATE 0.0090424 WITH NORTHERN    | -408,632.850   | 26 Jan 18 |                   |                   |              | 0.00              | -3,695.03  | -3,695.03                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / PKR EX.RATE 0.0080418 WITH NORTHERN    | -6,271,896.530 | 27 Aug 18 |                   |                   |              | 0.00              | -50,437.45 | -50,437.45                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 PKR / USD EX.RATE 110.55 WITH NORTHERN TRUST | 70,191,313.920 | 27 Feb 18 |                   |                   |              | 0.00              | 634,928.21 | 634,928.21                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN    | -1,131,817.500 | 28 Aug 18 |                   |                   |              | 0.00              | -9,105.53  | -9,105.53                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Pakistan rupee - PKR</b>                                                      |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN      | -6,503,195.810 | 28 Aug 18 |                   |                   |              | 0.00              | -52,318.55 | -52,318.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 PKR / USD EX.RATE 121.46 WITH NORTHERN TRUST   | 7,336,337.600  | 28 Jun 18 |                   |                   |              | 0.00              | 60,401.26  | 60,401.26                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST   | 7,768,879.220  | 29 Jan 18 |                   |                   |              | 0.00              | 70,287.52  | 70,287.52                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / PKR EX.RATE 0.009044 WITH NORTHERN TRUST | -465,896.380   | 29 Jan 18 |                   |                   |              | 0.00              | -4,213.59  | -4,213.59                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST    | 7,904,929.500  | 29 Jun 18 |                   |                   |              | 0.00              | 65,061.15  | 65,061.15                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST   | 1,987,256.660  | 30 Jan 18 |                   |                   |              | 0.00              | 17,980.97  | 17,980.97                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / PKR EX.RATE 0.0090481 WITH NORTHERN      | -1,713,761.880 | 30 Jan 18 |                   |                   |              | 0.00              | -15,506.35 | -15,506.35                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 PKR / USD EX.RATE 122.25 WITH NORTHERN TRUST   | 30,843,045.670 | 30 Jul 18 |                   |                   |              | 0.00              | 252,294.85 | 252,294.85                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 PKR / USD EX.RATE 115.48 WITH NORTHERN TRUST   | 2,633,700.530  | 30 Mar 18 |                   |                   |              | 0.00              | 22,806.55  | 22,806.55                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / PKR EX.RATE 0.0075216 WITH NORTHERN      | -520,030.000   | 30 Oct 18 |                   |                   |              | 0.00              | -3,911.47  | -3,911.47                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | -1,011,603.950 | 31 Jan 18 |                   |                   |              | 0.00              | -9,148.16  | -9,148.16                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / PKR EX.RATE 0.0080192 WITH NORTHERN      | -2,617,575.000 | 31 Jul 18 |                   |                   |              | 0.00              | -20,990.98 | -20,990.98                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 PKR / USD EX.RATE 132.35 WITH NORTHERN TRUST   | 1,383,617.610  | 31 Oct 18 |                   |                   |              | 0.00              | 10,454.23  | 10,454.23                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                 |          |                   |                   |              |                   |             |                                   |               |
| <b>Philippine peso - PHP</b>                                                  |                 |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST | 5,145,939.180   | 1 Mar 18 |                   |                   |              | 0.00              | 99,055.61   | 99,055.61                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST | 5,436,358.330   | 1 Mar 18 |                   |                   |              | 0.00              | 104,645.97  | 104,645.97                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST | 9,620,200.410   | 1 Mar 18 |                   |                   |              | 0.00              | 185,181.91  | 185,181.91                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST | 10,860,766.140  | 1 Mar 18 |                   |                   |              | 0.00              | 209,061.91  | 209,061.91                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST | 10,266,414.500  | 1 Mar 18 |                   |                   |              | 0.00              | 197,621.07  | 197,621.07                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / PHP EX.RATE 0.0192493 WITH NORTHERN   | -6,435,109.230  | 1 Mar 18 |                   |                   |              | 0.00              | -123,871.21 | -123,871.21                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / PHP EX.RATE 0.0191626 WITH NORTHERN   | -1,627,033.890  | 2 Apr 18 |                   |                   |              | 0.00              | -31,178.19  | -31,178.19                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / PHP EX.RATE 0.0191626 WITH NORTHERN   | -13,787,874.530 | 2 Apr 18 |                   |                   |              | 0.00              | -264,211.45 | -264,211.45                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 PHP / USD EX.RATE 51.53 WITH NORTHERN TRUST | 6,374,585.700   | 2 Feb 18 |                   |                   |              | 0.00              | 123,706.30  | 123,706.30                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 PHP / USD EX.RATE 51.53 WITH NORTHERN TRUST | 6,630,828.750   | 2 Feb 18 |                   |                   |              | 0.00              | 128,679.00  | 128,679.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / PHP EX.RATE 0.0192697 WITH NORTHERN   | -1,023,668.800  | 2 May 18 |                   |                   |              | 0.00              | -19,725.77  | -19,725.77                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST | 14,007,054.980  | 2 Oct 18 |                   |                   |              | 0.00              | 258,337.42  | 258,337.42                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST | 7,801,078.210   | 2 Oct 18 |                   |                   |              | 0.00              | 143,878.24  | 143,878.24                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Philippine peso - PHP</b>                                                     |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST    | 13,134,120.900 | 2 Oct 18 |                   |                   |              | 0.00              | 242,237.57 | 242,237.57                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / PHP EX.RATE 0.019216 WITH NORTHERN TRUST | -4,980,419.270 | 3 Apr 18 |                   |                   |              | 0.00              | -95,703.68 | -95,703.68                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / PHP EX.RATE 0.0192734 WITH NORTHERN      | -1,292,970.520 | 3 May 18 |                   |                   |              | 0.00              | -24,919.93 | -24,919.93                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST   | 6,421,764.400  | 4 Jan 18 |                   |                   |              | 0.00              | 128,886.39 | 128,886.39                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST   | 2,053,071.530  | 4 Jan 18 |                   |                   |              | 0.00              | 41,205.65  | 41,205.65                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST   | 13,038,026.540 | 4 Jan 18 |                   |                   |              | 0.00              | 261,676.40 | 261,676.40                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST   | 7,541,378.370  | 4 Jan 18 |                   |                   |              | 0.00              | 151,357.32 | 151,357.32                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.88 WITH NORTHERN TRUST    | 9,591,174.410  | 4 Jan 18 |                   |                   |              | 0.00              | 192,284.97 | 192,284.97                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.88 WITH NORTHERN TRUST    | 12,176,530.010 | 4 Jan 18 |                   |                   |              | 0.00              | 244,116.48 | 244,116.48                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / PHP EX.RATE 0.0190494 WITH NORTHERN      | -3,275,600.240 | 5 Jun 18 |                   |                   |              | 0.00              | -62,398.33 | -62,398.33                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / PHP EX.RATE 0.0189072 WITH NORTHERN      | -94,992.620    | 6 Dec 18 |                   |                   |              | 0.00              | -1,796.04  | -1,796.04                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | -1,297,534.960 | 7 May 18 |                   |                   |              | 0.00              | -24,987.19 | -24,987.19                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | -3,992,911.650 | 7 May 18 |                   |                   |              | 0.00              | -76,893.23 | -76,893.23                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Philippine peso - PHP</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | -2,719,671.950 | 7 May 18  |                   |                   |              | 0.00              | -52,373.90  | -52,373.90                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN      | -2,328,738.790 | 8 May 18  |                   |                   |              | 0.00              | -44,850.71  | -44,850.71                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN      | -1,033,817.920 | 8 May 18  |                   |                   |              | 0.00              | -19,910.98  | -19,910.98                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN      | -1,570,176.560 | 8 May 18  |                   |                   |              | 0.00              | -30,241.06  | -30,241.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / PHP EX.RATE 0.0192237 WITH NORTHERN      | -696,833.180   | 9 May 18  |                   |                   |              | 0.00              | -13,395.74  | -13,395.74                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / PHP EX.RATE 0.0192345 WITH NORTHERN      | -515,726.400   | 10 Apr 18 |                   |                   |              | 0.00              | -9,919.72   | -9,919.72                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / PHP EX.RATE 0.018486 WITH NORTHERN TRUST | -357,210.000   | 12 Sep 18 |                   |                   |              | 0.00              | -6,603.38   | -6,603.38                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / PHP EX.RATE 0.0184877 WITH NORTHERN      | -1,316,145.600 | 13 Sep 18 |                   |                   |              | 0.00              | -24,332.51  | -24,332.51                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / PHP EX.RATE 0.0198452 WITH NORTHERN      | -6,142,228.090 | 15 Jan 18 |                   |                   |              | 0.00              | -121,893.79 | -121,893.79                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN      | -85,645.000    | 15 May 18 |                   |                   |              | 0.00              | -1,632.89   | -1,632.89                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN      | -1,334,940.180 | 15 May 18 |                   |                   |              | 0.00              | -25,451.67  | -25,451.67                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN      | -520,852.500   | 15 May 18 |                   |                   |              | 0.00              | -9,930.46   | -9,930.46                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / PHP EX.RATE 0.0191223 WITH NORTHERN      | -2,233,891.190 | 16 May 18 |                   |                   |              | 0.00              | -42,717.11  | -42,717.11                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Philippine peso - PHP</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / PHP EX.RATE 0.0191223 WITH NORTHERN   | -3,129,055.940 | 16 May 18 |                   |                   |              | 0.00              | -59,834.71  | -59,834.71                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN   | -1,836,856.900 | 17 Apr 18 |                   |                   |              | 0.00              | -35,269.91  | -35,269.91                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN   | -5,080,805.760 | 17 Apr 18 |                   |                   |              | 0.00              | -97,557.71  | -97,557.71                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN   | -6,737,654.780 | 17 Apr 18 |                   |                   |              | 0.00              | -129,371.25 | -129,371.25                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / PHP EX.RATE 0.0191048 WITH NORTHERN   | -3,601,797.310 | 17 May 18 |                   |                   |              | 0.00              | -68,811.44  | -68,811.44                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / PHP EX.RATE 0.0191828 WITH NORTHERN   | -179,270.440   | 18 Apr 18 |                   |                   |              | 0.00              | -3,438.91   | -3,438.91                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / PHP EX.RATE 0.0191828 WITH NORTHERN   | -1,951,743.740 | 18 Apr 18 |                   |                   |              | 0.00              | -37,439.93  | -37,439.93                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / PHP EX.RATE 0.0191022 WITH NORTHERN   | -1,779,387.790 | 18 May 18 |                   |                   |              | 0.00              | -33,990.22  | -33,990.22                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 PHP / USD EX.RATE 52.03 WITH NORTHERN TRUST | 5,290,276.970  | 19 Mar 18 |                   |                   |              | 0.00              | 101,677.44  | 101,677.44                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 PHP / USD EX.RATE 52.03 WITH NORTHERN TRUST | 5,288,655.510  | 19 Mar 18 |                   |                   |              | 0.00              | 101,646.27  | 101,646.27                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN   | -6,116,872.640 | 20 Apr 18 |                   |                   |              | 0.00              | -117,293.82 | -117,293.82                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN   | -479,695.030   | 20 Mar 18 |                   |                   |              | 0.00              | -9,198.37   | -9,198.37                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN   | -6,458,639.330 | 20 Mar 18 |                   |                   |              | 0.00              | -123,847.35 | -123,847.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Philippine peso - PHP</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | -897,162.000   | 20 Mar 18 |                   |                   |              | 0.00              | -17,203.49  | -17,203.49                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | -6,312,055.840 | 20 Mar 18 |                   |                   |              | 0.00              | -121,036.55 | -121,036.55                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / PHP EX.RATE 0.0191902 WITH NORTHERN      | -770,765.700   | 21 Mar 18 |                   |                   |              | 0.00              | -14,791.13  | -14,791.13                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / PHP EX.RATE 0.0190585 WITH NORTHERN      | -1,748,624.240 | 21 May 18 |                   |                   |              | 0.00              | -33,326.17  | -33,326.17                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 PHP / USD EX.RATE 52.36 WITH NORTHERN TRUST    | 2,606,525.160  | 21 Nov 18 |                   |                   |              | 0.00              | 49,780.85   | 49,780.85                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / PHP EX.RATE 0.0196464 WITH NORTHERN      | -66,345.300    | 22 Jan 18 |                   |                   |              | 0.00              | -1,303.44   | -1,303.44                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST   | 1,784,645.710  | 22 May 18 |                   |                   |              | 0.00              | 34,133.03   | 34,133.03                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST   | 5,200,682.290  | 22 May 18 |                   |                   |              | 0.00              | 99,467.96   | 99,467.96                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST   | 8,275,637.450  | 22 May 18 |                   |                   |              | 0.00              | 158,279.38  | 158,279.38                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / PHP EX.RATE 0.0190949 WITH NORTHERN      | -1,309,464.260 | 22 May 18 |                   |                   |              | 0.00              | -25,004.09  | -25,004.09                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 PHP / USD EX.RATE 52.3 WITH NORTHERN TRUST     | 6,924,758.950  | 22 Nov 18 |                   |                   |              | 0.00              | 132,404.57  | 132,404.57                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 PHP / USD EX.RATE 52.455 WITH NORTHERN TRUST   | 1,311,165.100  | 23 May 18 |                   |                   |              | 0.00              | 24,996.00   | 24,996.00                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | -3,417,213.950 | 23 May 18 |                   |                   |              | 0.00              | -65,145.63  | -65,145.63                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Philippine peso - PHP</b>                                                     |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | -5,938,717.280 | 23 May 18 |                   |                   |              | 0.00              | -113,215.47 | -113,215.47                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | -590,259.430   | 23 May 18 |                   |                   |              | 0.00              | -11,252.68  | -11,252.68                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 PHP / USD EX.RATE 53.45 WITH NORTHERN TRUST    | 2,019,137.790  | 24 Aug 18 |                   |                   |              | 0.00              | 37,776.20   | 37,776.20                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / PHP EX.RATE 0.0186933 WITH NORTHERN      | -87,841.140    | 24 Jul 18 |                   |                   |              | 0.00              | -1,642.04   | -1,642.04                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 PHP / USD EX.RATE 52.485 WITH NORTHERN TRUST   | 1,981,033.790  | 24 May 18 |                   |                   |              | 0.00              | 37,744.76   | 37,744.76                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 PHP / USD EX.RATE 52.485 WITH NORTHERN TRUST   | 171,839.170    | 24 May 18 |                   |                   |              | 0.00              | 3,274.06    | 3,274.06                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / PHP EX.RATE 0.0190277 WITH NORTHERN      | -2,541,313.900 | 24 May 18 |                   |                   |              | 0.00              | -48,355.32  | -48,355.32                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 PHP / USD EX.RATE 52.25 WITH NORTHERN TRUST    | 22,799,345.000 | 26 Mar 18 |                   |                   |              | 0.00              | 436,351.10  | 436,351.10                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / PHP EX.RATE 0.0191205 WITH NORTHERN      | -1,313,122.380 | 26 Mar 18 |                   |                   |              | 0.00              | -25,107.50  | -25,107.50                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / PHP EX.RATE 0.0191205 WITH NORTHERN      | -208,019.700   | 26 Mar 18 |                   |                   |              | 0.00              | -3,977.43   | -3,977.43                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / PHP EX.RATE 0.0192567 WITH NORTHERN      | -3,578,273.380 | 27 Apr 18 |                   |                   |              | 0.00              | -68,905.71  | -68,905.71                        | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / PHP EX.RATE 0.0189502 WITH NORTHERN      | -48,139.000    | 27 Dec 18 |                   |                   |              | 0.00              | -912.24     | -912.24                           | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / PHP EX.RATE 0.0187406 WITH NORTHERN      | -126,333.900   | 27 Jul 18 |                   |                   |              | 0.00              | -2,367.58   | -2,367.58                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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# 5500 Supplemental Reporting

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Philippine peso - PHP</b>                                                    |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 PHP / USD EX.RATE 53.33 WITH NORTHERN TRUST   | 3,281,134.460   | 28 Aug 18 |                   |                   |              | 0.00              | 61,525.12  | 61,525.12                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / PHP EX.RATE 0.0191241 WITH NORTHERN     | -1,627,592.230  | 28 Mar 18 |                   |                   |              | 0.00              | -31,126.26 | -31,126.26                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / PHP EX.RATE 0.0190295 WITH NORTHERN     | -383,087.600    | 28 May 18 |                   |                   |              | 0.00              | -7,289.96  | -7,289.96                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / PHP EX.RATE 0.0193125 WITH NORTHERN     | -202,860.000    | 30 Apr 18 |                   |                   |              | 0.00              | -3,917.73  | -3,917.73                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / PHP EX.RATE 0.0189771 WITH NORTHERN     | -1,608,904.540  | 30 May 18 |                   |                   |              | 0.00              | -30,532.39 | -30,532.39                        | 0.00          |
| <b>South Korean won - KRW</b>                                                   |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 KRW / USD EX.RATE 1121.82 WITH NORTHERN TRUST | 116,817,133.000 | 1 Aug 18  |                   |                   |              | 0.00              | 104,131.80 | 104,131.80                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / KRW EX.RATE 0.0008914 WITH NORTHERN     | -91,914,651.000 | 1 Aug 18  |                   |                   |              | 0.00              | -81,933.51 | -81,933.51                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 188,108,500.000 | 1 Feb 18  |                   |                   |              | 0.00              | 175,552.95 | 175,552.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 102,469,200.000 | 1 Feb 18  |                   |                   |              | 0.00              | 95,629.76  | 95,629.76                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 463,969,860.000 | 1 Feb 18  |                   |                   |              | 0.00              | 433,001.59 | 433,001.59                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 52,540,250.000  | 1 Feb 18  |                   |                   |              | 0.00              | 49,033.38  | 49,033.38                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 216,783,530.000 | 1 Feb 18  |                   |                   |              | 0.00              | 202,314.03 | 202,314.03                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |          |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                 |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 179,805,850.000 | 1 Feb 18 |                   |                   |              | 0.00              | 167,804.47 | 167,804.47                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 44,483,580.000  | 1 Feb 18 |                   |                   |              | 0.00              | 41,514.47  | 41,514.47                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 40,350,660.000  | 1 Feb 18 |                   |                   |              | 0.00              | 37,657.40  | 37,657.40                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 322,703,270.000 | 1 Feb 18 |                   |                   |              | 0.00              | 301,164.02 | 301,164.02                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 724,794,710.000 | 1 Feb 18 |                   |                   |              | 0.00              | 676,417.34 | 676,417.34                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 29,403,440.000  | 1 Feb 18 |                   |                   |              | 0.00              | 27,440.87  | 27,440.87                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 30,318,150.000  | 1 Feb 18 |                   |                   |              | 0.00              | 28,294.53  | 28,294.53                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 41,967,770.000  | 1 Feb 18 |                   |                   |              | 0.00              | 39,166.58  | 39,166.58                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 142,529,720.000 | 1 Feb 18 |                   |                   |              | 0.00              | 133,016.39 | 133,016.39                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 45,403,490.000  | 1 Feb 18 |                   |                   |              | 0.00              | 42,372.97  | 42,372.97                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 111,673,000.000 | 1 Feb 18 |                   |                   |              | 0.00              | 104,219.24 | 104,219.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 35,689,830.000  | 1 Feb 18 |                   |                   |              | 0.00              | 33,307.67  | 33,307.67                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | 434,840,810.000 | 1 Feb 18 |                   |                   |              | 0.00              | 405,816.79 | 405,816.79                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST  | 332,992,410.000  | 1 Feb 18 |                   |                   |              | 0.00              | 310,766.40  | 310,766.40                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST  | 122,891,410.000  | 1 Feb 18 |                   |                   |              | 0.00              | 114,688.86  | 114,688.86                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST  | 15,780,280.000   | 1 Feb 18 |                   |                   |              | 0.00              | 14,727.00   | 14,727.00                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST  | 27,216,100.000   | 1 Feb 18 |                   |                   |              | 0.00              | 25,399.53   | 25,399.53                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST  | 553,620,360.000  | 1 Feb 18 |                   |                   |              | 0.00              | 515,945.98  | 515,945.98                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST  | 148,669,445.000  | 1 Feb 18 |                   |                   |              | 0.00              | 138,552.35  | 138,552.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST  | 83,368,334.000   | 1 Feb 18 |                   |                   |              | 0.00              | 77,695.04   | 77,695.04                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN      | -190,791,542.000 | 1 Feb 18 |                   |                   |              | 0.00              | -177,808.00 | -177,808.00                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN      | -611,412,883.000 | 1 Feb 18 |                   |                   |              | 0.00              | -569,805.67 | -569,805.67                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN      | -117,357,817.000 | 1 Feb 18 |                   |                   |              | 0.00              | -109,371.51 | -109,371.51                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009349 WITH NORTHERN      | -37,973,459.000  | 1 Feb 18 |                   |                   |              | 0.00              | -35,502.49  | -35,502.49                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009349 WITH NORTHERN      | -105,864,087.000 | 1 Feb 18 |                   |                   |              | 0.00              | -98,975.40  | -98,975.40                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | -431,378,426.000 | 1 Jun 18 |                   |                   |              | 0.00              | -400,756.61 | -400,756.61                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | -317,281,090.000  | 1 Jun 18 |                   |                   |              | 0.00              | -294,758.59  | -294,758.59                       | 0.00          |
| FX DEAL TRANACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | -109,258,243.000  | 1 Jun 18 |                   |                   |              | 0.00              | -101,502.44  | -101,502.44                       | 0.00          |
| FX DEAL TRANACTED ON 01 NOV 2018 KRW / USD EX.RATE 1137.19 WITH NORTHERN TRUST  | 34,557,652.000    | 1 Nov 18 |                   |                   |              | 0.00              | 30,388.64    | 30,388.64                         | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 640,665,460.000   | 1 Oct 18 |                   |                   |              | 0.00              | 576,994.15   | 576,994.15                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 1,100,548,343.000 | 1 Oct 18 |                   |                   |              | 0.00              | 991,172.46   | 991,172.46                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 486,528,834.000   | 1 Oct 18 |                   |                   |              | 0.00              | 438,176.10   | 438,176.10                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 1,474,432,436.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,327,898.80 | 1,327,898.80                      | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 288,720,744.000   | 1 Oct 18 |                   |                   |              | 0.00              | 260,026.79   | 260,026.79                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 279,089,710.000   | 1 Oct 18 |                   |                   |              | 0.00              | 251,352.92   | 251,352.92                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 793,850,316.000   | 1 Oct 18 |                   |                   |              | 0.00              | 714,955.03   | 714,955.03                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 1,101,683,398.000 | 1 Oct 18 |                   |                   |              | 0.00              | 992,194.71   | 992,194.71                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 1,045,078,364.000 | 1 Oct 18 |                   |                   |              | 0.00              | 941,215.26   | 941,215.26                        | 0.00          |
| FX DEAL TRANACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST  | 401,571,064.000   | 1 Oct 18 |                   |                   |              | 0.00              | 361,661.70   | 361,661.70                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 2,079,020,276.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,872,400.84 | 1,872,400.84                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 1,866,632,755.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,681,121.05 | 1,681,121.05                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 2,882,594,727.000 | 1 Oct 18 |                   |                   |              | 0.00              | 2,596,113.59 | 2,596,113.59                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 1,120,636,138.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,009,263.87 | 1,009,263.87                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 1,085,899,880.000 | 1 Oct 18 |                   |                   |              | 0.00              | 977,979.81   | 977,979.81                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 109,771,766.000   | 1 Oct 18 |                   |                   |              | 0.00              | 98,862.31    | 98,862.31                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 2,077,128,614.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,870,697.18 | 1,870,697.18                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 71,366,436.000    | 1 Oct 18 |                   |                   |              | 0.00              | 64,273.82    | 64,273.82                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 432,704,773.000   | 1 Oct 18 |                   |                   |              | 0.00              | 389,701.24   | 389,701.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 334,349,932.000   | 1 Oct 18 |                   |                   |              | 0.00              | 301,121.21   | 301,121.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 1,376,828,840.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,239,995.35 | 1,239,995.35                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 243,022,451.000   | 1 Oct 18 |                   |                   |              | 0.00              | 218,870.13   | 218,870.13                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 502,711,230.000   | 1 Oct 18 |                   |                   |              | 0.00              | 452,750.24   | 452,750.24                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 563,013,228.000   | 1 Oct 18 |                   |                   |              | 0.00              | 507,059.24   | 507,059.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 646,820,249.000   | 1 Oct 18 |                   |                   |              | 0.00              | 582,537.26   | 582,537.26                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 150,713,570.000   | 1 Oct 18 |                   |                   |              | 0.00              | 135,735.19   | 135,735.19                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 912,297,717.000   | 1 Oct 18 |                   |                   |              | 0.00              | 821,630.76   | 821,630.76                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 1,916,994,380.000 | 1 Oct 18 |                   |                   |              | 0.00              | 1,726,477.58 | 1,726,477.58                      | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | 260,452,139.000   | 1 Oct 18 |                   |                   |              | 0.00              | 234,567.60   | 234,567.60                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0008995 WITH NORTHERN     | -85,581,748.000   | 1 Oct 18 |                   |                   |              | 0.00              | -76,979.31   | -76,979.31                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | -326,895,713.000  | 1 Oct 18 |                   |                   |              | 0.00              | -294,407.81  | -294,407.81                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | -160,690,657.000  | 1 Oct 18 |                   |                   |              | 0.00              | -144,720.72  | -144,720.72                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | -423,985,032.000  | 1 Oct 18 |                   |                   |              | 0.00              | -381,848.09  | -381,848.09                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / KRW EX.RATE 0.0009449 WITH NORTHERN     | -13,085,436.000   | 2 Apr 18 |                   |                   |              | 0.00              | -12,364.93   | -12,364.93                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / KRW EX.RATE 0.0009449 WITH NORTHERN     | -1,054,872.000    | 2 Apr 18 |                   |                   |              | 0.00              | -996.79      | -996.79                           | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 KRW / USD EX.RATE 1124.02 WITH NORTHERN TRUST | 183,046,237.000   | 2 Aug 18 |                   |                   |              | 0.00              | 162,849.63   | 162,849.63                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008885 WITH NORTHERN     | -561,996,288.000 | 2 Aug 18 |                   |                   |              | 0.00              | -499,321.46 | -499,321.46                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008885 WITH NORTHERN     | -99,546,680.000  | 2 Aug 18 |                   |                   |              | 0.00              | -88,445.06  | -88,445.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008897 WITH NORTHERN     | -100,784,834.000 | 2 Aug 18 |                   |                   |              | 0.00              | -89,664.63  | -89,664.63                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008897 WITH NORTHERN     | -87,136,804.000  | 2 Aug 18 |                   |                   |              | 0.00              | -77,522.47  | -77,522.47                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -54,864,576.000  | 2 Aug 18 |                   |                   |              | 0.00              | -48,988.85  | -48,988.85                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -32,911,944.000  | 2 Aug 18 |                   |                   |              | 0.00              | -29,387.24  | -29,387.24                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -12,462,840.000  | 2 Aug 18 |                   |                   |              | 0.00              | -11,128.13  | -11,128.13                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN     | -137,475,062.000 | 2 Feb 18 |                   |                   |              | 0.00              | -127,206.92 | -127,206.92                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 581,885,800.000  | 2 Jan 18 |                   |                   |              | 0.00              | 548,255.79  | 548,255.79                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 994,117,488.000  | 2 Jan 18 |                   |                   |              | 0.00              | 936,662.60  | 936,662.60                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 596,173,374.000  | 2 Jan 18 |                   |                   |              | 0.00              | 561,717.62  | 561,717.62                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 351,790,910.000  | 2 Jan 18 |                   |                   |              | 0.00              | 331,459.20  | 331,459.20                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 125,411,364.000  | 2 Jan 18 |                   |                   |              | 0.00              | 118,163.23  | 118,163.23                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 118,309,759.000   | 2 Jan 18 |                   |                   |              | 0.00              | 111,472.06   | 111,472.06                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 162,903,152.000   | 2 Jan 18 |                   |                   |              | 0.00              | 153,488.19   | 153,488.19                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 429,729,450.000   | 2 Jan 18 |                   |                   |              | 0.00              | 404,893.30   | 404,893.30                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 466,829,300.000   | 2 Jan 18 |                   |                   |              | 0.00              | 439,848.96   | 439,848.96                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 2,347,881,350.000 | 2 Jan 18 |                   |                   |              | 0.00              | 2,212,185.87 | 2,212,185.87                      | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 1,738,010,426.000 | 2 Jan 18 |                   |                   |              | 0.00              | 1,637,562.35 | 1,637,562.35                      | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 226,682,237.000   | 2 Jan 18 |                   |                   |              | 0.00              | 213,581.17   | 213,581.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 965,406,060.000   | 2 Jan 18 |                   |                   |              | 0.00              | 909,610.55   | 909,610.55                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 172,164,581.000   | 2 Jan 18 |                   |                   |              | 0.00              | 162,214.35   | 162,214.35                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 308,749,423.000   | 2 Jan 18 |                   |                   |              | 0.00              | 290,905.29   | 290,905.29                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | 1,223,052,625.000 | 2 Jan 18 |                   |                   |              | 0.00              | 1,152,366.47 | 1,152,366.47                      | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / KRW EX.RATE 0.0008938 WITH NORTHERN     | -30,428,450.000   | 2 Jul 18 |                   |                   |              | 0.00              | -27,197.40   | -27,197.40                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN     | -91,370,230.000   | 2 Mar 18 |                   |                   |              | 0.00              | -84,460.52   | -84,460.52                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | -119,151,016.000 | 2 Mar 18 |                   |                   |              | 0.00              | -110,140.43 | -110,140.43                       | 0.00          |
| FX DEAL TRANACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | -262,488,377.000 | 2 Mar 18 |                   |                   |              | 0.00              | -242,638.15 | -242,638.15                       | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 KRW / USD EX.RATE 1074.267 WITH NORTHERN TRUST | 66,133,444.000   | 2 May 18 |                   |                   |              | 0.00              | 61,561.46   | 61,561.46                         | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009287 WITH NORTHERN      | -44,403,979.000  | 2 May 18 |                   |                   |              | 0.00              | -41,236.21  | -41,236.21                        | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | -24,334,752.000  | 2 May 18 |                   |                   |              | 0.00              | -22,646.67  | -22,646.67                        | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | -11,538,509.000  | 2 May 18 |                   |                   |              | 0.00              | -10,738.09  | -10,738.09                        | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | -2,686,484.000   | 2 May 18 |                   |                   |              | 0.00              | -2,500.12   | -2,500.12                         | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | -12,679,867.000  | 2 May 18 |                   |                   |              | 0.00              | -11,800.27  | -11,800.27                        | 0.00          |
| FX DEAL TRANACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | -6,911,580.000   | 2 May 18 |                   |                   |              | 0.00              | -6,432.13   | -6,432.13                         | 0.00          |
| FX DEAL TRANACTED ON 02 NOV 2018 KRW / USD EX.RATE 1120.93 WITH NORTHERN TRUST  | 322,066,583.000  | 2 Nov 18 |                   |                   |              | 0.00              | 287,320.87  | 287,320.87                        | 0.00          |
| FX DEAL TRANACTED ON 02 NOV 2018 KRW / USD EX.RATE 1120.93 WITH NORTHERN TRUST  | 47,135,962.000   | 2 Nov 18 |                   |                   |              | 0.00              | 42,050.76   | 42,050.76                         | 0.00          |
| FX DEAL TRANACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST  | 396,764,494.000  | 2 Oct 18 |                   |                   |              | 0.00              | 355,539.67  | 355,539.67                        | 0.00          |
| FX DEAL TRANACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST  | 331,835,521.000  | 2 Oct 18 |                   |                   |              | 0.00              | 297,356.98  | 297,356.98                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 627,628,232.000   | 2 Oct 18 |                   |                   |              | 0.00              | 562,416.09   | 562,416.09                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 971,383,328.000   | 2 Oct 18 |                   |                   |              | 0.00              | 870,454.17   | 870,454.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 294,685,379.000   | 2 Oct 18 |                   |                   |              | 0.00              | 264,066.83   | 264,066.83                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 1,225,012,394.000 | 2 Oct 18 |                   |                   |              | 0.00              | 1,097,730.54 | 1,097,730.54                      | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 639,816,087.000   | 2 Oct 18 |                   |                   |              | 0.00              | 573,337.59   | 573,337.59                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 1,082,574,375.000 | 2 Oct 18 |                   |                   |              | 0.00              | 970,092.19   | 970,092.19                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 2,053,992,213.000 | 2 Oct 18 |                   |                   |              | 0.00              | 1,840,577.28 | 1,840,577.28                      | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | 313,858,229.000   | 2 Oct 18 |                   |                   |              | 0.00              | 281,247.57   | 281,247.57                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / KRW EX.RATE 0.0008939 WITH NORTHERN     | -71,040,897.000   | 2 Oct 18 |                   |                   |              | 0.00              | -63,505.92   | -63,505.92                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN     | -4,921,956.000    | 3 Apr 18 |                   |                   |              | 0.00              | -4,647.78    | -4,647.78                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN     | -29,287,580.000   | 3 Apr 18 |                   |                   |              | 0.00              | -27,656.14   | -27,656.14                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN     | -128,337,300.000  | 3 Apr 18 |                   |                   |              | 0.00              | -121,188.40  | -121,188.40                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN     | -38,946,375.000   | 3 Apr 18 |                   |                   |              | 0.00              | -36,776.91   | -36,776.91                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 AUG 2018 KRW / USD EX.RATE 1127.27172 WITH NORTHERN    | 186,301,116.000  | 3 Aug 18 |                   |                   |              | 0.00              | 165,267.27  | 165,267.27                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN     | -136,375,558.000 | 3 Aug 18 |                   |                   |              | 0.00              | -120,909.96 | -120,909.96                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN     | -429,342,590.000 | 3 Aug 18 |                   |                   |              | 0.00              | -380,653.23 | -380,653.23                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN     | -428,061,392.000 | 3 Aug 18 |                   |                   |              | 0.00              | -379,517.33 | -379,517.33                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 KRW / USD EX.RATE 1112.03 WITH NORTHERN TRUST | 13,743,616.000   | 3 Dec 18 |                   |                   |              | 0.00              | 12,359.03   | 12,359.03                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 KRW / USD EX.RATE 1114.3 WITH NORTHERN TRUST  | 132,099,577.000  | 3 Dec 18 |                   |                   |              | 0.00              | 118,549.38  | 118,549.38                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 456,622,351.000  | 3 Jan 18 |                   |                   |              | 0.00              | 428,890.30  | 428,890.30                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 232,742,082.000  | 3 Jan 18 |                   |                   |              | 0.00              | 218,606.96  | 218,606.96                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 275,588,290.000  | 3 Jan 18 |                   |                   |              | 0.00              | 258,850.99  | 258,850.99                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 710,497,940.000  | 3 Jan 18 |                   |                   |              | 0.00              | 667,347.27  | 667,347.27                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 272,472,300.000  | 3 Jan 18 |                   |                   |              | 0.00              | 255,924.24  | 255,924.24                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 291,015,120.000  | 3 Jan 18 |                   |                   |              | 0.00              | 273,340.90  | 273,340.90                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 326,598,360.000  | 3 Jan 18 |                   |                   |              | 0.00              | 306,763.06  | 306,763.06                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 234,725,028.000   | 3 Jan 18 |                   |                   |              | 0.00              | 220,469.47   | 220,469.47                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 226,145,612.000   | 3 Jan 18 |                   |                   |              | 0.00              | 212,411.11   | 212,411.11                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 172,956,144.000   | 3 Jan 18 |                   |                   |              | 0.00              | 162,452.00   | 162,452.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 279,520,449.000   | 3 Jan 18 |                   |                   |              | 0.00              | 262,544.33   | 262,544.33                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 494,533,698.000   | 3 Jan 18 |                   |                   |              | 0.00              | 464,499.18   | 464,499.18                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 964,470,050.000   | 3 Jan 18 |                   |                   |              | 0.00              | 905,894.89   | 905,894.89                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 1,781,741,250.000 | 3 Jan 18 |                   |                   |              | 0.00              | 1,673,530.75 | 1,673,530.75                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 354,673,310.000   | 3 Jan 18 |                   |                   |              | 0.00              | 333,132.93   | 333,132.93                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 547,491,140.000   | 3 Jan 18 |                   |                   |              | 0.00              | 514,240.36   | 514,240.36                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 212,506,749.000   | 3 Jan 18 |                   |                   |              | 0.00              | 199,600.58   | 199,600.58                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 930,838,070.000   | 3 Jan 18 |                   |                   |              | 0.00              | 874,305.48   | 874,305.48                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 411,986,195.000   | 3 Jan 18 |                   |                   |              | 0.00              | 386,965.04   | 386,965.04                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | 193,724,971.000   | 3 Jan 18 |                   |                   |              | 0.00              | 181,959.47   | 181,959.47                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST  | 133,514,350.000   | 3 Jan 18 |                   |                   |              | 0.00              | 125,405.62   | 125,405.62                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST  | 1,815,093,772.000 | 3 Jan 18 |                   |                   |              | 0.00              | 1,704,857.67 | 1,704,857.67                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 KRW / USD EX.RATE 1121.28 WITH NORTHERN TRUST  | 2,506,428,925.000 | 3 Jul 18 |                   |                   |              | 0.00              | 2,235,328.31 | 2,235,328.31                      | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 KRW / USD EX.RATE 1074.297 WITH NORTHERN TRUST | 71,050,920.000    | 3 May 18 |                   |                   |              | 0.00              | 66,137.13    | 66,137.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / KRW EX.RATE 0.0009292 WITH NORTHERN      | -409,697,216.000  | 3 May 18 |                   |                   |              | 0.00              | -380,671.05  | -380,671.05                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST  | 323,694,490.000   | 3 Sep 18 |                   |                   |              | 0.00              | 291,716.52   | 291,716.52                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST  | 323,525,752.000   | 3 Sep 18 |                   |                   |              | 0.00              | 291,564.46   | 291,564.46                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 KRW / USD EX.RATE 1107.71 WITH NORTHERN TRUST  | 28,537,003.000    | 4 Dec 18 |                   |                   |              | 0.00              | 25,762.16    | 25,762.16                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / KRW EX.RATE 0.0008962 WITH NORTHERN      | -30,877,931.000   | 4 Jul 18 |                   |                   |              | 0.00              | -27,673.36   | -27,673.36                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009332 WITH NORTHERN      | -98,140,243.000   | 4 Jun 18 |                   |                   |              | 0.00              | -91,588.89   | -91,588.89                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | -281,970.000      | 4 Jun 18 |                   |                   |              | 0.00              | -263.26      | -263.26                           | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | -8,549,190.000    | 4 Jun 18 |                   |                   |              | 0.00              | -7,981.84    | -7,981.84                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | -505,680.000      | 4 Jun 18 |                   |                   |              | 0.00              | -472.12      | -472.12                           | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 MAY 2018 KRW / USD EX.RATE 1075.366 WITH NORTHERN TRUST | 71,915,084.000   | 4 May 18 |                   |                   |              | 0.00              | 66,874.98   | 66,874.98                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / KRW EX.RATE 0.0009286 WITH NORTHERN      | -266,837,456.000 | 4 May 18 |                   |                   |              | 0.00              | -247,778.35 | -247,778.35                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 KRW / USD EX.RATE 1130.19 WITH NORTHERN TRUST  | 300,342,637.000  | 4 Oct 18 |                   |                   |              | 0.00              | 265,745.26  | 265,745.26                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN      | -568,419,609.000 | 4 Oct 18 |                   |                   |              | 0.00              | -502,941.64 | -502,941.64                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN      | -33,979,190.000  | 4 Oct 18 |                   |                   |              | 0.00              | -30,065.02  | -30,065.02                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN      | -5,843,510.000   | 5 Apr 18 |                   |                   |              | 0.00              | -5,498.27   | -5,498.27                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN      | -1,588,275.000   | 5 Apr 18 |                   |                   |              | 0.00              | -1,494.44   | -1,494.44                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN      | -7,862,400.000   | 5 Apr 18 |                   |                   |              | 0.00              | -7,397.89   | -7,397.89                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN      | -3,060,720.000   | 5 Apr 18 |                   |                   |              | 0.00              | -2,879.89   | -2,879.89                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 KRW / USD EX.RATE 1114.12 WITH NORTHERN TRUST  | 40,418,115.000   | 5 Dec 18 |                   |                   |              | 0.00              | 36,278.06   | 36,278.06                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / KRW EX.RATE 0.0009173 WITH NORTHERN      | -90,430,698.000  | 5 Feb 18 |                   |                   |              | 0.00              | -82,948.72  | -82,948.72                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / KRW EX.RATE 0.0009179 WITH NORTHERN      | -178,862,190.000 | 5 Feb 18 |                   |                   |              | 0.00              | -164,169.06 | -164,169.06                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 KRW / USD EX.RATE 1117.5 WITH NORTHERN TRUST   | 176,753,367.000  | 5 Jul 18 |                   |                   |              | 0.00              | 158,168.56  | 158,168.56                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 05 JUN 2018 KRW / USD EX.RATE 1068.31 WITH NORTHERN TRUST | 33,750,969.000   | 5 Jun 18 |                   |                   |              | 0.00              | 31,592.86   | 31,592.86                         | 0.00          |
| FX DEAL TRANACTED ON 05 MAR 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | -732,007,986.000 | 5 Mar 18 |                   |                   |              | 0.00              | -676,845.11 | -676,845.11                       | 0.00          |
| FX DEAL TRANACTED ON 05 MAR 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | -111,315,457.000 | 5 Mar 18 |                   |                   |              | 0.00              | -102,926.91 | -102,926.91                       | 0.00          |
| FX DEAL TRANACTED ON 05 NOV 2018 KRW / USD EX.RATE 1122.52 WITH NORTHERN TRUST | 124,151,365.000  | 5 Nov 18 |                   |                   |              | 0.00              | 110,600.58  | 110,600.58                        | 0.00          |
| FX DEAL TRANACTED ON 05 NOV 2018 KRW / USD EX.RATE 1122.52 WITH NORTHERN TRUST | 35,341,297.000   | 5 Nov 18 |                   |                   |              | 0.00              | 31,483.89   | 31,483.89                         | 0.00          |
| FX DEAL TRANACTED ON 05 OCT 2018 USD / KRW EX.RATE 0.0008836 WITH NORTHERN     | -28,280,608.000  | 5 Oct 18 |                   |                   |              | 0.00              | -24,989.49  | -24,989.49                        | 0.00          |
| FX DEAL TRANACTED ON 05 SEP 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN     | -682,838,976.000 | 5 Sep 18 |                   |                   |              | 0.00              | -610,217.05 | -610,217.05                       | 0.00          |
| FX DEAL TRANACTED ON 06 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST | 288,752,130.000  | 6 Apr 18 |                   |                   |              | 0.00              | 270,640.84  | 270,640.84                        | 0.00          |
| FX DEAL TRANACTED ON 06 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST | 268,800,924.000  | 6 Apr 18 |                   |                   |              | 0.00              | 251,941.03  | 251,941.03                        | 0.00          |
| FX DEAL TRANACTED ON 06 APR 2018 USD / KRW EX.RATE 0.0009396 WITH NORTHERN     | -3,128,190.000   | 6 Apr 18 |                   |                   |              | 0.00              | -2,939.23   | -2,939.23                         | 0.00          |
| FX DEAL TRANACTED ON 06 AUG 2018 KRW / USD EX.RATE 1122.61 WITH NORTHERN TRUST | 136,421,027.000  | 6 Aug 18 |                   |                   |              | 0.00              | 121,521.30  | 121,521.30                        | 0.00          |
| FX DEAL TRANACTED ON 06 AUG 2018 USD / KRW EX.RATE 0.0008901 WITH NORTHERN     | -90,502,941.000  | 6 Aug 18 |                   |                   |              | 0.00              | -80,560.92  | -80,560.92                        | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | 133,428,199.000  | 6 Dec 18 |                   |                   |              | 0.00              | 119,340.10  | 119,340.10                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                    |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                    |          |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                    |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | 5,899,040.000      | 6 Dec 18 |                   |                   |              | 0.00              | 5,276.19      | 5,276.19                          | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | 191,588,720.000    | 6 Dec 18 |                   |                   |              | 0.00              | 171,359.71    | 171,359.71                        | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 KRW / USD EX.RATE 1119.57 WITH NORTHERN TRUST | 566,139,665.000    | 6 Dec 18 |                   |                   |              | 0.00              | 505,675.99    | 505,675.99                        | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | -672,778,939.000   | 6 Dec 18 |                   |                   |              | 0.00              | -600,926.19   | -600,926.19                       | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | -493,705,436.000   | 6 Dec 18 |                   |                   |              | 0.00              | -440,977.73   | -440,977.73                       | 0.00          |
| FX DEAL TRANACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | -365,413,160.000   | 6 Dec 18 |                   |                   |              | 0.00              | -326,387.06   | -326,387.06                       | 0.00          |
| FX DEAL TRANACTED ON 06 FEB 2018 USD / KRW EX.RATE 0.0009132 WITH NORTHERN     | -43,973,041.000    | 6 Feb 18 |                   |                   |              | 0.00              | -40,154.73    | -40,154.73                        | 0.00          |
| FX DEAL TRANACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | -100,437,999.000   | 6 Mar 18 |                   |                   |              | 0.00              | -93,317.85    | -93,317.85                        | 0.00          |
| FX DEAL TRANACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | -22,875,794.000    | 6 Mar 18 |                   |                   |              | 0.00              | -21,254.11    | -21,254.11                        | 0.00          |
| FX DEAL TRANACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | -1,335,660,845.000 | 6 Mar 18 |                   |                   |              | 0.00              | -1,240,974.49 | -1,240,974.49                     | 0.00          |
| FX DEAL TRANACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | 63,706,710.000     | 6 Nov 18 |                   |                   |              | 0.00              | 56,743.19     | 56,743.19                         | 0.00          |
| FX DEAL TRANACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | 294,412,242.000    | 6 Nov 18 |                   |                   |              | 0.00              | 262,231.23    | 262,231.23                        | 0.00          |
| FX DEAL TRANACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | 616,083,247.000    | 6 Nov 18 |                   |                   |              | 0.00              | 548,741.67    | 548,741.67                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |          |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 06 SEP 2018 KRW / USD EX.RATE 1122.0 WITH NORTHERN TRUST   | 683,977,545.000   | 6 Sep 18 |                   |                   |              | 0.00              | 609,605.66   | 609,605.66                        | 0.00          |
| FX DEAL TRANACTED ON 07 AUG 2018 KRW / USD EX.RATE 1125.215 WITH NORTHERN TRUST | 159,181,957.000   | 7 Aug 18 |                   |                   |              | 0.00              | 141,468.04   | 141,468.04                        | 0.00          |
| FX DEAL TRANACTED ON 07 AUG 2018 USD / KRW EX.RATE 0.0008875 WITH NORTHERN      | -119,584,068.000  | 7 Aug 18 |                   |                   |              | 0.00              | -106,135.15  | -106,135.15                       | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST  | 9,622,705.000     | 7 Dec 18 |                   |                   |              | 0.00              | 8,614.62     | 8,614.62                          | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST  | 88,792,831.000    | 7 Dec 18 |                   |                   |              | 0.00              | 79,490.82    | 79,490.82                         | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST  | 137,829,920.000   | 7 Dec 18 |                   |                   |              | 0.00              | 123,390.74   | 123,390.74                        | 0.00          |
| FX DEAL TRANACTED ON 07 DEC 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN      | -208,797,635.000  | 7 Dec 18 |                   |                   |              | 0.00              | -186,923.81  | -186,923.81                       | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 4,518,279,781.000 | 7 Jun 18 |                   |                   |              | 0.00              | 4,231,668.85 | 4,231,668.85                      | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 4,614,296,642.000 | 7 Jun 18 |                   |                   |              | 0.00              | 4,321,595.01 | 4,321,595.01                      | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 1,100,704,510.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,030,882.82 | 1,030,882.82                      | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 2,239,419,290.000 | 7 Jun 18 |                   |                   |              | 0.00              | 2,097,364.77 | 2,097,364.77                      | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 3,856,948,619.000 | 7 Jun 18 |                   |                   |              | 0.00              | 3,612,288.33 | 3,612,288.33                      | 0.00          |
| FX DEAL TRANACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST  | 1,995,867,729.000 | 7 Jun 18 |                   |                   |              | 0.00              | 1,869,262.57 | 1,869,262.57                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | 786,161,659.000  | 7 Jun 18 |                   |                   |              | 0.00              | 736,292.56  | 736,292.56                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN     | -607,312.000     | 7 Mar 18 |                   |                   |              | 0.00              | -567.63     | -567.63                           | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN     | -256,015,901.000 | 7 Mar 18 |                   |                   |              | 0.00              | -239,287.32 | -239,287.32                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN     | -47,061,232.000  | 7 Mar 18 |                   |                   |              | 0.00              | -43,986.16  | -43,986.16                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST | 89,727,744.000   | 7 Nov 18 |                   |                   |              | 0.00              | 80,227.23   | 80,227.23                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST | 36,779,759.000   | 7 Nov 18 |                   |                   |              | 0.00              | 32,885.46   | 32,885.46                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST | 73,779,728.000   | 7 Nov 18 |                   |                   |              | 0.00              | 65,967.82   | 65,967.82                         | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN     | -154,923,777.000 | 8 Aug 18 |                   |                   |              | 0.00              | -138,447.18 | -138,447.18                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / KRW EX.RATE 0.0009185 WITH NORTHERN     | -142,258,483.000 | 8 Feb 18 |                   |                   |              | 0.00              | -130,668.21 | -130,668.21                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST  | 125,998,974.000  | 8 Jun 18 |                   |                   |              | 0.00              | 117,415.87  | 117,415.87                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST  | 980,197,436.000  | 8 Jun 18 |                   |                   |              | 0.00              | 913,426.00  | 913,426.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST  | 698,701,183.000  | 8 Jun 18 |                   |                   |              | 0.00              | 651,105.38  | 651,105.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST  | 257,277,645.000  | 8 Jun 18 |                   |                   |              | 0.00              | 239,751.79  | 239,751.79                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN      | -67,828,794.000  | 8 Mar 18 |                   |                   |              | 0.00              | -63,479.79  | -63,479.79                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN      | -883,447.000     | 8 Mar 18 |                   |                   |              | 0.00              | -826.80     | -826.80                           | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 KRW / USD EX.RATE 1077.71 WITH NORTHERN TRUST  | 926,225,355.000  | 8 May 18 |                   |                   |              | 0.00              | 859,438.40  | 859,438.40                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 KRW / USD EX.RATE 1079.465 WITH NORTHERN TRUST | 72,025,110.000   | 8 May 18 |                   |                   |              | 0.00              | 66,722.97   | 66,722.97                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 KRW / USD EX.RATE 1117.88 WITH NORTHERN TRUST  | 53,175,253.000   | 8 Nov 18 |                   |                   |              | 0.00              | 47,567.94   | 47,567.94                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 717,350,577.000  | 8 Oct 18 |                   |                   |              | 0.00              | 633,858.71  | 633,858.71                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 312,098,371.000  | 8 Oct 18 |                   |                   |              | 0.00              | 275,773.49  | 275,773.49                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 54,803,417.000   | 8 Oct 18 |                   |                   |              | 0.00              | 48,424.89   | 48,424.89                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 132,760,576.000  | 8 Oct 18 |                   |                   |              | 0.00              | 117,308.68  | 117,308.68                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 62,319,361.000   | 8 Oct 18 |                   |                   |              | 0.00              | 55,066.06   | 55,066.06                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 65,147,022.000   | 8 Oct 18 |                   |                   |              | 0.00              | 57,564.61   | 57,564.61                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST  | 26,778,883.000   | 8 Oct 18 |                   |                   |              | 0.00              | 23,662.11   | 23,662.11                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | -469,216,482.000 | 8 Oct 18 |                   |                   |              | 0.00              | -413,953.67 | -413,953.67                       | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |          |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                    |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | -281,175,213.000   | 8 Oct 18 |                   |                   |              | 0.00              | -248,059.30   | -248,059.30                       | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | -85,719,337.000    | 8 Oct 18 |                   |                   |              | 0.00              | -75,623.59    | -75,623.59                        | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | -187,569,299.000   | 8 Oct 18 |                   |                   |              | 0.00              | -165,477.99   | -165,477.99                       | 0.00          |
| FX DEAL TRANACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | -356,722,912.000   | 8 Oct 18 |                   |                   |              | 0.00              | -314,709.23   | -314,709.23                       | 0.00          |
| FX DEAL TRANACTED ON 09 APR 2018 USD / KRW EX.RATE 0.000937 WITH NORTHERN TRUST | -94,433,653.000    | 9 Apr 18 |                   |                   |              | 0.00              | -88,485.65    | -88,485.65                        | 0.00          |
| FX DEAL TRANACTED ON 09 AUG 2018 KRW / USD EX.RATE 1116.63 WITH NORTHERN TRUST  | 212,828,338.000    | 9 Aug 18 |                   |                   |              | 0.00              | 190,598.80    | 190,598.80                        | 0.00          |
| FX DEAL TRANACTED ON 09 AUG 2018 USD / KRW EX.RATE 0.0008956 WITH NORTHERN      | -25,472,060.000    | 9 Aug 18 |                   |                   |              | 0.00              | -22,811.55    | -22,811.55                        | 0.00          |
| FX DEAL TRANACTED ON 09 FEB 2018 USD / KRW EX.RATE 0.0009161 WITH NORTHERN      | -215,015,404.000   | 9 Feb 18 |                   |                   |              | 0.00              | -196,972.70   | -196,972.70                       | 0.00          |
| FX DEAL TRANACTED ON 09 FEB 2018 USD / KRW EX.RATE 0.0009161 WITH NORTHERN      | -393,947,350.000   | 9 Feb 18 |                   |                   |              | 0.00              | -360,889.84   | -360,889.84                       | 0.00          |
| FX DEAL TRANACTED ON 09 JUL 2018 KRW / USD EX.RATE 1110.85 WITH NORTHERN TRUST  | 973,441,346.000    | 9 Jul 18 |                   |                   |              | 0.00              | 876,303.14    | 876,303.14                        | 0.00          |
| FX DEAL TRANACTED ON 09 MAR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN      | -115,677,964.000   | 9 Mar 18 |                   |                   |              | 0.00              | -108,118.33   | -108,118.33                       | 0.00          |
| FX DEAL TRANACTED ON 09 MAR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN      | -4,931,620,768.000 | 9 Mar 18 |                   |                   |              | 0.00              | -4,609,336.00 | -4,609,336.00                     | 0.00          |
| FX DEAL TRANACTED ON 09 MAY 2018 KRW / USD EX.RATE 1080.44316 WITH NORTHERN     | 71,646,142.000     | 9 May 18 |                   |                   |              | 0.00              | 66,311.81     | 66,311.81                         | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANACTED ON 09 NOV 2018 KRW / USD EX.RATE 1126.57 WITH NORTHERN TRUST | 50,047,160.000  | 9 Nov 18  |                   |                   |              | 0.00              | 44,424.37  | 44,424.37                         | 0.00          |
| FX DEAL TRANACTED ON 09 NOV 2018 KRW / USD EX.RATE 1126.57 WITH NORTHERN TRUST | 123,244,127.000 | 9 Nov 18  |                   |                   |              | 0.00              | 109,397.66 | 109,397.66                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 KRW / USD EX.RATE 1066.01 WITH NORTHERN TRUST | 567,047,517.000 | 10 Apr 18 |                   |                   |              | 0.00              | 531,934.52 | 531,934.52                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -42,588,000.000 | 10 Apr 18 |                   |                   |              | 0.00              | -39,767.68 | -39,767.68                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -15,823,080.000 | 10 Apr 18 |                   |                   |              | 0.00              | -14,775.22 | -14,775.22                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -21,485,100.000 | 10 Apr 18 |                   |                   |              | 0.00              | -20,062.28 | -20,062.28                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -6,040,219.000  | 10 Apr 18 |                   |                   |              | 0.00              | -5,640.21  | -5,640.21                         | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -34,085,610.000 | 10 Apr 18 |                   |                   |              | 0.00              | -31,828.34 | -31,828.34                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -4,262,692.000  | 10 Apr 18 |                   |                   |              | 0.00              | -3,980.40  | -3,980.40                         | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -47,904,636.000 | 10 Apr 18 |                   |                   |              | 0.00              | -44,732.23 | -44,732.23                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -8,176,623.000  | 10 Apr 18 |                   |                   |              | 0.00              | -7,635.14  | -7,635.14                         | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -60,341,112.000 | 10 Apr 18 |                   |                   |              | 0.00              | -56,345.12 | -56,345.12                        | 0.00          |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -87,231,768.000 | 10 Apr 18 |                   |                   |              | 0.00              | -81,454.98 | -81,454.98                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009371 WITH NORTHERN      | -126,013,563.000 | 10 Apr 18 |                   |                   |              | 0.00              | -118,088.63 | -118,088.63                       | 0.00          |
| FX DEAL TRANACTED ON 10 AUG 2018 USD / KRW EX.RATE 0.0008855 WITH NORTHERN      | -22,542,752.000  | 10 Aug 18 |                   |                   |              | 0.00              | -19,961.35  | -19,961.35                        | 0.00          |
| FX DEAL TRANACTED ON 10 DEC 2018 USD / KRW EX.RATE 0.0008876 WITH NORTHERN      | -90,856,083.000  | 10 Dec 18 |                   |                   |              | 0.00              | -80,643.40  | -80,643.40                        | 0.00          |
| FX DEAL TRANACTED ON 10 DEC 2018 USD / KRW EX.RATE 0.0008876 WITH NORTHERN      | -92,825,866.000  | 10 Dec 18 |                   |                   |              | 0.00              | -82,391.77  | -82,391.77                        | 0.00          |
| FX DEAL TRANACTED ON 10 JUL 2018 KRW / USD EX.RATE 1114.58 WITH NORTHERN TRUST  | 359,745,078.000  | 10 Jul 18 |                   |                   |              | 0.00              | 322,762.90  | 322,762.90                        | 0.00          |
| FX DEAL TRANACTED ON 10 JUL 2018 KRW / USD EX.RATE 1114.58 WITH NORTHERN TRUST  | 175,646,270.000  | 10 Jul 18 |                   |                   |              | 0.00              | 157,589.65  | 157,589.65                        | 0.00          |
| FX DEAL TRANACTED ON 10 MAY 2018 KRW / USD EX.RATE 1071.859 WITH NORTHERN TRUST | 274,280,423.000  | 10 May 18 |                   |                   |              | 0.00              | 255,892.26  | 255,892.26                        | 0.00          |
| FX DEAL TRANACTED ON 10 MAY 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN      | -338,160,903.000 | 10 May 18 |                   |                   |              | 0.00              | -315,357.41 | -315,357.41                       | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | -387,268,822.000 | 10 Oct 18 |                   |                   |              | 0.00              | -341,558.10 | -341,558.10                       | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | -124,096,899.000 | 10 Oct 18 |                   |                   |              | 0.00              | -109,449.30 | -109,449.30                       | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | -448,104,743.000 | 10 Oct 18 |                   |                   |              | 0.00              | -395,213.34 | -395,213.34                       | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | -72,043,607.000  | 10 Oct 18 |                   |                   |              | 0.00              | -63,540.04  | -63,540.04                        | 0.00          |
| FX DEAL TRANACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | -83,296,933.000  | 10 Oct 18 |                   |                   |              | 0.00              | -73,465.10  | -73,465.10                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.0008834 WITH NORTHERN     | -45,324,950.000   | 10 Oct 18 |                   |                   |              | 0.00              | -40,039.00   | -40,039.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | -244,140,607.000  | 10 Sep 18 |                   |                   |              | 0.00              | -216,051.72  | -216,051.72                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | -260,602,557.000  | 10 Sep 18 |                   |                   |              | 0.00              | -230,619.69  | -230,619.69                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 KRW / USD EX.RATE 1065.64 WITH NORTHERN TRUST | 1,085,803,250.000 | 11 Apr 18 |                   |                   |              | 0.00              | 1,018,921.26 | 1,018,921.26                      | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -26,518,003.000   | 11 Apr 18 |                   |                   |              | 0.00              | -24,837.96   | -24,837.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -8,795,280.000    | 11 Apr 18 |                   |                   |              | 0.00              | -8,238.06    | -8,238.06                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -4,932,720.000    | 11 Apr 18 |                   |                   |              | 0.00              | -4,620.21    | -4,620.21                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -57,456,922.000   | 11 Apr 18 |                   |                   |              | 0.00              | -53,816.76   | -53,816.76                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -17,682,210.000   | 11 Apr 18 |                   |                   |              | 0.00              | -16,561.96   | -16,561.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | -76,627,200.000   | 11 Apr 18 |                   |                   |              | 0.00              | -71,772.51   | -71,772.51                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009368 WITH NORTHERN     | -218,514,849.000  | 11 Apr 18 |                   |                   |              | 0.00              | -204,693.92  | -204,693.92                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 KRW / USD EX.RATE 1128.74 WITH NORTHERN TRUST | 280,738,170.000   | 11 Dec 18 |                   |                   |              | 0.00              | 248,718.19   | 248,718.19                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN     | -217,365,998.000  | 11 Dec 18 |                   |                   |              | 0.00              | -192,333.76  | -192,333.76                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN      | -199,000,077.000 | 11 Dec 18 |                   |                   |              | 0.00              | -176,082.89 | -176,082.89                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN      | -78,170,493.000  | 11 Jan 18 |                   |                   |              | 0.00              | -72,848.20  | -72,848.20                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN      | -39,326,765.000  | 11 Jan 18 |                   |                   |              | 0.00              | -36,649.18  | -36,649.18                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST   | 257,623,853.000  | 11 Jun 18 |                   |                   |              | 0.00              | 240,231.12  | 240,231.12                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST   | 277,250,723.000  | 11 Jun 18 |                   |                   |              | 0.00              | 258,532.94  | 258,532.94                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST   | 244,740,353.000  | 11 Jun 18 |                   |                   |              | 0.00              | 228,217.41  | 228,217.41                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST   | 681,661,156.000  | 11 Jun 18 |                   |                   |              | 0.00              | 635,640.76  | 635,640.76                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 KRW / USD EX.RATE 1067.2524 WITH NORTHERN      | 60,842,360.000   | 11 May 18 |                   |                   |              | 0.00              | 57,008.41   | 57,008.41                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 KRW / USD EX.RATE 1068.2 WITH NORTHERN TRUST   | 754,454,811.000  | 11 May 18 |                   |                   |              | 0.00              | 706,286.10  | 706,286.10                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / KRW EX.RATE 0.0009354 WITH NORTHERN      | -454,134,656.000 | 11 May 18 |                   |                   |              | 0.00              | -424,782.21 | -424,782.21                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 KRW / USD EX.RATE 1143.1 WITH NORTHERN TRUST   | 860,580,163.000  | 11 Oct 18 |                   |                   |              | 0.00              | 752,847.66  | 752,847.66                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | -379,843,092.000 | 11 Oct 18 |                   |                   |              | 0.00              | -331,972.64 | -331,972.64                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | -825,966,955.000 | 11 Oct 18 |                   |                   |              | 0.00              | -721,872.88 | -721,872.88                       | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | -298,251,523.000 | 11 Oct 18 |                   |                   |              | 0.00              | -260,663.80 | -260,663.80                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | -428,275,170.000 | 11 Oct 18 |                   |                   |              | 0.00              | -374,661.16 | -374,661.16                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | -330,275,644.000 | 11 Oct 18 |                   |                   |              | 0.00              | -288,929.79 | -288,929.79                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | -157,828,824.000 | 11 Oct 18 |                   |                   |              | 0.00              | -138,070.88 | -138,070.88                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / KRW EX.RATE 0.0008895 WITH NORTHERN      | -22,663,051.000  | 11 Sep 18 |                   |                   |              | 0.00              | -20,159.27  | -20,159.27                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009339 WITH NORTHERN      | -139,366,340.000 | 12 Apr 18 |                   |                   |              | 0.00              | -130,149.18 | -130,149.18                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN      | -6,177,132.000   | 12 Apr 18 |                   |                   |              | 0.00              | -5,779.07   | -5,779.07                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN      | -7,406,100.000   | 12 Apr 18 |                   |                   |              | 0.00              | -6,928.84   | -6,928.84                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN      | -14,260,334.000  | 12 Apr 18 |                   |                   |              | 0.00              | -13,341.38  | -13,341.38                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN      | -582,747,527.000 | 12 Dec 18 |                   |                   |              | 0.00              | -516,276.88 | -516,276.88                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN      | -213,089,130.000 | 12 Dec 18 |                   |                   |              | 0.00              | -188,783.28 | -188,783.28                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN      | -107,084,943.000 | 12 Dec 18 |                   |                   |              | 0.00              | -94,870.38  | -94,870.38                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 KRW / USD EX.RATE 1083.1 WITH NORTHERN TRUST   | 673,609,992.000  | 12 Feb 18 |                   |                   |              | 0.00              | 621,927.79  | 621,927.79                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN      | -46,968,998.000   | 12 Feb 18 |                   |                   |              | 0.00              | -43,293.39   | -43,293.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN      | -36,932,505.000   | 12 Feb 18 |                   |                   |              | 0.00              | -34,042.31   | -34,042.31                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN      | -281,906,088.000  | 12 Feb 18 |                   |                   |              | 0.00              | -259,845.23  | -259,845.23                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1063.5 WITH NORTHERN TRUST   | 720,924,409.000   | 12 Jan 18 |                   |                   |              | 0.00              | 677,879.09   | 677,879.09                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1063.5 WITH NORTHERN TRUST   | 139,956,761.000   | 12 Jan 18 |                   |                   |              | 0.00              | 131,600.15   | 131,600.15                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1064.5 WITH NORTHERN TRUST   | 88,215,419.000    | 12 Jan 18 |                   |                   |              | 0.00              | 82,870.29    | 82,870.29                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009394 WITH NORTHERN      | -63,532,677.000   | 12 Jan 18 |                   |                   |              | 0.00              | -59,683.12   | -59,683.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009394 WITH NORTHERN      | -175,950,749.000  | 12 Jan 18 |                   |                   |              | 0.00              | -165,289.57  | -165,289.57                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009403 WITH NORTHERN      | -409,941,044.000  | 12 Jan 18 |                   |                   |              | 0.00              | -385,464.08  | -385,464.08                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 KRW / USD EX.RATE 1126.331 WITH NORTHERN TRUST | 2,105,459,347.000 | 12 Jul 18 |                   |                   |              | 0.00              | 1,869,307.82 | 1,869,307.82                      | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 KRW / USD EX.RATE 1073.05 WITH NORTHERN TRUST  | 110,565,821.000   | 12 Jun 18 |                   |                   |              | 0.00              | 103,038.83   | 103,038.83                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 KRW / USD EX.RATE 1064.64 WITH NORTHERN TRUST  | 713,515,634.000   | 12 Mar 18 |                   |                   |              | 0.00              | 670,194.28   | 670,194.28                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN      | -68,499,314.000   | 12 Mar 18 |                   |                   |              | 0.00              | -64,340.35   | -64,340.35                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN     | -115,161,020.000 | 12 Mar 18 |                   |                   |              | 0.00              | -108,168.98 | -108,168.98                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN     | -282,014,949.000 | 12 Mar 18 |                   |                   |              | 0.00              | -264,892.31 | -264,892.31                       | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | 62,207,228.000   | 12 Nov 18 |                   |                   |              | 0.00              | 54,894.70   | 54,894.70                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | 29,473,751.000   | 12 Nov 18 |                   |                   |              | 0.00              | 26,009.08   | 26,009.08                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | 83,843,005.000   | 12 Nov 18 |                   |                   |              | 0.00              | 73,987.17   | 73,987.17                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / KRW EX.RATE 0.0008839 WITH NORTHERN     | -312,264,903.000 | 12 Oct 18 |                   |                   |              | 0.00              | -276,013.31 | -276,013.31                       | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / KRW EX.RATE 0.0008839 WITH NORTHERN     | -117,606,940.000 | 12 Oct 18 |                   |                   |              | 0.00              | -103,953.67 | -103,953.67                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 KRW / USD EX.RATE 1069.62 WITH NORTHERN TRUST | 31,252.000       | 13 Apr 18 |                   |                   |              | 0.00              | 29.22       | 29.22                             | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN     | -4,472,442.000   | 13 Apr 18 |                   |                   |              | 0.00              | -4,175.68   | -4,175.68                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN     | -947,700.000     | 13 Apr 18 |                   |                   |              | 0.00              | -884.82     | -884.82                           | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN     | -3,128,190.000   | 13 Apr 18 |                   |                   |              | 0.00              | -2,920.62   | -2,920.62                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN     | -3,788,850.000   | 13 Apr 18 |                   |                   |              | 0.00              | -3,537.44   | -3,537.44                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN     | -36,089,430.000  | 13 Apr 18 |                   |                   |              | 0.00              | -33,694.74  | -33,694.74                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -31,220,685.000   | 13 Apr 18 |                   |                   |              | 0.00              | -29,153.14   | -29,153.14                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / KRW EX.RATE 0.00088 WITH NORTHERN TRUST | -549,086,246.000  | 13 Aug 18 |                   |                   |              | 0.00              | -483,210.20  | -483,210.20                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / KRW EX.RATE 0.0008894 WITH NORTHERN     | -171,345,603.000  | 13 Dec 18 |                   |                   |              | 0.00              | -152,395.25  | -152,395.25                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / KRW EX.RATE 0.0008894 WITH NORTHERN     | -176,476,485.000  | 13 Dec 18 |                   |                   |              | 0.00              | -156,958.67  | -156,958.67                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 KRW / USD EX.RATE 1082.11 WITH NORTHERN TRUST | 185,389,326.000   | 13 Feb 18 |                   |                   |              | 0.00              | 171,322.07   | 171,322.07                        | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / KRW EX.RATE 0.0009228 WITH NORTHERN     | -73,430,149.000   | 13 Feb 18 |                   |                   |              | 0.00              | -67,764.37   | -67,764.37                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1123.2 WITH NORTHERN TRUST  | 1,507,324,276.000 | 13 Jul 18 |                   |                   |              | 0.00              | 1,341,990.99 | 1,341,990.99                      | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1124.2 WITH NORTHERN TRUST  | 74,181,329.000    | 13 Jul 18 |                   |                   |              | 0.00              | 65,985.88    | 65,985.88                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1124.2 WITH NORTHERN TRUST  | 134,706,201.000   | 13 Jul 18 |                   |                   |              | 0.00              | 119,824.05   | 119,824.05                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | -5,122,633.000    | 13 Mar 18 |                   |                   |              | 0.00              | -4,805.29    | -4,805.29                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | -400,703,308.000  | 13 Mar 18 |                   |                   |              | 0.00              | -375,880.18  | -375,880.18                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | -92,989,686.000   | 13 Mar 18 |                   |                   |              | 0.00              | -87,229.08   | -87,229.08                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 KRW / USD EX.RATE 1130.88064 WITH NORTHERN    | 65,081,056.000    | 13 Nov 18 |                   |                   |              | 0.00              | 57,549.01    | 57,549.01                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 13 NOV 2018 KRW / USD EX.RATE 1132.82 WITH NORTHERN TRUST  | 104,178,539.000  | 13 Nov 18 |                   |                   |              | 0.00              | 91,963.89   | 91,963.89                         | 0.00          |
| FX DEAL TRANACTED ON 13 NOV 2018 KRW / USD EX.RATE 1132.82 WITH NORTHERN TRUST  | 115,055,046.000  | 13 Nov 18 |                   |                   |              | 0.00              | 101,565.16  | 101,565.16                        | 0.00          |
| FX DEAL TRANACTED ON 13 NOV 2018 USD / KRW EX.RATE 0.0008828 WITH NORTHERN      | -550,615,923.000 | 13 Nov 18 |                   |                   |              | 0.00              | -486,057.73 | -486,057.73                       | 0.00          |
| FX DEAL TRANACTED ON 13 NOV 2018 USD / KRW EX.RATE 0.0008828 WITH NORTHERN      | -357,804,138.000 | 13 Nov 18 |                   |                   |              | 0.00              | -315,852.60 | -315,852.60                       | 0.00          |
| FX DEAL TRANACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | -790,156,128.000 | 13 Sep 18 |                   |                   |              | 0.00              | -703,837.50 | -703,837.50                       | 0.00          |
| FX DEAL TRANACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | -250,868,108.000 | 13 Sep 18 |                   |                   |              | 0.00              | -223,462.65 | -223,462.65                       | 0.00          |
| FX DEAL TRANACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | -252,254,357.000 | 13 Sep 18 |                   |                   |              | 0.00              | -224,697.46 | -224,697.46                       | 0.00          |
| FX DEAL TRANACTED ON 14 AUG 2018 USD / KRW EX.RATE 0.000884 WITH NORTHERN TRUST | -758,255,782.000 | 14 Aug 18 |                   |                   |              | 0.00              | -670,281.79 | -670,281.79                       | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 KRW / USD EX.RATE 1129.84 WITH NORTHERN TRUST  | 63,437,700.000   | 14 Dec 18 |                   |                   |              | 0.00              | 56,147.51   | 56,147.51                         | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 KRW / USD EX.RATE 1129.84 WITH NORTHERN TRUST  | 687,416,461.000  | 14 Dec 18 |                   |                   |              | 0.00              | 608,419.30  | 608,419.30                        | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008841 WITH NORTHERN      | -231,485,800.000 | 14 Dec 18 |                   |                   |              | 0.00              | -204,650.04 | -204,650.04                       | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008841 WITH NORTHERN      | -620,364,033.000 | 14 Dec 18 |                   |                   |              | 0.00              | -548,446.27 | -548,446.27                       | 0.00          |
| FX DEAL TRANACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008851 WITH NORTHERN      | -270,790,521.000 | 14 Dec 18 |                   |                   |              | 0.00              | -239,671.57 | -239,671.57                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST   | 388,427,578.000   | 14 Feb 18 |                   |                   |              | 0.00              | 360,723.98   | 360,723.98                        | 0.00          |
| FX DEAL TRANACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST   | 181,502,706.000   | 14 Feb 18 |                   |                   |              | 0.00              | 168,557.49   | 168,557.49                        | 0.00          |
| FX DEAL TRANACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST   | 114,761,268.000   | 14 Feb 18 |                   |                   |              | 0.00              | 106,576.21   | 106,576.21                        | 0.00          |
| FX DEAL TRANACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST   | 205,819,736.000   | 14 Feb 18 |                   |                   |              | 0.00              | 191,140.17   | 191,140.17                        | 0.00          |
| FX DEAL TRANACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST   | 842,493,503.000   | 14 Feb 18 |                   |                   |              | 0.00              | 782,404.81   | 782,404.81                        | 0.00          |
| FX DEAL TRANACTED ON 14 FEB 2018 USD / KRW EX.RATE 0.0009274 WITH NORTHERN      | -25,118,624.000   | 14 Feb 18 |                   |                   |              | 0.00              | -23,294.65   | -23,294.65                        | 0.00          |
| FX DEAL TRANACTED ON 14 MAR 2018 USD / KRW EX.RATE 0.0009388 WITH NORTHERN      | -92,749,200.000   | 14 Mar 18 |                   |                   |              | 0.00              | -87,077.00   | -87,077.00                        | 0.00          |
| FX DEAL TRANACTED ON 14 MAY 2018 KRW / USD EX.RATE 1066.9 WITH NORTHERN TRUST   | 1,622,613,691.000 | 14 May 18 |                   |                   |              | 0.00              | 1,520,867.65 | 1,520,867.65                      | 0.00          |
| FX DEAL TRANACTED ON 14 MAY 2018 USD / KRW EX.RATE 0.0009363 WITH NORTHERN      | -213,099,075.000  | 14 May 18 |                   |                   |              | 0.00              | -199,530.97  | -199,530.97                       | 0.00          |
| FX DEAL TRANACTED ON 14 MAY 2018 USD / KRW EX.RATE 0.000938 WITH NORTHERN TRUST | -75,998,890.000   | 14 May 18 |                   |                   |              | 0.00              | -71,285.49   | -71,285.49                        | 0.00          |
| FX DEAL TRANACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST  | 418,050,511.000   | 14 Nov 18 |                   |                   |              | 0.00              | 368,937.55   | 368,937.55                        | 0.00          |
| FX DEAL TRANACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST  | 103,147,889.000   | 14 Nov 18 |                   |                   |              | 0.00              | 91,029.98    | 91,029.98                         | 0.00          |
| FX DEAL TRANACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST  | 143,200,286.000   | 14 Nov 18 |                   |                   |              | 0.00              | 126,376.98   | 126,376.98                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 KRW / USD EX.RATE 1135.12 WITH NORTHERN TRUST | 58,757,953.000   | 14 Nov 18 |                   |                   |              | 0.00              | 51,763.65   | 51,763.65                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 KRW / USD EX.RATE 1118.72 WITH NORTHERN TRUST | 104,371,076.000  | 14 Sep 18 |                   |                   |              | 0.00              | 93,295.08   | 93,295.08                         | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / KRW EX.RATE 0.0008939 WITH NORTHERN     | -617,342,408.000 | 14 Sep 18 |                   |                   |              | 0.00              | -551,829.24 | -551,829.24                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 132,795,264.000  | 15 Jan 18 |                   |                   |              | 0.00              | 125,228.93  | 125,228.93                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 227,513,700.000  | 15 Jan 18 |                   |                   |              | 0.00              | 214,550.56  | 214,550.56                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 182,889,399.000  | 15 Jan 18 |                   |                   |              | 0.00              | 172,468.83  | 172,468.83                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 880,089,825.000  | 15 Jan 18 |                   |                   |              | 0.00              | 829,944.57  | 829,944.57                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 424,700,244.000  | 15 Jan 18 |                   |                   |              | 0.00              | 400,501.92  | 400,501.92                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | 164,899,400.000  | 15 Jan 18 |                   |                   |              | 0.00              | 155,503.86  | 155,503.86                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1088.0 WITH NORTHERN TRUST  | 605,488,220.000  | 15 Jun 18 |                   |                   |              | 0.00              | 556,514.91  | 556,514.91                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 83,652,748.000   | 15 Jun 18 |                   |                   |              | 0.00              | 76,570.02   | 76,570.02                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 176,311,201.000  | 15 Jun 18 |                   |                   |              | 0.00              | 161,383.25  | 161,383.25                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 184,192,651.000  | 15 Jun 18 |                   |                   |              | 0.00              | 168,597.39  | 168,597.39                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 156,214,024.000  | 15 Jun 18 |                   |                   |              | 0.00              | 142,987.66  | 142,987.66                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 40,427,406.000   | 15 Jun 18 |                   |                   |              | 0.00              | 37,004.49   | 37,004.49                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 100,585,013.000  | 15 Jun 18 |                   |                   |              | 0.00              | 92,068.66   | 92,068.66                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 566,287,592.000  | 15 Jun 18 |                   |                   |              | 0.00              | 518,341.05  | 518,341.05                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST  | 91,871,035.000   | 15 Jun 18 |                   |                   |              | 0.00              | 84,092.48   | 84,092.48                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 KRW / USD EX.RATE 1064.3176 WITH NORTHERN     | 714,320,972.000  | 15 Mar 18 |                   |                   |              | 0.00              | 671,153.96  | 671,153.96                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | -45,337,822.000  | 15 Mar 18 |                   |                   |              | 0.00              | -42,531.59  | -42,531.59                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / KRW EX.RATE 0.0009297 WITH NORTHERN     | -303,285,297.000 | 15 May 18 |                   |                   |              | 0.00              | -281,968.48 | -281,968.48                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1128.06 WITH NORTHERN TRUST | 32,553,970.000   | 15 Nov 18 |                   |                   |              | 0.00              | 28,858.37   | 28,858.37                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1129.76 WITH NORTHERN TRUST | 263,033,121.000  | 15 Nov 18 |                   |                   |              | 0.00              | 232,822.12  | 232,822.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1129.76 WITH NORTHERN TRUST | 240,030,745.000  | 15 Nov 18 |                   |                   |              | 0.00              | 212,461.71  | 212,461.71                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / KRW EX.RATE 0.0008821 WITH NORTHERN     | -5,490,576.000   | 15 Nov 18 |                   |                   |              | 0.00              | -4,843.10   | -4,843.10                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / KRW EX.RATE 0.0008851 WITH NORTHERN     | -262,429,866.000 | 15 Nov 18 |                   |                   |              | 0.00              | -232,288.16 | -232,288.16                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / KRW EX.RATE 0.0008818 WITH NORTHERN | -191,185,849.000 | 15 Oct 18 |                   |                   |              | 0.00              | -168,589.76 | -168,589.76                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009304 WITH NORTHERN | -555,014,852.000 | 16 Apr 18 |                   |                   |              | 0.00              | -516,384.15 | -516,384.15                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009304 WITH NORTHERN | -107,184,400.000 | 16 Apr 18 |                   |                   |              | 0.00              | -99,724.04  | -99,724.04                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -7,553,520.000   | 16 Apr 18 |                   |                   |              | 0.00              | -7,044.62   | -7,044.62                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -76,564,800.000  | 16 Apr 18 |                   |                   |              | 0.00              | -71,406.40  | -71,406.40                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -28,603,848.000  | 16 Apr 18 |                   |                   |              | 0.00              | -26,676.72  | -26,676.72                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -16,037,970.000  | 16 Apr 18 |                   |                   |              | 0.00              | -14,957.44  | -14,957.44                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -2,783,820.000   | 16 Apr 18 |                   |                   |              | 0.00              | -2,596.27   | -2,596.27                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -13,770,042.000  | 16 Apr 18 |                   |                   |              | 0.00              | -12,842.31  | -12,842.31                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -47,235,240.000  | 16 Apr 18 |                   |                   |              | 0.00              | -44,052.86  | -44,052.86                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -1,029,600.000   | 16 Apr 18 |                   |                   |              | 0.00              | -960.23     | -960.23                           | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN | -34,823,880.000  | 16 Apr 18 |                   |                   |              | 0.00              | -32,477.69  | -32,477.69                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE 0.0008802 WITH NORTHERN | -6,226,896.000   | 16 Aug 18 |                   |                   |              | 0.00              | -5,481.04   | -5,481.04                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE 0.0008802 WITH NORTHERN      | -1,561,560.000   | 16 Aug 18 |                   |                   |              | 0.00              | -1,374.52   | -1,374.52                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE 0.0008802 WITH NORTHERN      | -21,166,860.000  | 16 Aug 18 |                   |                   |              | 0.00              | -18,631.49  | -18,631.49                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE 0.0008802 WITH NORTHERN      | -7,381,920.000   | 16 Aug 18 |                   |                   |              | 0.00              | -6,497.71   | -6,497.71                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / KRW EX.RATE 0.0009385 WITH NORTHERN      | -48,385,406.000  | 16 Jan 18 |                   |                   |              | 0.00              | -45,408.43  | -45,408.43                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 KRW / USD EX.RATE 1128.5 WITH NORTHERN TRUST   | 49,641,201.000   | 16 Jul 18 |                   |                   |              | 0.00              | 43,988.66   | 43,988.66                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | 329,759,798.000  | 16 Mar 18 |                   |                   |              | 0.00              | 308,763.86  | 308,763.86                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | 233,022,453.000  | 16 Mar 18 |                   |                   |              | 0.00              | 218,185.82  | 218,185.82                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | 312,016,330.000  | 16 Mar 18 |                   |                   |              | 0.00              | 292,150.12  | 292,150.12                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN      | -56,711,570.000  | 16 Mar 18 |                   |                   |              | 0.00              | -53,034.68  | -53,034.68                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 KRW / USD EX.RATE 1076.71 WITH NORTHERN TRUST  | 619,556,013.000  | 16 May 18 |                   |                   |              | 0.00              | 575,415.86  | 575,415.86                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / KRW EX.RATE 0.000928 WITH NORTHERN TRUST | -307,335,836.000 | 16 May 18 |                   |                   |              | 0.00              | -285,201.36 | -285,201.36                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST  | 105,506,225.000  | 16 Nov 18 |                   |                   |              | 0.00              | 93,532.23   | 93,532.23                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST  | 151,852,472.000  | 16 Nov 18 |                   |                   |              | 0.00              | 134,618.60  | 134,618.60                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST | 159,651,281.000 | 16 Nov 18 |                   |                   |              | 0.00              | 141,532.31 | 141,532.31                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST | 94,442,057.000  | 16 Nov 18 |                   |                   |              | 0.00              | 83,723.74  | 83,723.74                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -1,926,419.000  | 17 Apr 18 |                   |                   |              | 0.00              | -1,800.49  | -1,800.49                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -20,727,720.000 | 17 Apr 18 |                   |                   |              | 0.00              | -19,372.79 | -19,372.79                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -2,798,640.000  | 17 Apr 18 |                   |                   |              | 0.00              | -2,615.70  | -2,615.70                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -2,253,225.000  | 17 Apr 18 |                   |                   |              | 0.00              | -2,105.94  | -2,105.94                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -4,762,758.000  | 17 Apr 18 |                   |                   |              | 0.00              | -4,451.43  | -4,451.43                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -12,948,250.000 | 17 Apr 18 |                   |                   |              | 0.00              | -12,101.85 | -12,101.85                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -47,530,080.000 | 17 Apr 18 |                   |                   |              | 0.00              | -44,423.13 | -44,423.13                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -9,076,860.000  | 17 Apr 18 |                   |                   |              | 0.00              | -8,483.52  | -8,483.52                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -7,221,825.000  | 17 Apr 18 |                   |                   |              | 0.00              | -6,749.75  | -6,749.75                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -835,770.000    | 17 Apr 18 |                   |                   |              | 0.00              | -781.14    | -781.14                           | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -1,061,705.000  | 17 Apr 18 |                   |                   |              | 0.00              | -992.30    | -992.30                           | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -9,025,296.000   | 17 Apr 18 |                   |                   |              | 0.00              | -8,435.33   | -8,435.33                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | -2,033,928.000   | 17 Apr 18 |                   |                   |              | 0.00              | -1,900.97   | -1,900.97                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009363 WITH NORTHERN     | -59,654,311.000  | 17 Apr 18 |                   |                   |              | 0.00              | -55,855.05  | -55,855.05                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 KRW / USD EX.RATE 1125.02 WITH NORTHERN TRUST | 993,663,233.000  | 17 Aug 18 |                   |                   |              | 0.00              | 883,240.51  | 883,240.51                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN     | -17,494,557.000  | 17 Aug 18 |                   |                   |              | 0.00              | -15,550.44  | -15,550.44                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN     | -468,462,364.000 | 17 Aug 18 |                   |                   |              | 0.00              | -416,403.59 | -416,403.59                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN     | -401,744,580.000 | 17 Aug 18 |                   |                   |              | 0.00              | -357,099.94 | -357,099.94                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN     | -468,947,120.000 | 17 Aug 18 |                   |                   |              | 0.00              | -416,834.47 | -416,834.47                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 KRW / USD EX.RATE 1132.65 WITH NORTHERN TRUST | 409,480,630.000  | 17 Dec 18 |                   |                   |              | 0.00              | 361,524.42  | 361,524.42                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN     | -286,152,327.000 | 17 Dec 18 |                   |                   |              | 0.00              | -252,639.67 | -252,639.67                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN     | -167,298,099.000 | 17 Dec 18 |                   |                   |              | 0.00              | -147,705.03 | -147,705.03                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN     | -553,632,476.000 | 17 Dec 18 |                   |                   |              | 0.00              | -488,793.96 | -488,793.96                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / KRW EX.RATE 0.0009368 WITH NORTHERN     | -57,979,015.000  | 17 Jan 18 |                   |                   |              | 0.00              | -54,316.97  | -54,316.97                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / KRW EX.RATE 0.000939 WITH NORTHERN TRUST | -128,556,251.000  | 17 Jan 18 |                   |                   |              | 0.00              | -120,716.90  | -120,716.90                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / KRW EX.RATE 0.0009257 WITH NORTHERN      | -162,936,919.000  | 17 May 18 |                   |                   |              | 0.00              | -150,834.00  | -150,834.00                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / KRW EX.RATE 0.0009263 WITH NORTHERN      | -6,226,896.000    | 17 May 18 |                   |                   |              | 0.00              | -5,767.83    | -5,767.83                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / KRW EX.RATE 0.0008868 WITH NORTHERN      | -353,768,698.000  | 17 Oct 18 |                   |                   |              | 0.00              | -313,722.08  | -313,722.08                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 KRW / USD EX.RATE 1127.81 WITH NORTHERN TRUST  | 174,199,876.000   | 17 Sep 18 |                   |                   |              | 0.00              | 154,458.53   | 154,458.53                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST  | 779,997,352.000   | 18 Apr 18 |                   |                   |              | 0.00              | 731,073.89   | 731,073.89                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -693,420.000      | 18 Apr 18 |                   |                   |              | 0.00              | -650.34      | -650.34                           | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -5,588,856.000    | 18 Apr 18 |                   |                   |              | 0.00              | -5,241.65    | -5,241.65                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -5,782,140.000    | 18 Apr 18 |                   |                   |              | 0.00              | -5,422.93    | -5,422.93                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -18,630.000       | 18 Apr 18 |                   |                   |              | 0.00              | -17.47       | -17.47                            | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 2,496,163,410.000 | 18 Jul 18 |                   |                   |              | 0.00              | 2,211,538.42 | 2,211,538.42                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 744,800,479.000   | 18 Jul 18 |                   |                   |              | 0.00              | 659,874.62   | 659,874.62                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 2,045,292,797.000 | 18 Jul 18 |                   |                   |              | 0.00              | 1,812,078.32 | 1,812,078.32                      | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 2,863,054,693.000 | 18 Jul 18 |                   |                   |              | 0.00              | 2,536,594.93 | 2,536,594.93                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 413,080,786.000   | 18 Jul 18 |                   |                   |              | 0.00              | 365,979.26   | 365,979.26                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 536,704,818.000   | 18 Jul 18 |                   |                   |              | 0.00              | 475,507.06   | 475,507.06                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 1,524,267,996.000 | 18 Jul 18 |                   |                   |              | 0.00              | 1,350,463.36 | 1,350,463.36                      | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 82,429,363.000    | 18 Jul 18 |                   |                   |              | 0.00              | 73,030.36    | 73,030.36                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST   | 606,971,564.000   | 18 Jul 18 |                   |                   |              | 0.00              | 537,761.64   | 537,761.64                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 KRW / USD EX.RATE 1104.91 WITH NORTHERN TRUST  | 184,970,731.000   | 18 Jun 18 |                   |                   |              | 0.00              | 167,407.96   | 167,407.96                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.000924 WITH NORTHERN TRUST | -21,454,524.000   | 18 May 18 |                   |                   |              | 0.00              | -19,824.17   | -19,824.17                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | -26,921,700.000   | 18 May 18 |                   |                   |              | 0.00              | -24,890.63   | -24,890.63                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | -81,469,206.000   | 18 May 18 |                   |                   |              | 0.00              | -75,322.86   | -75,322.86                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | -13,074,282.000   | 18 May 18 |                   |                   |              | 0.00              | -12,087.91   | -12,087.91                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | -77,686,362.000   | 18 May 18 |                   |                   |              | 0.00              | -71,825.41   | -71,825.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | -21,316,464.000   | 18 May 18 |                   |                   |              | 0.00              | -19,708.27   | -19,708.27                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | -72,039,708.000  | 18 May 18 |                   |                   |              | 0.00              | -66,604.76  | -66,604.76                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | -11,458,980.000  | 18 May 18 |                   |                   |              | 0.00              | -10,594.47  | -10,594.47                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | -109,095,012.000 | 18 May 18 |                   |                   |              | 0.00              | -100,864.47 | -100,864.47                       | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 KRW / USD EX.RATE 1124.91 WITH NORTHERN TRUST | 79,155,442.000   | 18 Sep 18 |                   |                   |              | 0.00              | 70,366.02   | 70,366.02                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN     | -398,645,437.000 | 18 Sep 18 |                   |                   |              | 0.00              | -353,177.38 | -353,177.38                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -73,052,460.000  | 19 Apr 18 |                   |                   |              | 0.00              | -68,473.63  | -68,473.63                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -24,570,000.000  | 19 Apr 18 |                   |                   |              | 0.00              | -23,029.98  | -23,029.98                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -3,945,552.000   | 19 Apr 18 |                   |                   |              | 0.00              | -3,698.25   | -3,698.25                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -34,479,900.000  | 19 Apr 18 |                   |                   |              | 0.00              | -32,318.75  | -32,318.75                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -17,806,620.000  | 19 Apr 18 |                   |                   |              | 0.00              | -16,690.52  | -16,690.52                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN     | -14,476,020.000  | 19 Apr 18 |                   |                   |              | 0.00              | -13,568.68  | -13,568.68                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 KRW / USD EX.RATE 1123.64 WITH NORTHERN TRUST | 80,781,890.000   | 19 Dec 18 |                   |                   |              | 0.00              | 71,893.04   | 71,893.04                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / KRW EX.RATE 0.0008891 WITH NORTHERN     | -294,276,130.000 | 19 Dec 18 |                   |                   |              | 0.00              | -261,639.25 | -261,639.25                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 19 JUL 2018 KRW / USD EX.RATE 1130.6 WITH NORTHERN TRUST  | 124,692,521.000  | 19 Jul 18 |                   |                   |              | 0.00              | 110,288.80  | 110,288.80                        | 0.00          |
| FX DEAL TRANACTED ON 19 MAR 2018 USD / KRW EX.RATE 0.0009328 WITH NORTHERN     | -48,164,079.000  | 19 Mar 18 |                   |                   |              | 0.00              | -44,928.34  | -44,928.34                        | 0.00          |
| FX DEAL TRANACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | 101,848,911.000  | 19 Nov 18 |                   |                   |              | 0.00              | 90,290.79   | 90,290.79                         | 0.00          |
| FX DEAL TRANACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | 160,799,177.000  | 19 Nov 18 |                   |                   |              | 0.00              | 142,551.20  | 142,551.20                        | 0.00          |
| FX DEAL TRANACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | 137,564,511.000  | 19 Nov 18 |                   |                   |              | 0.00              | 121,953.27  | 121,953.27                        | 0.00          |
| FX DEAL TRANACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | 85,324,450.000   | 19 Nov 18 |                   |                   |              | 0.00              | 75,641.57   | 75,641.57                         | 0.00          |
| FX DEAL TRANACTED ON 19 OCT 2018 KRW / USD EX.RATE 1131.64 WITH NORTHERN TRUST | 654,105,586.000  | 19 Oct 18 |                   |                   |              | 0.00              | 578,015.61  | 578,015.61                        | 0.00          |
| FX DEAL TRANACTED ON 19 OCT 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN     | -279,800,302.000 | 19 Oct 18 |                   |                   |              | 0.00              | -247,252.04 | -247,252.04                       | 0.00          |
| FX DEAL TRANACTED ON 19 SEP 2018 KRW / USD EX.RATE 1120.61 WITH NORTHERN TRUST | 41,396,604.000   | 19 Sep 18 |                   |                   |              | 0.00              | 36,941.13   | 36,941.13                         | 0.00          |
| FX DEAL TRANACTED ON 20 APR 2018 KRW / USD EX.RATE 1066.17 WITH NORTHERN TRUST | 535,515,874.000  | 20 Apr 18 |                   |                   |              | 0.00              | 502,280.01  | 502,280.01                        | 0.00          |
| FX DEAL TRANACTED ON 20 APR 2018 KRW / USD EX.RATE 1066.17 WITH NORTHERN TRUST | 646,971,737.000  | 20 Apr 18 |                   |                   |              | 0.00              | 606,818.55  | 606,818.55                        | 0.00          |
| FX DEAL TRANACTED ON 20 APR 2018 USD / KRW EX.RATE 0.0009362 WITH NORTHERN     | -7,111,260.000   | 20 Apr 18 |                   |                   |              | 0.00              | -6,657.42   | -6,699.26                         | -41.84        |
| FX DEAL TRANACTED ON 20 AUG 2018 KRW / USD EX.RATE 1120.22 WITH NORTHERN TRUST | 532,899,481.000  | 20 Aug 18 |                   |                   |              | 0.00              | 475,709.67  | 475,709.67                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008911 WITH NORTHERN      | -513,630.000     | 20 Aug 18 |                   |                   |              | 0.00              | -457.68     | -457.68                           | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008911 WITH NORTHERN      | -8,549,190.000   | 20 Aug 18 |                   |                   |              | 0.00              | -7,617.97   | -7,617.97                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008915 WITH NORTHERN      | -36,929,942.000  | 20 Aug 18 |                   |                   |              | 0.00              | -32,922.60  | -32,922.60                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | 54,551,584.000   | 20 Dec 18 |                   |                   |              | 0.00              | 48,333.05   | 48,333.05                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | 53,078,826.000   | 20 Dec 18 |                   |                   |              | 0.00              | 47,028.18   | 47,028.18                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | 97,357,533.000   | 20 Dec 18 |                   |                   |              | 0.00              | 86,259.40   | 86,259.40                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / KRW EX.RATE 0.0008846 WITH NORTHERN      | -231,183,987.000 | 20 Dec 18 |                   |                   |              | 0.00              | -204,504.35 | -204,504.35                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | -481,952,628.000 | 20 Feb 18 |                   |                   |              | 0.00              | -449,956.24 | -449,956.24                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 KRW / USD EX.RATE 1132.11 WITH NORTHERN TRUST  | 22,049,421.000   | 20 Jul 18 |                   |                   |              | 0.00              | 19,476.39   | 19,476.39                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 KRW / USD EX.RATE 1102.82 WITH NORTHERN TRUST  | 547,095,002.000  | 20 Jun 18 |                   |                   |              | 0.00              | 496,087.31  | 496,087.31                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / KRW EX.RATE 0.000934 WITH NORTHERN TRUST | -69,773,907.000  | 20 Mar 18 |                   |                   |              | 0.00              | -65,170.28  | -65,170.28                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1126.84 WITH NORTHERN TRUST  | 106,591,537.000  | 20 Nov 18 |                   |                   |              | 0.00              | 94,593.32   | 94,593.32                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1126.84 WITH NORTHERN TRUST  | 133,714,779.000  | 20 Nov 18 |                   |                   |              | 0.00              | 118,663.50  | 118,663.50                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST | 295,198,375.000    | 20 Nov 18 |                   |                   |              | 0.00              | 261,413.32    | 261,413.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST | 282,130,695.000    | 20 Nov 18 |                   |                   |              | 0.00              | 249,841.22    | 249,841.22                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST | 486,141,349.000    | 20 Nov 18 |                   |                   |              | 0.00              | 430,503.13    | 430,503.13                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -117,073,892.000   | 20 Nov 18 |                   |                   |              | 0.00              | -103,674.94   | -103,674.94                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -147,123,416.000   | 20 Nov 18 |                   |                   |              | 0.00              | -130,285.34   | -130,285.34                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -483,102,424.000   | 20 Nov 18 |                   |                   |              | 0.00              | -427,812.00   | -427,812.00                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -506,049,365.000   | 20 Nov 18 |                   |                   |              | 0.00              | -448,132.70   | -448,132.70                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -127,726,658.000   | 20 Nov 18 |                   |                   |              | 0.00              | -113,108.51   | -113,108.51                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -331,555,142.000   | 20 Nov 18 |                   |                   |              | 0.00              | -293,609.10   | -293,609.10                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -464,665,688.000   | 20 Nov 18 |                   |                   |              | 0.00              | -411,485.32   | -411,485.32                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -1,281,677,027.000 | 20 Nov 18 |                   |                   |              | 0.00              | -1,134,990.81 | -1,134,990.81                     | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -173,169,395.000   | 20 Nov 18 |                   |                   |              | 0.00              | -153,350.39   | -153,350.39                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -119,724,935.000   | 20 Nov 18 |                   |                   |              | 0.00              | -106,022.58   | -106,022.58                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -311,768,588.000 | 20 Nov 18 |                   |                   |              | 0.00              | -276,087.09 | -276,087.09                       | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -95,606,245.000  | 20 Nov 18 |                   |                   |              | 0.00              | -84,664.24  | -84,664.24                        | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -869,139,044.000 | 20 Nov 18 |                   |                   |              | 0.00              | -769,667.25 | -769,667.25                       | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -610,041,428.000 | 20 Nov 18 |                   |                   |              | 0.00              | -540,223.01 | -540,223.01                       | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -377,727,189.000 | 20 Nov 18 |                   |                   |              | 0.00              | -334,496.82 | -334,496.82                       | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -215,660,958.000 | 20 Nov 18 |                   |                   |              | 0.00              | -190,978.85 | -190,978.85                       | 0.00          |
| FX DEAL TRANACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN     | -772,884,181.000 | 20 Nov 18 |                   |                   |              | 0.00              | -684,428.63 | -684,428.63                       | 0.00          |
| FX DEAL TRANACTED ON 20 SEP 2018 KRW / USD EX.RATE 1120.45 WITH NORTHERN TRUST | 73,991,213.000   | 20 Sep 18 |                   |                   |              | 0.00              | 66,037.05   | 66,037.05                         | 0.00          |
| FX DEAL TRANACTED ON 20 SEP 2018 USD / KRW EX.RATE 0.0008925 WITH NORTHERN     | -22,004,526.000  | 20 Sep 18 |                   |                   |              | 0.00              | -19,639.01  | -19,639.01                        | 0.00          |
| FX DEAL TRANACTED ON 21 AUG 2018 KRW / USD EX.RATE 1117.12 WITH NORTHERN TRUST | 148,166,691.000  | 21 Aug 18 |                   |                   |              | 0.00              | 132,632.74  | 132,632.74                        | 0.00          |
| FX DEAL TRANACTED ON 21 AUG 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN     | -11,082,617.000  | 21 Aug 18 |                   |                   |              | 0.00              | -9,920.70   | -9,920.70                         | 0.00          |
| FX DEAL TRANACTED ON 21 DEC 2018 KRW / USD EX.RATE 1122.54 WITH NORTHERN TRUST | 218,767,627.000  | 21 Dec 18 |                   |                   |              | 0.00              | 194,886.26  | 194,886.26                        | 0.00          |
| FX DEAL TRANACTED ON 21 DEC 2018 USD / KRW EX.RATE 0.00089 WITH NORTHERN TRUST | -278,214,924.000 | 21 Dec 18 |                   |                   |              | 0.00              | -247,601.48 | -247,601.48                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / KRW EX.RATE 0.0009285 WITH NORTHERN     | -222,790,928.000 | 21 Feb 18 |                   |                   |              | 0.00              | -206,850.99 | -206,850.99                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | 642,709,097.000  | 21 Jun 18 |                   |                   |              | 0.00              | 579,272.92  | 579,272.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | 286,238,535.000  | 21 Jun 18 |                   |                   |              | 0.00              | 257,986.44  | 257,986.44                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | 124,306,039.000  | 21 Jun 18 |                   |                   |              | 0.00              | 112,036.88  | 112,036.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / KRW EX.RATE 0.0009013 WITH NORTHERN     | -278,386,652.000 | 21 Jun 18 |                   |                   |              | 0.00              | -250,909.55 | -250,909.55                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / KRW EX.RATE 0.0009328 WITH NORTHERN     | -128,525,350.000 | 21 Mar 18 |                   |                   |              | 0.00              | -119,888.58 | -119,888.58                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 107,665,800.000  | 21 May 18 |                   |                   |              | 0.00              | 99,121.52   | 99,121.52                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 110,029,480.000  | 21 May 18 |                   |                   |              | 0.00              | 101,297.62  | 101,297.62                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 108,503,220.000  | 21 May 18 |                   |                   |              | 0.00              | 99,892.49   | 99,892.49                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 364,373,690.000  | 21 May 18 |                   |                   |              | 0.00              | 335,457.27  | 335,457.27                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 255,456,660.000  | 21 May 18 |                   |                   |              | 0.00              | 235,183.82  | 235,183.82                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 286,691,270.000  | 21 May 18 |                   |                   |              | 0.00              | 263,939.67  | 263,939.67                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | 117,548,740.000  | 21 May 18 |                   |                   |              | 0.00              | 108,220.16  | 108,220.16                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | 105,685,810.000  | 21 May 18 |                   |                   |              | 0.00              | 97,298.67   | 97,298.67                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | 683,824,940.000  | 21 May 18 |                   |                   |              | 0.00              | 629,557.12  | 629,557.12                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | 105,458,200.000  | 21 May 18 |                   |                   |              | 0.00              | 97,089.12   | 97,089.12                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | 292,867,460.000  | 21 May 18 |                   |                   |              | 0.00              | 269,625.72  | 269,625.72                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -209,069,942.000 | 21 May 18 |                   |                   |              | 0.00              | -192,478.31 | -192,478.31                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -273,372,148.000 | 21 May 18 |                   |                   |              | 0.00              | -251,677.54 | -251,677.54                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -108,328,598.000 | 21 May 18 |                   |                   |              | 0.00              | -99,731.72  | -99,731.72                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -105,817,992.000 | 21 May 18 |                   |                   |              | 0.00              | -97,420.36  | -97,420.36                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -644,128,690.000 | 21 May 18 |                   |                   |              | 0.00              | -593,011.13 | -593,011.13                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -103,064,944.000 | 21 May 18 |                   |                   |              | 0.00              | -94,885.79  | -94,885.79                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -54,627,039.000  | 21 May 18 |                   |                   |              | 0.00              | -50,291.88  | -50,291.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -186,789,376.000 | 21 May 18 |                   |                   |              | 0.00              | -171,965.91 | -171,965.91                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN    | -166,012,998.000 | 21 May 18 |                   |                   |              | 0.00              | -152,838.33 | -152,838.33                       | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN     | -360,643,858.000 | 21 May 18 |                   |                   |              | 0.00              | -332,023.44 | -332,023.44                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN     | -171,684,888.000 | 21 May 18 |                   |                   |              | 0.00              | -158,060.11 | -158,060.11                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN     | -680,820,372.000 | 21 May 18 |                   |                   |              | 0.00              | -626,790.99 | -626,790.99                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN     | -325,118,997.000 | 21 May 18 |                   |                   |              | 0.00              | -299,317.80 | -299,317.80                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN     | -138,747,758.000 | 21 May 18 |                   |                   |              | 0.00              | -127,736.84 | -127,736.84                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1130.0 WITH NORTHERN TRUST  | 65,534,879.000   | 21 Nov 18 |                   |                   |              | 0.00              | 57,995.47   | 57,995.47                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1130.0 WITH NORTHERN TRUST  | 48,672,259.000   | 21 Nov 18 |                   |                   |              | 0.00              | 43,072.80   | 43,072.80                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1131.6 WITH NORTHERN TRUST  | 137,699,564.000  | 21 Nov 18 |                   |                   |              | 0.00              | 121,685.72  | 121,685.72                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN     | -276,472,165.000 | 21 Nov 18 |                   |                   |              | 0.00              | -244,319.69 | -244,319.69                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN     | -388,035,080.000 | 21 Nov 18 |                   |                   |              | 0.00              | -342,908.34 | -342,908.34                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN     | -125,690,580.000 | 21 Nov 18 |                   |                   |              | 0.00              | -111,073.33 | -111,073.33                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 KRW / USD EX.RATE 1117.03 WITH NORTHERN TRUST | 163,692,002.000  | 21 Sep 18 |                   |                   |              | 0.00              | 146,542.17  | 146,542.17                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN     | -136,147,515.000 | 21 Sep 18 |                   |                   |              | 0.00              | -121,883.49 | -121,883.49                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1118.23 WITH NORTHERN TRUST | 340,880,087.000 | 22 Aug 18 |                   |                   |              | 0.00              | 304,838.97 | 304,838.97                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 397,808,805.000 | 22 Aug 18 |                   |                   |              | 0.00              | 355,494.32 | 355,494.32                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 694,576,815.000 | 22 Aug 18 |                   |                   |              | 0.00              | 620,695.44 | 620,695.44                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 204,919,459.000 | 22 Aug 18 |                   |                   |              | 0.00              | 183,122.40 | 183,122.40                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 366,786,302.000 | 22 Aug 18 |                   |                   |              | 0.00              | 327,771.64 | 327,771.64                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 110,409,227.000 | 22 Aug 18 |                   |                   |              | 0.00              | 98,665.12  | 98,665.12                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | 111,519,232.000 | 22 Aug 18 |                   |                   |              | 0.00              | 99,657.05  | 99,657.05                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008927 WITH NORTHERN     | -21,738,928.000 | 22 Aug 18 |                   |                   |              | 0.00              | -19,406.57 | -19,406.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -72,039,708.000 | 22 Aug 18 |                   |                   |              | 0.00              | -64,323.47 | -64,323.47                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -11,458,980.000 | 22 Aug 18 |                   |                   |              | 0.00              | -10,231.60 | -10,231.60                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -26,921,700.000 | 22 Aug 18 |                   |                   |              | 0.00              | -24,038.09 | -24,038.09                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -77,686,362.000 | 22 Aug 18 |                   |                   |              | 0.00              | -69,365.30 | -69,365.30                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN     | -13,074,282.000 | 22 Aug 18 |                   |                   |              | 0.00              | -11,673.88 | -11,673.88                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN | -26,015,750.000  | 22 Aug 18 |                   |                   |              | 0.00              | -23,229.18  | -23,229.18                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN | -28,869,174.000  | 22 Aug 18 |                   |                   |              | 0.00              | -25,776.97  | -25,776.97                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN | -21,316,464.000  | 22 Aug 18 |                   |                   |              | 0.00              | -19,033.24  | -19,033.24                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN | -119,788,311.000 | 22 Aug 18 |                   |                   |              | 0.00              | -106,957.67 | -106,957.67                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN | -81,469,206.000  | 22 Aug 18 |                   |                   |              | 0.00              | -72,742.96  | -72,742.96                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -637,594,234.000 | 22 Aug 18 |                   |                   |              | 0.00              | -569,774.03 | -569,774.03                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -170,703,987.000 | 22 Aug 18 |                   |                   |              | 0.00              | -152,546.39 | -152,546.39                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -179,980,356.000 | 22 Aug 18 |                   |                   |              | 0.00              | -160,836.04 | -160,836.04                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -360,145,563.000 | 22 Aug 18 |                   |                   |              | 0.00              | -321,837.27 | -321,837.27                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -110,677,767.000 | 22 Aug 18 |                   |                   |              | 0.00              | -98,905.09  | -98,905.09                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -109,620,231.000 | 22 Aug 18 |                   |                   |              | 0.00              | -97,960.05  | -97,960.05                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -430,747,090.000 | 22 Aug 18 |                   |                   |              | 0.00              | -384,928.99 | -384,928.99                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | -597,287,393.000 | 22 Aug 18 |                   |                   |              | 0.00              | -533,754.58 | -533,754.58                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN     | -270,134,608.000 | 22 Aug 18 |                   |                   |              | 0.00              | -241,400.68 | -241,400.68                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN     | -170,771,999.000 | 22 Aug 18 |                   |                   |              | 0.00              | -152,607.17 | -152,607.17                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008943 WITH NORTHERN     | -52,362,982.000  | 22 Aug 18 |                   |                   |              | 0.00              | -46,826.67  | -46,826.67                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 KRW / USD EX.RATE 1083.43 WITH NORTHERN TRUST | 603,686,384.000  | 22 Feb 18 |                   |                   |              | 0.00              | 557,199.25  | 557,199.25                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / KRW EX.RATE 0.0009221 WITH NORTHERN     | -672,458,928.000 | 22 Feb 18 |                   |                   |              | 0.00              | -620,046.41 | -620,046.41                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 KRW / USD EX.RATE 1108.2 WITH NORTHERN TRUST  | 333,170,229.000  | 22 Jun 18 |                   |                   |              | 0.00              | 300,640.89  | 300,640.89                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 KRW / USD EX.RATE 1108.2 WITH NORTHERN TRUST  | 139,609,009.000  | 22 Jun 18 |                   |                   |              | 0.00              | 125,978.17  | 125,978.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / KRW EX.RATE 0.0009324 WITH NORTHERN     | -52,716,965.000  | 22 Mar 18 |                   |                   |              | 0.00              | -49,153.35  | -49,153.35                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1128.67 WITH NORTHERN TRUST | 43,101,500.000   | 22 Nov 18 |                   |                   |              | 0.00              | 38,187.87   | 38,187.87                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1128.67 WITH NORTHERN TRUST | 74,743,488.000   | 22 Nov 18 |                   |                   |              | 0.00              | 66,222.62   | 66,222.62                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1130.07 WITH NORTHERN TRUST | 105,393,083.000  | 22 Nov 18 |                   |                   |              | 0.00              | 93,262.44   | 93,262.44                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | -74,920,192.000  | 22 Nov 18 |                   |                   |              | 0.00              | -66,296.95  | -66,296.95                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | -81,469,206.000  | 22 Nov 18 |                   |                   |              | 0.00              | -72,092.18  | -72,092.18                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -75,199,901.000  | 22 Nov 18 |                   |                   |              | 0.00              | -66,544.46  | -66,544.46                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -38,845,585.000  | 22 Nov 18 |                   |                   |              | 0.00              | -34,374.49  | -34,374.49                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -26,921,700.000  | 22 Nov 18 |                   |                   |              | 0.00              | -23,823.04  | -23,823.04                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -33,321,885.000  | 22 Nov 18 |                   |                   |              | 0.00              | -29,486.57  | -29,486.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -119,788,311.000 | 22 Nov 18 |                   |                   |              | 0.00              | -106,000.79 | -106,000.79                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -72,039,708.000  | 22 Nov 18 |                   |                   |              | 0.00              | -63,748.00  | -63,748.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | -11,458,980.000  | 22 Nov 18 |                   |                   |              | 0.00              | -10,140.06  | -10,140.06                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | -21,316,464.000  | 22 Nov 18 |                   |                   |              | 0.00              | -18,886.36  | -18,886.36                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | -13,074,282.000  | 22 Nov 18 |                   |                   |              | 0.00              | -11,583.80  | -11,583.80                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | -13,698,865.000  | 22 Nov 18 |                   |                   |              | 0.00              | -12,137.17  | -12,137.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST  | 78,132,955.000   | 22 Oct 18 |                   |                   |              | 0.00              | 69,314.12   | 69,314.12                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST  | 361,410,168.000  | 22 Oct 18 |                   |                   |              | 0.00              | 320,617.95  | 320,617.95                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST  | 149,153,540.000  | 22 Oct 18 |                   |                   |              | 0.00              | 132,318.64  | 132,318.64                        | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | 913,388,535.000  | 22 Oct 18 |                   |                   |              | 0.00              | 810,294.74  | 810,294.74                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | 168,582,061.000  | 22 Oct 18 |                   |                   |              | 0.00              | 149,554.27  | 149,554.27                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | -30,589,650.000  | 23 Apr 18 |                   |                   |              | 0.00              | -28,608.78  | -28,608.78                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | -23,352,576.000  | 23 Apr 18 |                   |                   |              | 0.00              | -21,840.35  | -21,840.35                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | -1,407,276.000   | 23 Apr 18 |                   |                   |              | 0.00              | -1,316.15   | -1,316.15                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | -53,064,960.000  | 23 Apr 18 |                   |                   |              | 0.00              | -49,628.67  | -49,628.67                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009358 WITH NORTHERN     | -170,410,500.000 | 23 Apr 18 |                   |                   |              | 0.00              | -159,466.71 | -159,466.71                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 68,153,885.000   | 23 Aug 18 |                   |                   |              | 0.00              | 60,800.11   | 60,800.11                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 31,065,798.000   | 23 Aug 18 |                   |                   |              | 0.00              | 27,713.81   | 27,713.81                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 16,673,476.000   | 23 Aug 18 |                   |                   |              | 0.00              | 14,874.42   | 14,874.42                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 39,099,093.000   | 23 Aug 18 |                   |                   |              | 0.00              | 34,880.32   | 34,880.32                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 40,770,317.000   | 23 Aug 18 |                   |                   |              | 0.00              | 36,371.22   | 36,371.22                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 207,156,342.000  | 23 Aug 18 |                   |                   |              | 0.00              | 184,804.27  | 184,804.27                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 28,438,324.000   | 23 Aug 18 |                   |                   |              | 0.00              | 25,369.84   | 25,369.84                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | 39,854,486.000   | 23 Aug 18 |                   |                   |              | 0.00              | 35,554.20   | 35,554.20                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008914 WITH NORTHERN     | -139,225,350.000 | 23 Aug 18 |                   |                   |              | 0.00              | -124,103.36 | -124,103.36                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008916 WITH NORTHERN     | -21,534,240.000  | 23 Aug 18 |                   |                   |              | 0.00              | -19,199.12  | -19,199.12                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008918 WITH NORTHERN     | -1,742,208.000   | 23 Aug 18 |                   |                   |              | 0.00              | -1,553.75   | -1,553.75                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008918 WITH NORTHERN     | -15,032,160.000  | 23 Aug 18 |                   |                   |              | 0.00              | -13,406.13  | -13,406.13                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 KRW / USD EX.RATE 1080.0 WITH NORTHERN TRUST  | 828,699,591.000  | 23 Feb 18 |                   |                   |              | 0.00              | 767,314.44  | 767,314.44                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / KRW EX.RATE 0.0009259 WITH NORTHERN     | -42,401,702.000  | 23 Feb 18 |                   |                   |              | 0.00              | -39,260.84  | -39,260.84                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / KRW EX.RATE 0.0009334 WITH NORTHERN     | -104,522,256.000 | 23 Jan 18 |                   |                   |              | 0.00              | -97,563.99  | -97,563.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 KRW / USD EX.RATE 1128.0 WITH NORTHERN TRUST  | 190,789,010.000  | 23 Jul 18 |                   |                   |              | 0.00              | 169,139.19  | 169,139.19                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 KRW / USD EX.RATE 1128.0 WITH NORTHERN TRUST  | 52,622,059.000   | 23 Jul 18 |                   |                   |              | 0.00              | 46,650.76   | 46,650.76                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / KRW EX.RATE 0.0009239 WITH NORTHERN     | -51,065,515.000  | 23 Mar 18 |                   |                   |              | 0.00              | -47,180.22  | -47,180.22                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / KRW EX.RATE 0.0008836 WITH NORTHERN     | -300,351,873.000 | 23 Nov 18 |                   |                   |              | 0.00              | -265,405.88 | -265,405.88                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 KRW / USD EX.RATE 1137.24 WITH NORTHERN TRUST | 434,476,588.000  | 23 Oct 18 |                   |                   |              | 0.00              | 382,044.76  | 382,044.76                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / KRW EX.RATE 0.0008793 WITH NORTHERN     | -280,256,371.000 | 23 Oct 18 |                   |                   |              | 0.00              | -246,435.56 | -246,435.56                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / KRW EX.RATE 0.0008793 WITH NORTHERN     | -622,272,249.000 | 23 Oct 18 |                   |                   |              | 0.00              | -547,177.60 | -547,177.60                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -100,472,650.000 | 24 Apr 18 |                   |                   |              | 0.00              | -93,225.31  | -93,225.31                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -45,058,449.000  | 24 Apr 18 |                   |                   |              | 0.00              | -41,808.27  | -41,808.27                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -7,927,920.000   | 24 Apr 18 |                   |                   |              | 0.00              | -7,356.06   | -7,356.06                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -4,367,750.000   | 24 Apr 18 |                   |                   |              | 0.00              | -4,052.69   | -4,052.69                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -794,040.000     | 24 Apr 18 |                   |                   |              | 0.00              | -736.76     | -736.76                           | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -8,286,525.000   | 24 Apr 18 |                   |                   |              | 0.00              | -7,688.80   | -7,688.80                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -296,400.000     | 24 Apr 18 |                   |                   |              | 0.00              | -275.02     | -275.02                           | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -4,717,128.000   | 24 Apr 18 |                   |                   |              | 0.00              | -4,376.87   | -4,376.87                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -13,431,600.000  | 24 Apr 18 |                   |                   |              | 0.00              | -12,462.75  | -12,462.75                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | -3,566,550.000   | 24 Apr 18 |                   |                   |              | 0.00              | -3,309.29   | -3,309.29                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 KRW / USD EX.RATE 1118.71 WITH NORTHERN TRUST | 113,752,835.000  | 24 Aug 18 |                   |                   |              | 0.00              | 101,682.15  | 101,682.15                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 KRW / USD EX.RATE 1118.71 WITH NORTHERN TRUST | 183,065,031.000  | 24 Aug 18 |                   |                   |              | 0.00              | 163,639.40  | 163,639.40                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 KRW / USD EX.RATE 1125.12 WITH NORTHERN TRUST | 502,476,537.000  | 24 Dec 18 |                   |                   |              | 0.00              | 446,598.17  | 446,598.17                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 KRW / USD EX.RATE 1068.92 WITH NORTHERN TRUST | 55,938,320.000   | 24 Jan 18 |                   |                   |              | 0.00              | 52,331.62   | 52,331.62                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / KRW EX.RATE 0.0009345 WITH NORTHERN     | -55,992,973.000  | 24 Jan 18 |                   |                   |              | 0.00              | -52,324.01  | -52,324.01                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 KRW / USD EX.RATE 1134.4 WITH NORTHERN TRUST  | 169,298,500.000  | 24 Jul 18 |                   |                   |              | 0.00              | 149,240.57  | 149,240.57                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 KRW / USD EX.RATE 1134.4 WITH NORTHERN TRUST  | 109,366,298.000  | 24 Jul 18 |                   |                   |              | 0.00              | 96,408.94   | 96,408.94                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / KRW EX.RATE 0.0008807 WITH NORTHERN     | -126,859,214.000 | 24 Jul 18 |                   |                   |              | 0.00              | -111,730.86 | -111,730.86                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / KRW EX.RATE 0.0008807 WITH NORTHERN     | -235,980,553.000 | 24 Jul 18 |                   |                   |              | 0.00              | -207,839.13 | -207,839.13                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 KRW / USD EX.RATE 1129.04 WITH NORTHERN TRUST | 174,191,784.000  | 24 Oct 18 |                   |                   |              | 0.00              | 154,283.09  | 154,283.09                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 KRW / USD EX.RATE 1129.04 WITH NORTHERN TRUST | 224,669,271.000  | 24 Oct 18 |                   |                   |              | 0.00              | 198,991.42  | 198,991.42                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST | 422,534,146.000  | 25 Apr 18 |                   |                   |              | 0.00              | 390,974.67  | 390,974.67                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST | 172,382,140.000  | 25 Apr 18 |                   |                   |              | 0.00              | 159,506.75  | 159,506.75                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST | 252,851,100.000  | 25 Apr 18 |                   |                   |              | 0.00              | 233,965.41  | 233,965.41                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST | 254,915,926.000  | 25 Apr 18 |                   |                   |              | 0.00              | 235,876.01  | 235,876.01                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST | 404,101,576.000  | 25 Apr 18 |                   |                   |              | 0.00              | 373,918.85  | 373,918.85                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN     | -116,264,353.000 | 25 Apr 18 |                   |                   |              | 0.00              | -107,580.46 | -107,580.46                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN     | -206,499,755.000 | 25 Apr 18 |                   |                   |              | 0.00              | -191,076.09 | -191,076.09                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN     | -26,199,124.000  | 25 Apr 18 |                   |                   |              | 0.00              | -24,242.29  | -24,242.29                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN     | -842,634,668.000 | 25 Apr 18 |                   |                   |              | 0.00              | -779,697.49 | -779,697.49                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009265 WITH NORTHERN     | -35,602,710.000  | 25 Apr 18 |                   |                   |              | 0.00              | -32,987.04  | -32,987.04                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN     | -13,951,470.000  | 25 Apr 18 |                   |                   |              | 0.00              | -12,935.51  | -12,935.51                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN     | -80,965,560.000  | 25 Apr 18 |                   |                   |              | 0.00              | -75,069.59  | -75,069.59                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN     | -104,862,810.000 | 25 Apr 18 |                   |                   |              | 0.00              | -97,226.63  | -97,226.63                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN     | -88,579,140.000  | 25 Apr 18 |                   |                   |              | 0.00              | -82,128.75  | -82,128.75                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN     | -32,701,500.000  | 25 Apr 18 |                   |                   |              | 0.00              | -30,320.16  | -30,320.16                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN      | -6,124,560.000   | 25 Apr 18 |                   |                   |              | 0.00              | -5,678.57   | -5,678.57                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN      | -6,615,960.000   | 25 Apr 18 |                   |                   |              | 0.00              | -6,134.18   | -6,134.18                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN      | -25,892,880.000  | 25 Apr 18 |                   |                   |              | 0.00              | -24,007.34  | -24,007.34                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN      | -15,918,123.000  | 25 Apr 18 |                   |                   |              | 0.00              | -14,758.95  | -14,758.95                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN      | -87,338,160.000  | 25 Apr 18 |                   |                   |              | 0.00              | -80,978.14  | -80,978.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | -297,058,796.000 | 25 Jan 18 |                   |                   |              | 0.00              | -279,816.50 | -279,816.50                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | -130,361,794.000 | 25 Jan 18 |                   |                   |              | 0.00              | -122,795.16 | -122,795.16                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | -244,112,511.000 | 25 Jan 18 |                   |                   |              | 0.00              | -229,943.40 | -229,943.40                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | 825,115,944.000  | 25 Jul 18 |                   |                   |              | 0.00              | 733,436.39  | 733,436.39                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | 47,167,091.000   | 25 Jul 18 |                   |                   |              | 0.00              | 41,926.30   | 41,926.30                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | 129,383,401.000  | 25 Jul 18 |                   |                   |              | 0.00              | 115,007.47  | 115,007.47                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / KRW EX.RATE 0.0008867 WITH NORTHERN      | -255,406,035.000 | 25 Jul 18 |                   |                   |              | 0.00              | -226,463.94 | -226,463.94                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / KRW EX.RATE 0.0008867 WITH NORTHERN      | -88,792,736.000  | 25 Jul 18 |                   |                   |              | 0.00              | -78,730.92  | -78,730.92                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | 278,955,948.000  | 25 Jun 18 |                   |                   |              | 0.00              | 249,938.13  | 249,938.13                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | 197,424,392.000  | 25 Jun 18 |                   |                   |              | 0.00              | 176,887.73  | 176,887.73                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | 749,489,054.000  | 25 Jun 18 |                   |                   |              | 0.00              | 671,525.00  | 671,525.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | 128,758,089.000  | 25 Jun 18 |                   |                   |              | 0.00              | 115,364.29  | 115,364.29                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | 128,341,342.000  | 25 Jun 18 |                   |                   |              | 0.00              | 114,990.90  | 114,990.90                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / KRW EX.RATE 0.0009277 WITH NORTHERN     | -21,473,904.000  | 25 May 18 |                   |                   |              | 0.00              | -19,921.98  | -19,921.98                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 KRW / USD EX.RATE 1138.54 WITH NORTHERN TRUST | 194,435,186.000  | 25 Oct 18 |                   |                   |              | 0.00              | 170,775.89  | 170,775.89                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / KRW EX.RATE 0.0008777 WITH NORTHERN     | -633,337,773.000 | 25 Oct 18 |                   |                   |              | 0.00              | -555,860.95 | -555,860.95                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN     | -260,921,418.000 | 26 Apr 18 |                   |                   |              | 0.00              | -241,450.82 | -241,450.82                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN     | -500,339,207.000 | 26 Apr 18 |                   |                   |              | 0.00              | -463,002.67 | -463,002.67                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN     | -283,274,245.000 | 26 Apr 18 |                   |                   |              | 0.00              | -262,135.63 | -262,135.63                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / KRW EX.RATE 0.0009309 WITH NORTHERN     | -105,941,831.000 | 26 Feb 18 |                   |                   |              | 0.00              | -98,623.94  | -98,623.94                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN     | -285,277,848.000 | 26 Feb 18 |                   |                   |              | 0.00              | -265,918.95 | -265,918.95                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                 |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 436,280,542.000    | 26 Jan 18 |                   |                   |              | 0.00              | 409,768.52    | 409,768.52                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 251,078,691.000    | 26 Jan 18 |                   |                   |              | 0.00              | 235,821.07    | 235,821.07                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 249,548,530.000    | 26 Jan 18 |                   |                   |              | 0.00              | 234,383.89    | 234,383.89                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 877,077,525.000    | 26 Jan 18 |                   |                   |              | 0.00              | 823,779.02    | 823,779.02                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 960,361,633.000    | 26 Jan 18 |                   |                   |              | 0.00              | 902,002.10    | 902,002.10                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 165,520,182.000    | 26 Jan 18 |                   |                   |              | 0.00              | 155,461.80    | 155,461.80                        | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | 1,737,371,622.000  | 26 Jan 18 |                   |                   |              | 0.00              | 1,631,794.52  | 1,631,794.52                      | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | -248,765,910.000   | 26 Jan 18 |                   |                   |              | 0.00              | -233,648.83   | -233,648.83                       | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | -1,113,660,404.000 | 26 Jan 18 |                   |                   |              | 0.00              | -1,045,985.16 | -1,045,985.16                     | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | -731,925,812.000   | 26 Jan 18 |                   |                   |              | 0.00              | -687,447.93   | -687,447.93                       | 0.00          |
| FX DEAL TRANACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | -376,339,082.000   | 26 Jan 18 |                   |                   |              | 0.00              | -353,469.60   | -353,469.60                       | 0.00          |
| FX DEAL TRANACTED ON 26 JUL 2018 KRW / USD EX.RATE 1118.2 WITH NORTHERN TRUST | 24,999,949.000     | 26 Jul 18 |                   |                   |              | 0.00              | 22,357.31     | 22,357.31                         | 0.00          |
| FX DEAL TRANACTED ON 26 JUL 2018 KRW / USD EX.RATE 1118.2 WITH NORTHERN TRUST | 165,627,477.000    | 26 Jul 18 |                   |                   |              | 0.00              | 148,119.73    | 148,119.73                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / KRW EX.RATE 0.000893 WITH NORTHERN TRUST | -163,727,116.000 | 26 Jul 18 |                   |                   |              | 0.00              | -146,211.03 | -146,211.03                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / KRW EX.RATE 0.000893 WITH NORTHERN TRUST | -173,617,593.000 | 26 Jul 18 |                   |                   |              | 0.00              | -155,043.39 | -155,043.39                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 KRW / USD EX.RATE 1113.8 WITH NORTHERN TRUST   | 130,065,236.000  | 26 Jun 18 |                   |                   |              | 0.00              | 116,776.11  | 116,776.11                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | -68,048,381.000  | 26 Mar 18 |                   |                   |              | 0.00              | -62,905.83  | -62,905.83                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | -35,954,880.000  | 27 Apr 18 |                   |                   |              | 0.00              | -33,359.51  | -33,265.37                        | 94.14         |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | -398,580.000     | 27 Apr 18 |                   |                   |              | 0.00              | -369.81     | -369.81                           | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | -1,641,510.000   | 27 Apr 18 |                   |                   |              | 0.00              | -1,523.02   | -1,523.02                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009296 WITH NORTHERN      | -670,190,099.000 | 27 Apr 18 |                   |                   |              | 0.00              | -623,003.79 | -623,003.79                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009296 WITH NORTHERN      | -220,867,817.000 | 27 Apr 18 |                   |                   |              | 0.00              | -205,317.10 | -205,317.10                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST  | 296,347,442.000  | 27 Feb 18 |                   |                   |              | 0.00              | 276,054.66  | 276,054.66                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST  | 602,713,439.000  | 27 Feb 18 |                   |                   |              | 0.00              | 561,441.85  | 561,441.85                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST  | 173,732,965.000  | 27 Feb 18 |                   |                   |              | 0.00              | 161,836.37  | 161,836.37                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN      | -375,887,821.000 | 27 Feb 18 |                   |                   |              | 0.00              | -350,148.41 | -350,148.41                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN     | -482,928,442.000   | 27 Feb 18 |                   |                   |              | 0.00              | -449,859.29   | -449,859.29                       | 0.00          |
| FX DEAL TRANACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN     | -1,167,416,044.000 | 27 Feb 18 |                   |                   |              | 0.00              | -1,087,475.70 | -1,087,475.70                     | 0.00          |
| FX DEAL TRANACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN     | -915,334,346.000   | 27 Feb 18 |                   |                   |              | 0.00              | -852,655.63   | -852,655.63                       | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 KRW / USD EX.RATE 1117.62 WITH NORTHERN TRUST | 55,515,613.000     | 27 Jul 18 |                   |                   |              | 0.00              | 49,673.07     | 49,673.07                         | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 KRW / USD EX.RATE 1120.02 WITH NORTHERN TRUST | 231,610,999.000    | 27 Jul 18 |                   |                   |              | 0.00              | 206,791.84    | 206,791.84                        | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 KRW / USD EX.RATE 1120.02 WITH NORTHERN TRUST | 42,091,074.000     | 27 Jul 18 |                   |                   |              | 0.00              | 37,580.64     | 37,580.64                         | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN     | -752,963,849.000   | 27 Jul 18 |                   |                   |              | 0.00              | -672,277.15   | -672,277.15                       | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN     | -185,533,825.000   | 27 Jul 18 |                   |                   |              | 0.00              | -165,652.24   | -165,652.24                       | 0.00          |
| FX DEAL TRANACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN     | -539,312,445.000   | 27 Jul 18 |                   |                   |              | 0.00              | -481,520.37   | -481,520.37                       | 0.00          |
| FX DEAL TRANACTED ON 27 JUN 2018 USD / KRW EX.RATE 0.0008937 WITH NORTHERN     | -577,418,550.000   | 27 Jun 18 |                   |                   |              | 0.00              | -516,020.96   | -516,020.96                       | 0.00          |
| FX DEAL TRANACTED ON 27 JUN 2018 USD / KRW EX.RATE 0.0008937 WITH NORTHERN     | -25,384,569.000    | 27 Jun 18 |                   |                   |              | 0.00              | -22,687.08    | -22,687.08                        | 0.00          |
| FX DEAL TRANACTED ON 27 MAR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN     | -66,474,500.000    | 27 Mar 18 |                   |                   |              | 0.00              | -62,076.39    | -62,076.39                        | 0.00          |
| FX DEAL TRANACTED ON 27 NOV 2018 KRW / USD EX.RATE 1129.03 WITH NORTHERN TRUST | 77,257,578.000     | 27 Nov 18 |                   |                   |              | 0.00              | 68,428.28     | 68,428.28                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANACTED ON 27 NOV 2018 USD / KRW EX.RATE 0.0008847 WITH NORTHERN     | -11,593,920.000 | 27 Nov 18 |                   |                   |              | 0.00              | -10,256.75 | -10,256.75                        | 0.00          |
| FX DEAL TRANACTED ON 27 NOV 2018 USD / KRW EX.RATE 0.0008847 WITH NORTHERN     | -684,840.000    | 27 Nov 18 |                   |                   |              | 0.00              | -605.85    | -605.85                           | 0.00          |
| FX DEAL TRANACTED ON 27 SEP 2018 KRW / USD EX.RATE 1110.97 WITH NORTHERN TRUST | 177,837,143.000 | 27 Sep 18 |                   |                   |              | 0.00              | 160,073.76 | 160,073.76                        | 0.00          |
| FX DEAL TRANACTED ON 27 SEP 2018 KRW / USD EX.RATE 1114.07 WITH NORTHERN TRUST | 34,156,579.000  | 27 Sep 18 |                   |                   |              | 0.00              | 30,659.28  | 30,659.28                         | 0.00          |
| FX DEAL TRANACTED ON 27 SEP 2018 KRW / USD EX.RATE 1114.07 WITH NORTHERN TRUST | 745,467,981.000 | 27 Sep 18 |                   |                   |              | 0.00              | 669,139.27 | 669,139.27                        | 0.00          |
| FX DEAL TRANACTED ON 27 SEP 2018 USD / KRW EX.RATE 0.0009001 WITH NORTHERN     | -61,678,322.000 | 27 Sep 18 |                   |                   |              | 0.00              | -55,517.54 | -55,517.54                        | 0.00          |
| FX DEAL TRANACTED ON 28 AUG 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | -1,636,440.000  | 28 Aug 18 |                   |                   |              | 0.00              | -1,473.81  | -1,473.81                         | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 122,605,272.000 | 28 Feb 18 |                   |                   |              | 0.00              | 113,247.62 | 113,247.62                        | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 522,779,759.000 | 28 Feb 18 |                   |                   |              | 0.00              | 482,879.43 | 482,879.43                        | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 275,973,518.000 | 28 Feb 18 |                   |                   |              | 0.00              | 254,910.28 | 254,910.28                        | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 99,876,914.000  | 28 Feb 18 |                   |                   |              | 0.00              | 92,253.97  | 92,253.97                         | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 99,210,480.000  | 28 Feb 18 |                   |                   |              | 0.00              | 91,638.40  | 91,638.40                         | 0.00          |
| FX DEAL TRANACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 153,486,705.000 | 28 Feb 18 |                   |                   |              | 0.00              | 141,772.08 | 141,772.08                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |            |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                 |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 96,138,845.000  | 28 Feb 18 |                   |                   |              | 0.00              | 88,801.20  | 88,801.20                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 102,255,102.000 | 28 Feb 18 |                   |                   |              | 0.00              | 94,450.65  | 94,450.65                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 99,414,182.000  | 28 Feb 18 |                   |                   |              | 0.00              | 91,826.55  | 91,826.55                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 97,859,906.000  | 28 Feb 18 |                   |                   |              | 0.00              | 90,390.91  | 90,390.91                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 98,886,469.000  | 28 Feb 18 |                   |                   |              | 0.00              | 91,339.12  | 91,339.12                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 96,878,665.000  | 28 Feb 18 |                   |                   |              | 0.00              | 89,484.56  | 89,484.56                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 112,488,716.000 | 28 Feb 18 |                   |                   |              | 0.00              | 103,903.19 | 103,903.19                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 98,620,286.000  | 28 Feb 18 |                   |                   |              | 0.00              | 91,093.25  | 91,093.25                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 96,948,450.000  | 28 Feb 18 |                   |                   |              | 0.00              | 89,549.01  | 89,549.01                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 108,591,269.000 | 28 Feb 18 |                   |                   |              | 0.00              | 100,303.21 | 100,303.21                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 304,119,984.000 | 28 Feb 18 |                   |                   |              | 0.00              | 280,908.51 | 280,908.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 114,609,276.000 | 28 Feb 18 |                   |                   |              | 0.00              | 105,861.91 | 105,861.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 103,714,832.000 | 28 Feb 18 |                   |                   |              | 0.00              | 95,798.96  | 95,798.96                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 95,222,588.000   | 28 Feb 18 |                   |                   |              | 0.00              | 87,954.88   | 87,954.88                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 98,316,534.000   | 28 Feb 18 |                   |                   |              | 0.00              | 90,812.68   | 90,812.68                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 98,644,998.000   | 28 Feb 18 |                   |                   |              | 0.00              | 91,116.08   | 91,116.08                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 547,651,189.000  | 28 Feb 18 |                   |                   |              | 0.00              | 505,852.59  | 505,852.59                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | 99,352,151.000   | 28 Feb 18 |                   |                   |              | 0.00              | 91,769.26   | 91,769.26                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1083.73 WITH NORTHERN TRUST | 912,167,657.000  | 28 Feb 18 |                   |                   |              | 0.00              | 841,692.73  | 841,692.73                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009227 WITH NORTHERN     | -271,057,870.000 | 28 Feb 18 |                   |                   |              | 0.00              | -250,115.68 | -250,115.68                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009227 WITH NORTHERN     | -36,777,380.000  | 28 Feb 18 |                   |                   |              | 0.00              | -33,935.92  | -33,935.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -24,045,545.000  | 28 Feb 18 |                   |                   |              | 0.00              | -22,210.31  | -22,210.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -393,136,191.000 | 28 Feb 18 |                   |                   |              | 0.00              | -363,130.70 | -363,130.70                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -447,707,520.000 | 28 Feb 18 |                   |                   |              | 0.00              | -413,536.96 | -413,536.96                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -115,454,590.000 | 28 Feb 18 |                   |                   |              | 0.00              | -106,642.70 | -106,642.70                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -193,356,874.000 | 28 Feb 18 |                   |                   |              | 0.00              | -178,599.22 | -178,599.22                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -97,425,812.000  | 28 Feb 18 |                   |                   |              | 0.00              | -89,989.94  | -89,989.94                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -161,827,242.000 | 28 Feb 18 |                   |                   |              | 0.00              | -149,476.04 | -149,476.04                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -462,684,915.000 | 28 Feb 18 |                   |                   |              | 0.00              | -427,371.23 | -427,371.23                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN     | -91,622,212.000  | 28 Feb 18 |                   |                   |              | 0.00              | -84,629.29  | -84,629.29                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 KRW / USD EX.RATE 1120.89 WITH NORTHERN TRUST | 589,296,608.000  | 28 Jun 18 |                   |                   |              | 0.00              | 525,739.91  | 525,739.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 KRW / USD EX.RATE 1120.89 WITH NORTHERN TRUST | 150,567,703.000  | 28 Jun 18 |                   |                   |              | 0.00              | 134,328.71  | 134,328.71                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / KRW EX.RATE 0.0008906 WITH NORTHERN     | -47,002,685.000  | 28 Jun 18 |                   |                   |              | 0.00              | -41,862.40  | -41,862.40                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / KRW EX.RATE 0.0008921 WITH NORTHERN     | -117,881,774.000 | 28 Jun 18 |                   |                   |              | 0.00              | -105,168.01 | -105,168.01                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 KRW / USD EX.RATE 1066.52 WITH NORTHERN TRUST | 857,716,950.000  | 28 Mar 18 |                   |                   |              | 0.00              | 804,220.22  | 804,220.22                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 KRW / USD EX.RATE 1066.52 WITH NORTHERN TRUST | 223,000,665.000  | 28 Mar 18 |                   |                   |              | 0.00              | 209,091.87  | 209,091.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009353 WITH NORTHERN     | -34,008,184.000  | 28 Mar 18 |                   |                   |              | 0.00              | -31,809.51  | -31,809.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009353 WITH NORTHERN     | -90,255,273.000  | 28 Mar 18 |                   |                   |              | 0.00              | -84,420.15  | -84,420.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN     | -322,732,566.000 | 28 Mar 18 |                   |                   |              | 0.00              | -302,603.39 | -302,603.39                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN      | -364,902,798.000  | 28 Mar 18 |                   |                   |              | 0.00              | -342,143.42  | -342,143.42                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN      | -267,676,794.000  | 28 Mar 18 |                   |                   |              | 0.00              | -250,981.50  | -250,981.50                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | 67,716,826.000    | 28 Nov 18 |                   |                   |              | 0.00              | 60,095.51    | 60,095.51                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | 32,334,444.000    | 28 Nov 18 |                   |                   |              | 0.00              | 28,695.31    | 28,695.31                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | 217,303,434.000   | 28 Nov 18 |                   |                   |              | 0.00              | 192,846.63   | 192,846.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1108.22 WITH NORTHERN TRUST  | 2,050,992,954.000 | 28 Sep 18 |                   |                   |              | 0.00              | 1,850,709.20 | 1,850,709.20                      | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST  | 30,552,673.000    | 28 Sep 18 |                   |                   |              | 0.00              | 27,534.36    | 27,534.36                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1109.89637 WITH NORTHERN     | 348,571,795.000   | 28 Sep 18 |                   |                   |              | 0.00              | 314,057.96   | 314,057.96                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / KRW EX.RATE 0.000901 WITH NORTHERN TRUST | -303,145,244.000  | 28 Sep 18 |                   |                   |              | 0.00              | -273,129.32  | -273,129.32                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / KRW EX.RATE 0.0009012 WITH NORTHERN      | -687,261,815.000  | 28 Sep 18 |                   |                   |              | 0.00              | -619,366.82  | -619,366.82                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -103,582,647.000  | 29 Jan 18 |                   |                   |              | 0.00              | -97,151.24   | -97,151.24                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -154,606,762.000  | 29 Jan 18 |                   |                   |              | 0.00              | -145,007.28  | -145,007.28                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN      | -545,737,656.000  | 29 Jan 18 |                   |                   |              | 0.00              | -511,852.99  | -511,852.99                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 29 JUN 2018 KRW / USD EX.RATE 1113.6 WITH NORTHERN TRUST   | 863,618,328.000   | 29 Jun 18 |                   |                   |              | 0.00              | 775,519.33   | 775,519.33                        | 0.00          |
| FX DEAL TRANACTED ON 29 JUN 2018 USD / KRW EX.RATE 0.000897 WITH NORTHERN TRUST | -58,453,124.000   | 29 Jun 18 |                   |                   |              | 0.00              | -52,433.73   | -52,433.73                        | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST  | 1,601,844,482.000 | 29 May 18 |                   |                   |              | 0.00              | 1,488,813.74 | 1,488,813.74                      | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST  | 412,416,440.000   | 29 May 18 |                   |                   |              | 0.00              | 383,315.15   | 383,315.15                        | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST  | 1,532,006,338.000 | 29 May 18 |                   |                   |              | 0.00              | 1,423,903.58 | 1,423,903.58                      | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN      | -2,210,270.000    | 29 May 18 |                   |                   |              | 0.00              | -2,053.09    | -2,053.09                         | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -170,418,111.000  | 29 May 18 |                   |                   |              | 0.00              | -158,392.92  | -158,392.92                       | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -275,384,000.000  | 29 May 18 |                   |                   |              | 0.00              | -255,952.12  | -255,952.12                       | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -284,757,521.000  | 29 May 18 |                   |                   |              | 0.00              | -264,664.21  | -264,664.21                       | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -162,939,087.000  | 29 May 18 |                   |                   |              | 0.00              | -151,441.64  | -151,441.64                       | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -351,819,904.000  | 29 May 18 |                   |                   |              | 0.00              | -326,994.48  | -326,994.48                       | 0.00          |
| FX DEAL TRANACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN      | -195,450,451.000  | 29 May 18 |                   |                   |              | 0.00              | -181,658.91  | -181,658.91                       | 0.00          |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 32,174,934.000    | 29 Nov 18 |                   |                   |              | 0.00              | 28,741.48    | 28,741.48                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 60,200,094.000   | 29 Nov 18 |                   |                   |              | 0.00              | 53,776.01   | 53,776.01                         | 0.00          |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 1,083,197.000    | 29 Nov 18 |                   |                   |              | 0.00              | 967.61      | 967.61                            | 0.00          |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 37,867,760.000   | 29 Nov 18 |                   |                   |              | 0.00              | 33,826.81   | 33,826.81                         | 0.00          |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 75,575,290.000   | 29 Nov 18 |                   |                   |              | 0.00              | 67,510.49   | 67,510.49                         | 0.00          |
| FX DEAL TRANACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST  | 49,307,491.000   | 29 Nov 18 |                   |                   |              | 0.00              | 44,045.78   | 44,045.78                         | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST  | 177,964,157.000  | 29 Oct 18 |                   |                   |              | 0.00              | 156,391.51  | 156,391.51                        | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST  | 244,608,404.000  | 29 Oct 18 |                   |                   |              | 0.00              | 214,957.21  | 214,957.21                        | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST  | 339,781,808.000  | 29 Oct 18 |                   |                   |              | 0.00              | 298,593.78  | 298,593.78                        | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 KRW / USD EX.RATE 1140.04 WITH NORTHERN TRUST  | 55,222,570.000   | 29 Oct 18 |                   |                   |              | 0.00              | 48,439.15   | 48,439.15                         | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 USD / KRW EX.RATE 0.0008788 WITH NORTHERN      | -865,142,480.000 | 29 Oct 18 |                   |                   |              | 0.00              | -760,270.73 | -760,270.73                       | 0.00          |
| FX DEAL TRANACTED ON 29 OCT 2018 USD / KRW EX.RATE 0.0008788 WITH NORTHERN      | -115,272,736.000 | 29 Oct 18 |                   |                   |              | 0.00              | -101,299.49 | -101,299.49                       | 0.00          |
| FX DEAL TRANACTED ON 30 APR 2018 KRW / USD EX.RATE 1066.103 WITH NORTHERN TRUST | 70,237,225.000   | 30 Apr 18 |                   |                   |              | 0.00              | 65,882.21   | 65,882.21                         | 0.00          |
| FX DEAL TRANACTED ON 30 APR 2018 KRW / USD EX.RATE 1067.75 WITH NORTHERN TRUST  | 70,035,544.000   | 30 Apr 18 |                   |                   |              | 0.00              | 65,591.71   | 65,591.71                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                  |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN     | -1,518,504.000     | 30 Apr 18 |                   |                   |              | 0.00              | -1,421.22     | -1,421.22                         | 0.00          |
| FX DEAL TRANACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009365 WITH NORTHERN     | -992,431,784.000   | 30 Apr 18 |                   |                   |              | 0.00              | -929,460.81   | -929,460.81                       | 0.00          |
| FX DEAL TRANACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009365 WITH NORTHERN     | -69,039,460.000    | 30 Apr 18 |                   |                   |              | 0.00              | -64,658.82    | -64,658.82                        | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | 777,860,121.000    | 30 Aug 18 |                   |                   |              | 0.00              | 701,495.34    | 701,495.34                        | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | 1,460,146,175.000  | 30 Aug 18 |                   |                   |              | 0.00              | 1,316,799.39  | 1,316,799.39                      | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | 207,892,924.000    | 30 Aug 18 |                   |                   |              | 0.00              | 187,483.47    | 187,483.47                        | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | 141,892,684.000    | 30 Aug 18 |                   |                   |              | 0.00              | 127,962.67    | 127,962.67                        | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | 465,529,137.000    | 30 Aug 18 |                   |                   |              | 0.00              | 419,826.79    | 419,826.79                        | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | -212,812,469.000   | 30 Aug 18 |                   |                   |              | 0.00              | -191,920.05   | -191,920.05                       | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | -1,185,979,413.000 | 30 Aug 18 |                   |                   |              | 0.00              | -1,069,548.38 | -1,069,548.38                     | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | -200,521,900.000   | 30 Aug 18 |                   |                   |              | 0.00              | -180,836.08   | -180,836.08                       | 0.00          |
| FX DEAL TRANACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | -680,331,963.000   | 30 Aug 18 |                   |                   |              | 0.00              | -613,541.80   | -613,541.80                       | 0.00          |
| FX DEAL TRANACTED ON 30 JAN 2018 USD / KRW EX.RATE 0.0009314 WITH NORTHERN     | -458,917,309.000   | 30 Jan 18 |                   |                   |              | 0.00              | -427,456.51   | -427,456.51                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR        | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-------------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                   |           |                   |                   |              |                   |              |                                   |               |
| <b>South Korean won - KRW</b>                                                 |                   |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANACTED ON 30 JAN 2018 USD / KRW EX.RATE 0.0009314 WITH NORTHERN    | -13,979,866.000   | 30 Jan 18 |                   |                   |              | 0.00              | -13,021.48   | -13,021.48                        | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 3,107,269,335.000 | 30 Jul 18 |                   |                   |              | 0.00              | 2,783,044.64 | 2,783,044.64                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 216,261,470.000   | 30 Jul 18 |                   |                   |              | 0.00              | 193,695.90   | 193,695.90                        | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 1,165,414,379.000 | 30 Jul 18 |                   |                   |              | 0.00              | 1,043,810.46 | 1,043,810.46                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 119,948,558.000   | 30 Jul 18 |                   |                   |              | 0.00              | 107,432.65   | 107,432.65                        | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 1,696,123,576.000 | 30 Jul 18 |                   |                   |              | 0.00              | 1,519,143.37 | 1,519,143.37                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 1,503,276,134.000 | 30 Jul 18 |                   |                   |              | 0.00              | 1,346,418.39 | 1,346,418.39                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 36,772,499.000    | 30 Jul 18 |                   |                   |              | 0.00              | 32,935.51    | 32,935.51                         | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 245,398,888.000   | 30 Jul 18 |                   |                   |              | 0.00              | 219,793.00   | 219,793.00                        | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 2,629,005,772.000 | 30 Jul 18 |                   |                   |              | 0.00              | 2,354,684.97 | 2,354,684.97                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | 2,964,233,514.000 | 30 Jul 18 |                   |                   |              | 0.00              | 2,654,933.73 | 2,654,933.73                      | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 USD / KRW EX.RATE 0.0008957 WITH NORTHERN    | -170,040,690.000  | 30 Jul 18 |                   |                   |              | 0.00              | -152,297.98  | -152,297.98                       | 0.00          |
| FX DEAL TRANACTED ON 30 JUL 2018 USD / KRW EX.RATE 0.0008957 WITH NORTHERN    | -97,632,816.000   | 30 Jul 18 |                   |                   |              | 0.00              | -87,445.42   | -87,445.42                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR         | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                    |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                    |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE 0.0008957 WITH NORTHERN      | -238,825,722.000   | 30 Jul 18 |                   |                   |              | 0.00              | -213,905.71   | -213,905.71                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE 0.0008957 WITH NORTHERN      | -31,421,192.000    | 30 Jul 18 |                   |                   |              | 0.00              | -28,142.58    | -28,142.58                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE 0.0008957 WITH NORTHERN      | -1,576,427,062.000 | 30 Jul 18 |                   |                   |              | 0.00              | -1,411,936.46 | -1,411,936.46                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | 70,168,067.000     | 30 Mar 18 |                   |                   |              | 0.00              | 65,975.33     | 65,975.33                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | 42,739,380.000     | 30 Mar 18 |                   |                   |              | 0.00              | 40,185.59     | 40,185.59                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | 91,513,176.000     | 30 Mar 18 |                   |                   |              | 0.00              | 86,045.02     | 86,045.02                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | 136,426,397.000    | 30 Mar 18 |                   |                   |              | 0.00              | 128,274.55    | 128,274.55                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | 348,379,103.000    | 30 Mar 18 |                   |                   |              | 0.00              | 327,562.51    | 327,562.51                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / KRW EX.RATE 0.0009255 WITH NORTHERN      | -146,487,982.000   | 30 May 18 |                   |                   |              | 0.00              | -135,574.25   | -135,530.35                       | 43.90         |
| FX DEAL TRANSACTED ON 30 NOV 2018 KRW / USD EX.RATE 1119.62 WITH NORTHERN TRUST  | 14,906,244.000     | 30 Nov 18 |                   |                   |              | 0.00              | 13,313.66     | 13,313.66                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | -97,632,319.000    | 30 Nov 18 |                   |                   |              | 0.00              | -87,084.63    | -87,084.63                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | -301,226,535.000   | 30 Nov 18 |                   |                   |              | 0.00              | -268,683.58   | -268,683.58                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | -125,200,965.000   | 30 Nov 18 |                   |                   |              | 0.00              | -111,674.90   | -111,674.90                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | -177,801,812.000 | 30 Nov 18 |                   |                   |              | 0.00              | -158,593.02 | -158,593.02                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | -116,341,888.000 | 30 Nov 18 |                   |                   |              | 0.00              | -103,772.91 | -103,772.91                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 KRW / USD EX.RATE 1140.26 WITH NORTHERN TRUST  | 85,724,905.000   | 30 Oct 18 |                   |                   |              | 0.00              | 75,180.14   | 75,180.14                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 KRW / USD EX.RATE 1113.4 WITH NORTHERN TRUST   | 199,871,812.000  | 31 Aug 18 |                   |                   |              | 0.00              | 179,514.83  | 179,514.83                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / KRW EX.RATE 0.0008981 WITH NORTHERN      | -670,851,791.000 | 31 Aug 18 |                   |                   |              | 0.00              | -602,525.41 | -602,525.41                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN      | -70,899,021.000  | 31 Jan 18 |                   |                   |              | 0.00              | -66,081.67  | -66,081.67                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN      | -63,818,197.000  | 31 Jan 18 |                   |                   |              | 0.00              | -59,481.96  | -59,481.96                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009343 WITH NORTHERN      | -38,327,592.000  | 31 Jan 18 |                   |                   |              | 0.00              | -35,810.47  | -35,810.47                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009343 WITH NORTHERN      | -366,403,250.000 | 31 Jan 18 |                   |                   |              | 0.00              | -342,340.16 | -342,340.16                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 KRW / USD EX.RATE 1116.11 WITH NORTHERN TRUST  | 406,645,023.000  | 31 Jul 18 |                   |                   |              | 0.00              | 364,341.35  | 364,341.35                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 KRW / USD EX.RATE 1116.11 WITH NORTHERN TRUST  | 157,816,249.000  | 31 Jul 18 |                   |                   |              | 0.00              | 141,398.47  | 141,398.47                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / KRW EX.RATE 0.0008938 WITH NORTHERN      | -130,909,517.000 | 31 Jul 18 |                   |                   |              | 0.00              | -117,004.68 | -117,004.68                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / KRW EX.RATE 0.0008948 WITH NORTHERN      | -54,584,525.000  | 31 Jul 18 |                   |                   |              | 0.00              | -48,844.78  | -48,844.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>South Korean won - KRW</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN      | -386,693,704.000 | 31 May 18 |                   |                   |              | 0.00              | -359,200.50   | -359,200.50                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN      | -275,668,240.000 | 31 May 18 |                   |                   |              | 0.00              | -256,068.74   | -256,068.74                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN      | -84,667,958.000  | 31 May 18 |                   |                   |              | 0.00              | -78,648.22    | -78,648.22                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 KRW / USD EX.RATE 1138.03 WITH NORTHERN TRUST  | 91,225,511.000   | 31 Oct 18 |                   |                   |              | 0.00              | 80,160.90     | 80,160.90                         | 0.00          |
| <b>Swedish krona - SEK</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 SEK / USD EX.RATE 9.107681 WITH NORTHERN TRUST | 5,905,445.600    | 14 Aug 18 |                   |                   |              | 0.00              | 648,402.77    | 648,402.77                        | 0.00          |
| <b>Thai baht - THB</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / THB EX.RATE 0.0301335 WITH NORTHERN      | -35,981,884.280  | 1 Aug 18  |                   |                   |              | 0.00              | -1,084,258.71 | -1,084,258.71                     | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST    | 960,880.200      | 1 Feb 18  |                   |                   |              | 0.00              | 30,659.87     | 30,659.87                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST    | 472,210.990      | 1 Feb 18  |                   |                   |              | 0.00              | 15,067.36     | 15,067.36                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST    | 1,985,392.200    | 1 Feb 18  |                   |                   |              | 0.00              | 63,350.10     | 63,350.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST    | 1,206,828.110    | 1 Feb 18  |                   |                   |              | 0.00              | 38,507.60     | 38,507.60                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST    | 546,753.240      | 1 Feb 18  |                   |                   |              | 0.00              | 17,445.86     | 17,445.86                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |              |                                   |               |
| <b>Thai baht - THB</b>                                                          |                |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST   | 1,037,093.290  | 1 Feb 18 |                   |                   |              | 0.00              | 33,091.68    | 33,091.68                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 THB / USD EX.RATE 32.08 WITH NORTHERN TRUST   | 33,010,223.980 | 1 Jun 18 |                   |                   |              | 0.00              | 1,028,997.01 | 1,028,997.01                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / THB EX.RATE 0.0302378 WITH NORTHERN     | -1,688,328.000 | 1 Nov 18 |                   |                   |              | 0.00              | -51,051.31   | -51,051.31                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / THB EX.RATE 0.0302378 WITH NORTHERN     | -1,450,224.000 | 1 Nov 18 |                   |                   |              | 0.00              | -43,851.57   | -43,851.57                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | 14,435,809.580 | 1 Oct 18 |                   |                   |              | 0.00              | 447,059.19   | 447,059.19                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | 14,148,709.760 | 1 Oct 18 |                   |                   |              | 0.00              | 438,168.07   | 438,168.07                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | 16,028,048.730 | 1 Oct 18 |                   |                   |              | 0.00              | 496,368.87   | 496,368.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | 7,022,203.570  | 1 Oct 18 |                   |                   |              | 0.00              | 217,468.97   | 217,468.97                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / THB EX.RATE 0.0301743 WITH NORTHERN     | -2,409,881.840 | 2 Aug 18 |                   |                   |              | 0.00              | -72,716.47   | -72,716.47                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / THB EX.RATE 0.0301743 WITH NORTHERN     | -2,571,253.860 | 2 Aug 18 |                   |                   |              | 0.00              | -77,585.75   | -77,585.75                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | -307,800.000   | 2 May 18 |                   |                   |              | 0.00              | -9,709.78    | -9,709.78                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | -303,406.800   | 2 May 18 |                   |                   |              | 0.00              | -9,571.19    | -9,571.19                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | -117,817.500   | 2 May 18 |                   |                   |              | 0.00              | -3,716.64    | -3,716.64                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Thai baht - THB</b>                                                          |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | 16,035,128.720 | 2 Oct 18 |                   |                   |              | 0.00              | 496,342.19 | 496,342.19                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | 9,022,380.610  | 2 Oct 18 |                   |                   |              | 0.00              | 279,273.60 | 279,273.60                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | 16,689,096.680 | 2 Oct 18 |                   |                   |              | 0.00              | 516,584.74 | 516,584.74                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / THB EX.RATE 0.0309271 WITH NORTHERN     | -88,065.900    | 2 Oct 18 |                   |                   |              | 0.00              | -2,723.62  | -2,723.62                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 7,835,573.300  | 3 Jan 18 |                   |                   |              | 0.00              | 241,540.48 | 241,540.48                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 8,608,681.130  | 3 Jan 18 |                   |                   |              | 0.00              | 265,372.41 | 265,372.41                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 8,485,098.770  | 3 Jan 18 |                   |                   |              | 0.00              | 261,562.85 | 261,562.85                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 3,526,458.250  | 3 Jan 18 |                   |                   |              | 0.00              | 108,707.10 | 108,707.10                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 13,403,825.540 | 3 Jan 18 |                   |                   |              | 0.00              | 413,188.21 | 413,188.21                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 7,673,492.280  | 3 Jan 18 |                   |                   |              | 0.00              | 236,544.15 | 236,544.15                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 10,661,822.870 | 3 Jan 18 |                   |                   |              | 0.00              | 328,662.85 | 328,662.85                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 2,397,559.360  | 3 Jan 18 |                   |                   |              | 0.00              | 73,907.50  | 73,907.50                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | 9,855,337.510  | 3 Jan 18 |                   |                   |              | 0.00              | 303,802.02 | 303,802.02                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |            |                                   |               |
| <b>Thai baht - THB</b>                                                        |                |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 9,444,712.490  | 3 Jan 18 |                   |                   |              | 0.00              | 291,144.03 | 291,144.03                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 5,050,093.420  | 3 Jan 18 |                   |                   |              | 0.00              | 155,674.89 | 155,674.89                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 8,753,469.390  | 3 Jan 18 |                   |                   |              | 0.00              | 269,835.68 | 269,835.68                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 2,442,545.610  | 3 Jan 18 |                   |                   |              | 0.00              | 75,294.25  | 75,294.25                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 11,006,914.650 | 3 Jan 18 |                   |                   |              | 0.00              | 339,300.70 | 339,300.70                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 2,976,962.530  | 3 Jan 18 |                   |                   |              | 0.00              | 91,768.27  | 91,768.27                         | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 11,744,790.260 | 3 Jan 18 |                   |                   |              | 0.00              | 362,046.56 | 362,046.56                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | 5,884,404.120  | 3 Jan 18 |                   |                   |              | 0.00              | 181,393.47 | 181,393.47                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN   | -119,879.550   | 3 May 18 |                   |                   |              | 0.00              | -3,781.69  | -3,781.69                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN   | -6,309.450     | 3 May 18 |                   |                   |              | 0.00              | -199.04    | -199.04                           | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315497 WITH NORTHERN   | -610,200.000   | 3 May 18 |                   |                   |              | 0.00              | -19,251.64 | -19,251.64                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / THB EX.RATE 0.0308983 WITH NORTHERN   | -748,305.000   | 3 Oct 18 |                   |                   |              | 0.00              | -23,121.38 | -23,121.38                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / THB EX.RATE 0.0308983 WITH NORTHERN   | -946,080.000   | 3 Oct 18 |                   |                   |              | 0.00              | -29,232.30 | -29,232.30                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN      | -390,889.800   | 3 Sep 18 |                   |                   |              | 0.00              | -11,917.37  | -11,917.37                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 THB / USD EX.RATE 31.18 WITH NORTHERN TRUST    | 6,753,174.800  | 4 Apr 18 |                   |                   |              | 0.00              | 216,586.75  | 216,586.75                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0315557 WITH NORTHERN      | -1,509,637.500 | 4 May 18 |                   |                   |              | 0.00              | -47,637.66  | -47,637.66                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0316256 WITH NORTHERN      | -2,050,920.000 | 4 May 18 |                   |                   |              | 0.00              | -64,861.48  | -64,861.48                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0316256 WITH NORTHERN      | -987,354.900   | 4 May 18 |                   |                   |              | 0.00              | -31,225.65  | -31,225.65                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / THB EX.RATE 0.0306697 WITH NORTHERN      | -195,210.000   | 4 Oct 18 |                   |                   |              | 0.00              | -5,987.03   | -5,987.03                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 THB / USD EX.RATE 31.21 WITH NORTHERN TRUST    | 5,133,375.200  | 5 Apr 18 |                   |                   |              | 0.00              | 164,478.54  | 164,478.54                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / THB EX.RATE 0.0304229 WITH NORTHERN      | -82,215.000    | 5 Sep 18 |                   |                   |              | 0.00              | -2,501.22   | -2,501.22                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / THB EX.RATE 0.0304925 WITH NORTHERN      | -916,498.800   | 5 Sep 18 |                   |                   |              | 0.00              | -27,946.30  | -27,946.30                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / THB EX.RATE 0.0313283 WITH NORTHERN      | -391,969.860   | 6 Jun 18 |                   |                   |              | 0.00              | -12,279.76  | -12,279.76                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / THB EX.RATE 0.0313381 WITH NORTHERN      | -3,169,214.240 | 7 Jun 18 |                   |                   |              | 0.00              | -99,317.27  | -99,317.27                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / THB EX.RATE 0.031506 WITH NORTHERN TRUST | -8,610,548.580 | 7 May 18 |                   |                   |              | 0.00              | -271,283.82 | -271,283.82                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN      | -3,564.000     | 7 Sep 18 |                   |                   |              | 0.00              | -108.66     | -108.66                           | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN      | -64,350.000    | 7 Sep 18  |                   |                   |              | 0.00              | -1,961.89   | -1,961.89                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN      | -6,048,869.070 | 8 May 18  |                   |                   |              | 0.00              | -189,828.00 | -189,828.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN      | -1,239,525.000 | 8 May 18  |                   |                   |              | 0.00              | -38,899.26  | -38,899.26                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN      | -6,295,627.780 | 8 May 18  |                   |                   |              | 0.00              | -197,571.87 | -197,571.87                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN      | -4,023,360.000 | 8 May 18  |                   |                   |              | 0.00              | -126,262.67 | -126,262.67                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN      | -1,231,920.000 | 8 May 18  |                   |                   |              | 0.00              | -38,660.60  | -38,660.60                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 THB / USD EX.RATE 32.81 WITH NORTHERN TRUST    | 756,857.770    | 8 Oct 18  |                   |                   |              | 0.00              | 23,067.90   | 23,067.90                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 THB / USD EX.RATE 32.81 WITH NORTHERN TRUST    | 1,752,907.200  | 8 Oct 18  |                   |                   |              | 0.00              | 53,426.00   | 53,426.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 THB / USD EX.RATE 31.23 WITH NORTHERN TRUST    | 5,101,546.040  | 9 Apr 18  |                   |                   |              | 0.00              | 163,354.02  | 163,354.02                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 THB / USD EX.RATE 33.15 WITH NORTHERN TRUST    | 2,557,469.110  | 9 Aug 18  |                   |                   |              | 0.00              | 77,148.39   | 77,148.39                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / THB EX.RATE 0.031407 WITH NORTHERN TRUST | -287,618.400   | 9 Feb 18  |                   |                   |              | 0.00              | -9,033.24   | -9,033.24                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 THB / USD EX.RATE 31.235 WITH NORTHERN TRUST   | 2,525,180.890  | 10 Apr 18 |                   |                   |              | 0.00              | 80,844.59   | 80,844.59                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 THB / USD EX.RATE 31.235 WITH NORTHERN TRUST   | 7,220,970.770  | 10 Apr 18 |                   |                   |              | 0.00              | 231,182.03  | 231,182.03                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 THB / USD EX.RATE 33.21 WITH NORTHERN TRUST    | 5,730,432.430   | 10 Aug 18 |                   |                   |              | 0.00              | 172,551.41  | 172,551.41                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | -130,345.200    | 10 May 18 |                   |                   |              | 0.00              | -4,053.02   | -4,053.02                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | -5,508.000      | 10 May 18 |                   |                   |              | 0.00              | -171.27     | -171.27                           | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | -99,450.000     | 10 May 18 |                   |                   |              | 0.00              | -3,092.35   | -3,092.35                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 THB / USD EX.RATE 31.18 WITH NORTHERN TRUST    | 13,670,663.750  | 11 Apr 18 |                   |                   |              | 0.00              | 438,443.35  | 438,443.35                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN      | -10,782,585.060 | 11 Dec 18 |                   |                   |              | 0.00              | -328,316.94 | -328,316.94                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN      | -2,973,972.910  | 11 Dec 18 |                   |                   |              | 0.00              | -90,553.95  | -90,553.95                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN      | -1,259,565.000  | 11 Dec 18 |                   |                   |              | 0.00              | -38,352.26  | -38,352.26                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / THB EX.RATE 0.031294 WITH NORTHERN TRUST | -108,864.000    | 11 May 18 |                   |                   |              | 0.00              | -3,406.79   | -3,406.79                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / THB EX.RATE 0.030446 WITH NORTHERN TRUST | -160,517.390    | 11 Sep 18 |                   |                   |              | 0.00              | -4,887.12   | -4,887.12                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / THB EX.RATE 0.030446 WITH NORTHERN TRUST | -64,613.110     | 11 Sep 18 |                   |                   |              | 0.00              | -1,967.21   | -1,967.21                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 THB / USD EX.RATE 31.13 WITH NORTHERN TRUST    | 3,425,627.890   | 12 Apr 18 |                   |                   |              | 0.00              | 110,042.66  | 110,042.66                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN      | -1,261,969.550  | 12 Dec 18 |                   |                   |              | 0.00              | -38,513.43  | -38,513.43                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Thai baht - THB</b>                                                          |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN     | -2,956,120.470  | 12 Dec 18 |                   |                   |              | 0.00              | -90,216.39    | -90,216.39                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / THB EX.RATE 0.0319275 WITH NORTHERN     | -5,605,773.560  | 12 Mar 18 |                   |                   |              | 0.00              | -178,978.12   | -178,978.12                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / THB EX.RATE 0.0319275 WITH NORTHERN     | -3,145,216.830  | 12 Mar 18 |                   |                   |              | 0.00              | -100,418.79   | -100,418.79                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304599 WITH NORTHERN     | -281,358.000    | 12 Sep 18 |                   |                   |              | 0.00              | -8,570.15     | -8,570.15                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304646 WITH NORTHERN     | -591,041.120    | 12 Sep 18 |                   |                   |              | 0.00              | -18,005.82    | -18,005.82                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304646 WITH NORTHERN     | -806,582.380    | 12 Sep 18 |                   |                   |              | 0.00              | -24,572.20    | -24,572.20                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / THB EX.RATE 0.0305614 WITH NORTHERN     | -740,745.910    | 13 Dec 18 |                   |                   |              | 0.00              | -22,638.24    | -22,638.24                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / THB EX.RATE 0.0305614 WITH NORTHERN     | -1,722,664.900  | 13 Dec 18 |                   |                   |              | 0.00              | -52,647.07    | -52,647.07                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / THB EX.RATE 0.0301023 WITH NORTHERN     | -15,766,972.770 | 13 Jul 18 |                   |                   |              | 0.00              | -474,622.90   | -474,622.90                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / THB EX.RATE 0.0302115 WITH NORTHERN     | -8,563,015.100  | 13 Nov 18 |                   |                   |              | 0.00              | -258,701.36   | -258,701.36                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / THB EX.RATE 0.02997 WITH NORTHERN TRUST | -44,899,025.180 | 14 Aug 18 |                   |                   |              | 0.00              | -1,345,624.79 | -1,345,624.79                     | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305176 WITH NORTHERN     | -7,790,365.380  | 14 Dec 18 |                   |                   |              | 0.00              | -237,743.08   | -237,743.08                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN     | -2,055,128.400  | 14 Dec 18 |                   |                   |              | 0.00              | -62,719.46    | -62,719.46                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN      | -4,784,069.370 | 14 Dec 18 |                   |                   |              | 0.00              | -146,002.67 | -146,002.67                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 THB / USD EX.RATE 31.42 WITH NORTHERN TRUST    | 4,472,344.300  | 14 Feb 18 |                   |                   |              | 0.00              | 142,340.68  | 142,340.68                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 THB / USD EX.RATE 31.42 WITH NORTHERN TRUST    | 2,306,621.020  | 14 Feb 18 |                   |                   |              | 0.00              | 73,412.51   | 73,412.51                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 THB / USD EX.RATE 33.31665 WITH NORTHERN TRUST | 2,339,823.690  | 15 Aug 18 |                   |                   |              | 0.00              | 70,229.86   | 70,229.86                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / THB EX.RATE 0.030015 WITH NORTHERN TRUST | -7,550,012.890 | 15 Aug 18 |                   |                   |              | 0.00              | -226,613.81 | -226,613.81                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / THB EX.RATE 0.030015 WITH NORTHERN TRUST | -3,227,182.290 | 15 Aug 18 |                   |                   |              | 0.00              | -96,863.95  | -96,863.95                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 THB / USD EX.RATE 31.91 WITH NORTHERN TRUST    | 4,737,145.470  | 15 Jan 18 |                   |                   |              | 0.00              | 148,453.32  | 148,453.32                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 THB / USD EX.RATE 31.91 WITH NORTHERN TRUST    | 2,458,590.110  | 15 Jan 18 |                   |                   |              | 0.00              | 77,047.64   | 77,047.64                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / THB EX.RATE 0.0309119 WITH NORTHERN      | -7,683,864.960 | 15 Jun 18 |                   |                   |              | 0.00              | -237,522.87 | -237,522.87                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / THB EX.RATE 0.0312989 WITH NORTHERN      | -929,734.200   | 15 May 18 |                   |                   |              | 0.00              | -29,099.66  | -29,099.66                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 THB / USD EX.RATE 33.27 WITH NORTHERN TRUST    | 17,392,839.130 | 16 Aug 18 |                   |                   |              | 0.00              | 522,778.45  | 522,778.45                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / THB EX.RATE 0.030024 WITH NORTHERN TRUST | -3,886,103.650 | 16 Aug 18 |                   |                   |              | 0.00              | -116,676.53 | -116,676.53                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / THB EX.RATE 0.030024 WITH NORTHERN TRUST | -1,651,594.060 | 16 Aug 18 |                   |                   |              | 0.00              | -49,587.52  | -49,587.52                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                        |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 THB / USD EX.RATE 31.23 WITH NORTHERN TRUST | 6,616,032.930  | 16 Feb 18 |                   |                   |              | 0.00              | 211,848.64  | 211,848.64                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0310994 WITH NORTHERN   | -2,128,680.000 | 16 May 18 |                   |                   |              | 0.00              | -66,200.59  | -66,200.59                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311284 WITH NORTHERN   | -94,500.000    | 16 May 18 |                   |                   |              | 0.00              | -2,941.63   | -2,941.63                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311284 WITH NORTHERN   | -990,933.300   | 16 May 18 |                   |                   |              | 0.00              | -30,846.17  | -30,846.17                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311721 WITH NORTHERN   | -90,272.700    | 16 May 18 |                   |                   |              | 0.00              | -2,813.99   | -2,813.99                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST | 10,844,087.730 | 17 Apr 18 |                   |                   |              | 0.00              | 347,901.44  | 347,901.44                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / THB EX.RATE 0.0320513 WITH NORTHERN   | -216,700.000   | 17 Apr 18 |                   |                   |              | 0.00              | -6,945.51   | -6,945.51                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 THB / USD EX.RATE 33.155914 WITH NORTHERN   | 18,121,463.110 | 17 Aug 18 |                   |                   |              | 0.00              | 546,552.97  | 546,552.97                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 THB / USD EX.RATE 33.204094 WITH NORTHERN   | 1,676,710.200  | 17 Aug 18 |                   |                   |              | 0.00              | 50,497.09   | 50,497.09                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / THB EX.RATE 0.0301168 WITH NORTHERN   | -2,052,331.590 | 17 Aug 18 |                   |                   |              | 0.00              | -61,809.59  | -61,809.59                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / THB EX.RATE 0.0301168 WITH NORTHERN   | -4,801,681.450 | 17 Aug 18 |                   |                   |              | 0.00              | -144,611.13 | -144,611.13                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN   | -8,268,015.120 | 17 Dec 18 |                   |                   |              | 0.00              | -252,027.53 | -252,027.53                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN   | -1,327,868.280 | 17 Dec 18 |                   |                   |              | 0.00              | -40,476.38  | -40,476.38                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |            |                                   |               |
| <b>Thai baht - THB</b>                                                          |                |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN     | -564,344.020   | 17 Dec 18 |                   |                   |              | 0.00              | -17,202.46 | -17,202.46                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 THB / USD EX.RATE 32.0 WITH NORTHERN TRUST    | 4,345,963.270  | 17 May 18 |                   |                   |              | 0.00              | 135,811.35 | 135,811.35                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.0311624 WITH NORTHERN     | -72,000.000    | 17 May 18 |                   |                   |              | 0.00              | -2,243.69  | -2,243.69                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.0311624 WITH NORTHERN     | -90,270.000    | 17 May 18 |                   |                   |              | 0.00              | -2,813.03  | -2,813.03                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.03125 WITH NORTHERN TRUST | -292,511.250   | 17 May 18 |                   |                   |              | 0.00              | -9,140.98  | -9,140.98                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / THB EX.RATE 0.0305998 WITH NORTHERN     | -37,422.000    | 17 Sep 18 |                   |                   |              | 0.00              | -1,145.10  | -1,145.10                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 THB / USD EX.RATE 32.72 WITH NORTHERN TRUST   | 13,089,805.160 | 18 Dec 18 |                   |                   |              | 0.00              | 400,055.17 | 400,055.17                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 THB / USD EX.RATE 33.32 WITH NORTHERN TRUST   | 4,021,865.080  | 18 Jul 18 |                   |                   |              | 0.00              | 120,704.23 | 120,704.23                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN     | -322,560.000   | 18 May 18 |                   |                   |              | 0.00              | -10,036.09 | -10,036.09                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / THB EX.RATE 0.0306326 WITH NORTHERN     | -227,451.600   | 18 Sep 18 |                   |                   |              | 0.00              | -6,967.43  | -6,967.43                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 THB / USD EX.RATE 32.682 WITH NORTHERN TRUST  | 2,833,809.400  | 19 Dec 18 |                   |                   |              | 0.00              | 86,708.57  | 86,708.57                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 THB / USD EX.RATE 33.35 WITH NORTHERN TRUST   | 9,139,519.850  | 19 Jul 18 |                   |                   |              | 0.00              | 274,048.57 | 274,048.57                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / THB EX.RATE 0.0305904 WITH NORTHERN     | -896,288.410   | 19 Jun 18 |                   |                   |              | 0.00              | -27,417.82 | -27,417.82                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 SEP 2018 THB / USD EX.RATE 32.555 WITH NORTHERN TRUST   | 1,705,343.920   | 19 Sep 18 |                   |                   |              | 0.00              | 52,383.47   | 52,383.47                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 THB / USD EX.RATE 33.16341 WITH NORTHERN TRUST | 10,081,293.120  | 20 Aug 18 |                   |                   |              | 0.00              | 303,988.44  | 303,988.44                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 THB / USD EX.RATE 33.2 WITH NORTHERN TRUST     | 2,495,999.940   | 20 Aug 18 |                   |                   |              | 0.00              | 75,180.72   | 75,180.72                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / THB EX.RATE 0.0301205 WITH NORTHERN      | -3,283,550.750  | 20 Aug 18 |                   |                   |              | 0.00              | -98,902.13  | -98,902.13                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / THB EX.RATE 0.0301205 WITH NORTHERN      | -1,407,236.040  | 20 Aug 18 |                   |                   |              | 0.00              | -42,386.63  | -42,386.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 THB / USD EX.RATE 32.739 WITH NORTHERN TRUST   | 11,815,369.590  | 20 Dec 18 |                   |                   |              | 0.00              | 360,895.86  | 360,895.86                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 THB / USD EX.RATE 33.48 WITH NORTHERN TRUST    | 3,004,479.950   | 20 Jul 18 |                   |                   |              | 0.00              | 89,739.54   | 89,739.54                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / THB EX.RATE 0.032041 WITH NORTHERN TRUST | -19,239,408.020 | 20 Mar 18 |                   |                   |              | 0.00              | -616,450.11 | -616,450.11                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -2,738,107.170  | 20 Nov 18 |                   |                   |              | 0.00              | -83,035.85  | -83,035.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -11,739,080.240 | 20 Nov 18 |                   |                   |              | 0.00              | -355,999.40 | -355,999.40                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -3,987,821.920  | 20 Nov 18 |                   |                   |              | 0.00              | -120,934.71 | -120,934.71                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -4,714,655.360  | 20 Nov 18 |                   |                   |              | 0.00              | -142,976.66 | -142,976.66                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -7,006,038.790  | 20 Nov 18 |                   |                   |              | 0.00              | -212,465.16 | -212,465.16                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -6,675,067.800  | 20 Nov 18 |                   |                   |              | 0.00              | -202,428.14 | -202,428.14                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | -4,741,702.240  | 20 Nov 18 |                   |                   |              | 0.00              | -143,796.88 | -143,796.88                       | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 THB / USD EX.RATE 32.335 WITH NORTHERN TRUST   | 2,462,990.920   | 20 Sep 18 |                   |                   |              | 0.00              | 76,171.05   | 76,171.05                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 THB / USD EX.RATE 32.866425 WITH NORTHERN      | 2,851,471.980   | 21 Aug 18 |                   |                   |              | 0.00              | 86,759.42   | 86,759.42                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / THB EX.RATE 0.0304262 WITH NORTHERN      | -7,238,325.810  | 21 Aug 18 |                   |                   |              | 0.00              | -220,234.66 | -220,234.66                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / THB EX.RATE 0.0304262 WITH NORTHERN      | -3,082,254.120  | 21 Aug 18 |                   |                   |              | 0.00              | -93,781.24  | -93,781.24                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 THB / USD EX.RATE 32.594 WITH NORTHERN TRUST   | 7,576,622.710   | 21 Dec 18 |                   |                   |              | 0.00              | 232,454.52  | 232,454.52                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST    | 3,157,127.750   | 21 May 18 |                   |                   |              | 0.00              | 98,138.88   | 98,138.88                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST    | 16,000,244.860  | 21 May 18 |                   |                   |              | 0.00              | 497,365.40  | 497,365.40                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST    | 3,346,001.870   | 21 May 18 |                   |                   |              | 0.00              | 104,010.01  | 104,010.01                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST    | 13,462,320.190  | 21 May 18 |                   |                   |              | 0.00              | 418,474.36  | 418,474.36                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN      | -16,020,150.700 | 21 May 18 |                   |                   |              | 0.00              | -497,984.17 | -497,984.17                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN      | -8,348,416.520  | 21 May 18 |                   |                   |              | 0.00              | -259,509.37 | -259,509.37                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN      | -9,047,567.430  | 21 May 18 |                   |                   |              | 0.00              | -281,242.38 | -281,242.38                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / THB EX.RATE 0.0302755 WITH NORTHERN      | -4,621,726.840  | 21 Nov 18 |                   |                   |              | 0.00              | -139,925.12 | -139,925.12                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 THB / USD EX.RATE 32.405 WITH NORTHERN TRUST   | 907,075.790     | 21 Sep 18 |                   |                   |              | 0.00              | 27,991.85   | 27,991.85                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN      | -56,138.400     | 21 Sep 18 |                   |                   |              | 0.00              | -1,731.86   | -1,731.86                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN      | -131,197.500    | 21 Sep 18 |                   |                   |              | 0.00              | -4,047.43   | -4,047.43                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 THB / USD EX.RATE 32.686149 WITH NORTHERN      | 3,846,438.800   | 22 Aug 18 |                   |                   |              | 0.00              | 117,677.94  | 117,677.94                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 THB / USD EX.RATE 32.71 WITH NORTHERN TRUST    | 4,714,245.400   | 22 Aug 18 |                   |                   |              | 0.00              | 144,122.45  | 144,122.45                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | -4,395,035.420  | 22 Aug 18 |                   |                   |              | 0.00              | -134,363.66 | -134,363.66                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | -8,041,191.560  | 22 Aug 18 |                   |                   |              | 0.00              | -245,832.82 | -245,832.82                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | -3,203,789.150  | 22 Aug 18 |                   |                   |              | 0.00              | -97,945.25  | -97,945.25                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | -16,036,202.850 | 22 Aug 18 |                   |                   |              | 0.00              | -490,253.83 | -490,253.83                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.030594 WITH NORTHERN TRUST | -3,202,168.660  | 22 Aug 18 |                   |                   |              | 0.00              | -97,967.14  | -97,967.14                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.030594 WITH NORTHERN TRUST | -1,363,886.650  | 22 Aug 18 |                   |                   |              | 0.00              | -41,726.75  | -41,726.75                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Thai baht - THB</b>                                                          |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / THB EX.RATE 0.0303601 WITH NORTHERN     | -1,519,069.400  | 22 Nov 18 |                   |                   |              | 0.00              | -46,119.05   | -46,119.05                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 THB / USD EX.RATE 32.605 WITH NORTHERN TRUST  | 2,212,911.570   | 22 Oct 18 |                   |                   |              | 0.00              | 67,870.31    | 67,870.31                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 THB / USD EX.RATE 32.605 WITH NORTHERN TRUST  | 5,167,310.460   | 22 Oct 18 |                   |                   |              | 0.00              | 158,482.15   | 158,482.15                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 THB / USD EX.RATE 31.36 WITH NORTHERN TRUST   | 64,934,932.110  | 23 Apr 18 |                   |                   |              | 0.00              | 2,070,629.21 | 2,070,629.21                      | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / THB EX.RATE 0.0318624 WITH NORTHERN     | -8,541,348.700  | 23 Apr 18 |                   |                   |              | 0.00              | -272,147.48  | -272,147.48                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.7836 WITH NORTHERN TRUST | 1,045,759.720   | 23 Aug 18 |                   |                   |              | 0.00              | 31,898.87    | 31,898.87                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.7836 WITH NORTHERN TRUST | 1,614,400.320   | 23 Aug 18 |                   |                   |              | 0.00              | 49,244.14    | 49,244.14                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.82 WITH NORTHERN TRUST   | 4,031,796.090   | 23 Aug 18 |                   |                   |              | 0.00              | 122,845.71   | 122,845.71                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / THB EX.RATE 0.0304692 WITH NORTHERN     | -4,412,528.010  | 23 Aug 18 |                   |                   |              | 0.00              | -134,446.31  | -134,446.31                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / THB EX.RATE 0.0304692 WITH NORTHERN     | -10,368,451.450 | 23 Aug 18 |                   |                   |              | 0.00              | -315,918.69  | -315,918.69                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 THB / USD EX.RATE 33.3075 WITH NORTHERN TRUST | 4,582,076.700   | 23 Jul 18 |                   |                   |              | 0.00              | 137,568.92   | 137,568.92                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / THB EX.RATE 0.0311042 WITH NORTHERN     | -956,709.000    | 23 May 18 |                   |                   |              | 0.00              | -29,757.67   | -29,757.67                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / THB EX.RATE 0.0311429 WITH NORTHERN     | -8,793,527.670  | 23 May 18 |                   |                   |              | 0.00              | -273,856.36  | -273,856.36                       | 0.00          |

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# 5500 Supplemental Reporting

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                          |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN     | -15,224,211.440 | 24 Apr 18 |                   |                   |              | 0.00              | -482,848.44 | -482,848.44                       | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN     | -4,290,733.670  | 24 Apr 18 |                   |                   |              | 0.00              | -136,084.16 | -136,084.16                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 THB / USD EX.RATE 32.833575 WITH NORTHERN     | 4,050,447.380   | 24 Aug 18 |                   |                   |              | 0.00              | 123,362.97  | 123,362.97                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 THB / USD EX.RATE 32.8865 WITH NORTHERN TRUST | 2,939,455.470   | 24 Aug 18 |                   |                   |              | 0.00              | 89,381.83   | 89,381.83                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / THB EX.RATE 0.0304076 WITH NORTHERN     | -4,421,109.390  | 24 Aug 18 |                   |                   |              | 0.00              | -134,435.39 | -134,435.39                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / THB EX.RATE 0.0304076 WITH NORTHERN     | -1,883,432.250  | 24 Aug 18 |                   |                   |              | 0.00              | -57,270.68  | -57,270.68                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 THB / USD EX.RATE 33.44 WITH NORTHERN TRUST   | 7,465,397.440   | 24 Jul 18 |                   |                   |              | 0.00              | 223,247.53  | 223,247.53                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / THB EX.RATE 0.0311488 WITH NORTHERN     | -325,149.300    | 24 May 18 |                   |                   |              | 0.00              | -10,128.00  | -10,128.00                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / THB EX.RATE 0.0311488 WITH NORTHERN     | -69,904.800     | 24 May 18 |                   |                   |              | 0.00              | -2,177.45   | -2,177.45                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 THB / USD EX.RATE 32.47 WITH NORTHERN TRUST   | 1,301,337.850   | 24 Sep 18 |                   |                   |              | 0.00              | 40,078.16   | 40,078.16                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | 7,507,126.670   | 25 Apr 18 |                   |                   |              | 0.00              | 238,472.89  | 238,472.89                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN     | -10,355,845.640 | 25 Apr 18 |                   |                   |              | 0.00              | -328,965.87 | -328,965.87                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN     | -6,476,625.730  | 25 Apr 18 |                   |                   |              | 0.00              | -205,737.79 | -205,737.79                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                 |           |                   |                   |              |                   |              |                                   |               |
| <b>Thai baht - THB</b>                                                          |                 |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN     | -36,540.000     | 25 Apr 18 |                   |                   |              | 0.00              | -1,160.74    | -1,160.74                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN     | -26,587,364.320 | 25 Apr 18 |                   |                   |              | 0.00              | -844,579.55  | -844,579.55                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN     | -78,926.400     | 25 Apr 18 |                   |                   |              | 0.00              | -2,507.19    | -2,507.19                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 THB / USD EX.RATE 32.94 WITH NORTHERN TRUST   | 4,095,665.080   | 25 Jun 18 |                   |                   |              | 0.00              | 124,337.13   | 124,337.13                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / THB EX.RATE 0.0313185 WITH NORTHERN     | -1,486,890.000  | 25 May 18 |                   |                   |              | 0.00              | -46,567.18   | -46,567.18                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 THB / USD EX.RATE 32.9053 WITH NORTHERN TRUST | 15,313,324.630  | 25 Oct 18 |                   |                   |              | 0.00              | 465,375.63   | 465,375.63                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 THB / USD EX.RATE 32.435 WITH NORTHERN TRUST  | 3,906,636.660   | 25 Sep 18 |                   |                   |              | 0.00              | 120,445.10   | 120,445.10                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / THB EX.RATE 0.0307977 WITH NORTHERN     | -1,508,760.000  | 25 Sep 18 |                   |                   |              | 0.00              | -46,466.28   | -46,466.28                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / THB EX.RATE 0.0316907 WITH NORTHERN     | -18,231,633.140 | 26 Apr 18 |                   |                   |              | 0.00              | -577,773.19  | -577,773.19                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / THB EX.RATE 0.0318573 WITH NORTHERN     | -4,978,473.690  | 26 Jan 18 |                   |                   |              | 0.00              | -158,600.63  | -158,600.63                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 THB / USD EX.RATE 32.445 WITH NORTHERN TRUST  | 4,145,167.980   | 26 Sep 18 |                   |                   |              | 0.00              | 127,759.84   | 127,759.84                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / THB EX.RATE 0.0316156 WITH NORTHERN     | -187,425.000    | 27 Apr 18 |                   |                   |              | 0.00              | -5,925.55    | -5,925.55                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 THB / USD EX.RATE 31.25 WITH NORTHERN TRUST   | 50,586,924.040  | 27 Feb 18 |                   |                   |              | 0.00              | 1,618,781.57 | 1,618,781.57                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |               |           |                   |                   |              |                   |            |                                   |               |
| <b>Thai baht - THB</b>                                                        |               |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / THB EX.RATE 0.0308119 WITH NORTHERN   | -991,260.000  | 27 Sep 18 |                   |                   |              | 0.00              | -30,542.60 | -30,542.60                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 6,051,362.690 | 28 Feb 18 |                   |                   |              | 0.00              | 192,228.80 | 192,228.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,814,303.880 | 28 Feb 18 |                   |                   |              | 0.00              | 89,399.74  | 89,399.74                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 3,025,879.880 | 28 Feb 18 |                   |                   |              | 0.00              | 96,120.71  | 96,120.71                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,892,787.500 | 28 Feb 18 |                   |                   |              | 0.00              | 91,892.87  | 91,892.87                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,842,204.390 | 28 Feb 18 |                   |                   |              | 0.00              | 90,286.04  | 90,286.04                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 3,429,105.520 | 28 Feb 18 |                   |                   |              | 0.00              | 108,929.65 | 108,929.65                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,851,084.320 | 28 Feb 18 |                   |                   |              | 0.00              | 90,568.12  | 90,568.12                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,827,331.120 | 28 Feb 18 |                   |                   |              | 0.00              | 89,813.57  | 89,813.57                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 3,798,911.020 | 28 Feb 18 |                   |                   |              | 0.00              | 120,676.97 | 120,676.97                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,882,952.040 | 28 Feb 18 |                   |                   |              | 0.00              | 91,580.43  | 91,580.43                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 3,160,756.400 | 28 Feb 18 |                   |                   |              | 0.00              | 100,405.22 | 100,405.22                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | 2,884,202.730 | 28 Feb 18 |                   |                   |              | 0.00              | 91,620.16  | 91,620.16                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -15,279,499.870 | 28 Feb 18 |                   |                   |              | 0.00              | -485,371.66 | -485,371.66                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -9,238,312.800  | 28 Feb 18 |                   |                   |              | 0.00              | -293,466.10 | -293,466.10                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -10,924,797.430 | 28 Feb 18 |                   |                   |              | 0.00              | -347,039.31 | -347,039.31                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -3,432,591.000  | 28 Feb 18 |                   |                   |              | 0.00              | -109,040.37 | -109,040.37                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -6,646,702.380  | 28 Feb 18 |                   |                   |              | 0.00              | -211,140.48 | -211,140.48                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN      | -9,251,653.220  | 28 Feb 18 |                   |                   |              | 0.00              | -293,889.87 | -293,889.87                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 THB / USD EX.RATE 33.03 WITH NORTHERN TRUST    | 12,279,647.650  | 28 Jun 18 |                   |                   |              | 0.00              | 371,772.56  | 371,772.56                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / THB EX.RATE 0.030248 WITH NORTHERN TRUST | -8,446,236.560  | 28 Jun 18 |                   |                   |              | 0.00              | -255,482.05 | -255,482.05                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | 7,170,469.970   | 28 Mar 18 |                   |                   |              | 0.00              | 230,043.95  | 230,043.95                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | 15,074,728.820  | 28 Mar 18 |                   |                   |              | 0.00              | 483,629.41  | 483,629.41                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | 9,934,111.530   | 28 Mar 18 |                   |                   |              | 0.00              | 318,707.46  | 318,707.46                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | -623,925.000    | 28 May 18 |                   |                   |              | 0.00              | -19,555.71  | -19,555.71                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | -337,500.000    | 28 May 18 |                   |                   |              | 0.00              | -10,578.28  | -10,578.28                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>Thai baht - THB</b>                                                           |                 |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | -301,781.700    | 28 May 18 |                   |                   |              | 0.00              | -9,458.76     | -9,458.76                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | -379,355.420    | 28 May 18 |                   |                   |              | 0.00              | -11,890.16    | -11,890.16                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | -9,292,226.980  | 28 May 18 |                   |                   |              | 0.00              | -291,246.73   | -291,246.73                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN      | -108,621.000    | 28 Sep 18 |                   |                   |              | 0.00              | -3,350.95     | -3,350.95                         | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / THB EX.RATE 0.0306044 WITH NORTHERN      | -34,965.000     | 29 Aug 18 |                   |                   |              | 0.00              | -1,070.08     | -1,070.08                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / THB EX.RATE 0.030147 WITH NORTHERN TRUST | -735,930.000    | 29 Oct 18 |                   |                   |              | 0.00              | -22,186.08    | -22,186.08                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | -272,141.100    | 30 Apr 18 |                   |                   |              | 0.00              | -8,631.18     | -8,631.18                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | -11,290.500     | 30 Apr 18 |                   |                   |              | 0.00              | -358.09       | -358.09                           | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | -145,647.450    | 30 Apr 18 |                   |                   |              | 0.00              | -4,619.33     | -4,619.33                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / THB EX.RATE 0.0305857 WITH NORTHERN      | -37,833,212.370 | 30 Aug 18 |                   |                   |              | 0.00              | -1,157,155.91 | -1,157,155.91                     | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 THB / USD EX.RATE 31.22 WITH NORTHERN TRUST    | 866,848.780     | 30 Mar 18 |                   |                   |              | 0.00              | 27,765.82     | 27,765.82                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 THB / USD EX.RATE 31.22 WITH NORTHERN TRUST    | 1,963,619.650   | 30 Mar 18 |                   |                   |              | 0.00              | 62,896.21     | 62,896.21                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN      | -1,629,000.000  | 30 May 18 |                   |                   |              | 0.00              | -50,637.24    | -50,637.24                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |             |                                   |               |
| <b>Thai baht - THB</b>                                                         |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN    | -37,998.000    | 30 May 18 |                   |                   |              | 0.00              | -1,182.27   | -1,182.27                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN    | -87,318.000    | 30 May 18 |                   |                   |              | 0.00              | -2,716.80   | -2,716.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / THB EX.RATE 0.0303628 WITH NORTHERN    | -1,969,394.630 | 30 Nov 18 |                   |                   |              | 0.00              | -59,796.41  | -59,796.41                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / THB EX.RATE 0.0303628 WITH NORTHERN    | -5,903,306.430 | 30 Nov 18 |                   |                   |              | 0.00              | -179,241.12 | -179,241.12                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 THB / USD EX.RATE 32.04 WITH NORTHERN TRUST  | 8,048,789.670  | 31 May 18 |                   |                   |              | 0.00              | 251,210.66  | 251,210.66                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / THB EX.RATE 0.0311867 WITH NORTHERN    | -2,070,900.000 | 31 May 18 |                   |                   |              | 0.00              | -64,584.44  | -64,584.44                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 THB / USD EX.RATE 33.26 WITH NORTHERN TRUST  | 5,460,191.680  | 31 Oct 18 |                   |                   |              | 0.00              | 164,166.92  | 164,166.92                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 THB / USD EX.RATE 33.26 WITH NORTHERN TRUST  | 12,571,739.990 | 31 Oct 18 |                   |                   |              | 0.00              | 377,983.76  | 377,983.76                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE 0.0300463 WITH NORTHERN    | -151,042.500   | 31 Oct 18 |                   |                   |              | 0.00              | -4,538.26   | -4,538.26                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE 0.0300463 WITH NORTHERN    | -215,775.000   | 31 Oct 18 |                   |                   |              | 0.00              | -6,483.23   | -6,483.23                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE 0.0300481 WITH NORTHERN    | -406,800.000   | 31 Oct 18 |                   |                   |              | 0.00              | -12,223.56  | -12,223.56                        | 0.00          |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST | -552,501.600   | 1 Aug 18  |                   |                   |              | 0.00              | -552,501.60 | -552,501.60                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 INR / USD EX.RATE 68.61 WITH NORTHERN TRUST   | -28,536.020    | 1 Aug 18 |                   |                   |              | 0.00              | -28,536.02    | -28,536.02                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 KRW / USD EX.RATE 1121.82 WITH NORTHERN TRUST | -104,131.800   | 1 Aug 18 |                   |                   |              | 0.00              | -104,131.80   | -104,131.80                       | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 TWD / USD EX.RATE 30.617 WITH NORTHERN TRUST  | -0.330         | 1 Aug 18 |                   |                   |              | 0.00              | -0.33         | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN     | 713.980        | 1 Aug 18 |                   |                   |              | 0.00              | 713.98        | 713.98                            | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN     | 25,498.210     | 1 Aug 18 |                   |                   |              | 0.00              | 25,498.21     | 25,498.21                         | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 387,723.240    | 1 Aug 18 |                   |                   |              | 0.00              | 387,723.24    | 387,723.24                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 244,417.060    | 1 Aug 18 |                   |                   |              | 0.00              | 244,417.06    | 244,417.06                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 244,617.350    | 1 Aug 18 |                   |                   |              | 0.00              | 244,617.35    | 244,617.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 191,790.210    | 1 Aug 18 |                   |                   |              | 0.00              | 191,790.21    | 191,790.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 231,194.780    | 1 Aug 18 |                   |                   |              | 0.00              | 231,194.78    | 231,194.78                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / INR EX.RATE 0.0145751 WITH NORTHERN     | 324,340.350    | 1 Aug 18 |                   |                   |              | 0.00              | 324,340.35    | 324,340.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / JPY EX.RATE 0.0089288 WITH NORTHERN     | 49,257,322.290 | 1 Aug 18 |                   |                   |              | 0.00              | 49,257,322.29 | 49,257,322.29                     | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / KRW EX.RATE 0.0008914 WITH NORTHERN     | 81,933.510     | 1 Aug 18 |                   |                   |              | 0.00              | 81,933.51     | 81,933.51                         | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN     | 337,064.950   | 1 Aug 18 |                   |                   |              | 0.00              | 337,064.95   | 337,064.95                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN     | 828,888.300   | 1 Aug 18 |                   |                   |              | 0.00              | 828,888.30   | 828,888.30                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / MYR EX.RATE 0.2457123 WITH NORTHERN     | 188,805.250   | 1 Aug 18 |                   |                   |              | 0.00              | 188,805.25   | 188,805.25                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / THB EX.RATE 0.0301335 WITH NORTHERN     | 1,084,258.710 | 1 Aug 18 |                   |                   |              | 0.00              | 1,084,258.71 | 1,084,258.71                      | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN     | 172,837.640   | 1 Aug 18 |                   |                   |              | 0.00              | 172,837.64   | 172,837.64                        | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN     | 3,044.880     | 1 Aug 18 |                   |                   |              | 0.00              | 3,044.88     | 3,044.88                          | 0.00          |
| FX DEAL TRANSACTED ON 01 AUG 2018 USD / TWD EX.RATE 0.0326616 WITH NORTHERN     | 75,496.000    | 1 Aug 18 |                   |                   |              | 0.00              | 75,496.00    | 75,496.00                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | -52,275.960   | 1 Feb 18 |                   |                   |              | 0.00              | -52,275.96   | -52,275.96                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | -73,917.990   | 1 Feb 18 |                   |                   |              | 0.00              | -73,917.99   | -73,917.99                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | -164,184.200  | 1 Feb 18 |                   |                   |              | 0.00              | -164,184.20  | -164,184.20                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13401.0 WITH NORTHERN TRUST | -38,046.030   | 1 Feb 18 |                   |                   |              | 0.00              | -38,046.03   | -38,046.03                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 IDR / USD EX.RATE 13407.0 WITH NORTHERN TRUST | -139,781.180  | 1 Feb 18 |                   |                   |              | 0.00              | -139,781.18  | -139,781.18                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST  | -181,022.420  | 1 Feb 18 |                   |                   |              | 0.00              | -181,022.42  | -181,022.42                       | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -26,594.580  | 1 Feb 18 |                   |                   |              | 0.00              | -26,594.58  | -26,594.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -52,446.010  | 1 Feb 18 |                   |                   |              | 0.00              | -52,446.01  | -52,446.01                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -393,022.250 | 1 Feb 18 |                   |                   |              | 0.00              | -393,022.25 | -393,022.25                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -97,301.290  | 1 Feb 18 |                   |                   |              | 0.00              | -97,301.29  | -97,301.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -24,081.580  | 1 Feb 18 |                   |                   |              | 0.00              | -24,081.58  | -24,081.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -351,984.450 | 1 Feb 18 |                   |                   |              | 0.00              | -351,984.45 | -351,984.45                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -188,383.660 | 1 Feb 18 |                   |                   |              | 0.00              | -188,383.66 | -188,383.66                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -31,231.500  | 1 Feb 18 |                   |                   |              | 0.00              | -31,231.50  | -31,231.50                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -89,146.100  | 1 Feb 18 |                   |                   |              | 0.00              | -89,146.10  | -89,146.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.535 WITH NORTHERN TRUST | -230,152.140 | 1 Feb 18 |                   |                   |              | 0.00              | -230,152.14 | -230,152.14                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN    | -18,535.100  | 1 Feb 18 |                   |                   |              | 0.00              | -18,535.10  | -18,535.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN    | -110,297.920 | 1 Feb 18 |                   |                   |              | 0.00              | -110,297.92 | -110,297.92                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN    | -116,683.850 | 1 Feb 18 |                   |                   |              | 0.00              | -116,683.85 | -116,683.85                       | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 INR / USD EX.RATE 63.644531 WITH NORTHERN     | -139,472.550 | 1 Feb 18 |                   |                   |              | 0.00              | -139,472.55 | -139,472.55                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -25,399.530  | 1 Feb 18 |                   |                   |              | 0.00              | -25,399.53  | -25,399.53                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -39,166.580  | 1 Feb 18 |                   |                   |              | 0.00              | -39,166.58  | -39,166.58                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -28,294.530  | 1 Feb 18 |                   |                   |              | 0.00              | -28,294.53  | -28,294.53                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -676,417.340 | 1 Feb 18 |                   |                   |              | 0.00              | -676,417.34 | -676,417.34                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -405,816.790 | 1 Feb 18 |                   |                   |              | 0.00              | -405,816.79 | -405,816.79                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -133,016.390 | 1 Feb 18 |                   |                   |              | 0.00              | -133,016.39 | -133,016.39                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -27,440.870  | 1 Feb 18 |                   |                   |              | 0.00              | -27,440.87  | -27,440.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -37,657.400  | 1 Feb 18 |                   |                   |              | 0.00              | -37,657.40  | -37,657.40                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -433,001.590 | 1 Feb 18 |                   |                   |              | 0.00              | -433,001.59 | -433,001.59                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -49,033.380  | 1 Feb 18 |                   |                   |              | 0.00              | -49,033.38  | -49,033.38                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -202,314.030 | 1 Feb 18 |                   |                   |              | 0.00              | -202,314.03 | -202,314.03                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -167,804.470 | 1 Feb 18 |                   |                   |              | 0.00              | -167,804.47 | -167,804.47                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -41,514.470  | 1 Feb 18 |                   |                   |              | 0.00              | -41,514.47  | -41,514.47                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -95,629.760  | 1 Feb 18 |                   |                   |              | 0.00              | -95,629.76  | -95,629.76                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -175,552.950 | 1 Feb 18 |                   |                   |              | 0.00              | -175,552.95 | -175,552.95                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -104,219.240 | 1 Feb 18 |                   |                   |              | 0.00              | -104,219.24 | -104,219.24                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -301,164.020 | 1 Feb 18 |                   |                   |              | 0.00              | -301,164.02 | -301,164.02                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -33,307.670  | 1 Feb 18 |                   |                   |              | 0.00              | -33,307.67  | -33,307.67                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -310,766.400 | 1 Feb 18 |                   |                   |              | 0.00              | -310,766.40 | -310,766.40                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -114,688.860 | 1 Feb 18 |                   |                   |              | 0.00              | -114,688.86 | -114,688.86                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -14,727.000  | 1 Feb 18 |                   |                   |              | 0.00              | -14,727.00  | -14,727.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1071.52 WITH NORTHERN TRUST | -42,372.970  | 1 Feb 18 |                   |                   |              | 0.00              | -42,372.97  | -42,372.97                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST | -77,695.040  | 1 Feb 18 |                   |                   |              | 0.00              | -77,695.04  | -77,695.04                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST | -138,552.350 | 1 Feb 18 |                   |                   |              | 0.00              | -138,552.35 | -138,552.35                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 KRW / USD EX.RATE 1073.02 WITH NORTHERN TRUST | -515,945.980 | 1 Feb 18 |                   |                   |              | 0.00              | -515,945.98 | -515,945.98                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                   | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                   |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -38,507.600  | 1 Feb 18 |                   |                   |              | 0.00              | -38,507.60  | -38,507.60                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -33,091.680  | 1 Feb 18 |                   |                   |              | 0.00              | -33,091.68  | -33,091.68                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -30,659.870  | 1 Feb 18 |                   |                   |              | 0.00              | -30,659.87  | -30,659.87                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -17,445.860  | 1 Feb 18 |                   |                   |              | 0.00              | -17,445.86  | -17,445.86                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -15,067.360  | 1 Feb 18 |                   |                   |              | 0.00              | -15,067.36  | -15,067.36                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 THB / USD EX.RATE 31.34 WITH NORTHERN TRUST     | -63,350.100  | 1 Feb 18 |                   |                   |              | 0.00              | -63,350.10  | -63,350.10                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST    | -208,118.890 | 1 Feb 18 |                   |                   |              | 0.00              | -208,118.89 | -208,118.89                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST    | -116,522.210 | 1 Feb 18 |                   |                   |              | 0.00              | -116,522.21 | -116,522.21                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST    | -343,312.280 | 1 Feb 18 |                   |                   |              | 0.00              | -343,312.28 | -343,312.28                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 TWD / USD EX.RATE 29.128 WITH NORTHERN TRUST    | -125,605.670 | 1 Feb 18 |                   |                   |              | 0.00              | -125,605.67 | -125,605.67                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / INR EX.RATE 0.015722 WITH NORTHERN TRUST  | 5,255.530    | 1 Feb 18 |                   |                   |              | 0.00              | 5,255.53    | 5,255.53                          | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / INR EX.RATE 0.0157394 WITH NORTHERN TRUST | 55,772.460   | 1 Feb 18 |                   |                   |              | 0.00              | 55,772.46   | 55,772.46                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.009146 WITH NORTHERN TRUST  | 5,203.210    | 1 Feb 18 |                   |                   |              | 0.00              | 5,203.21    | 5,203.21                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN    | 109,371.510    | 1 Feb 18 |                   |                   |              | 0.00              | 109,371.51    | 109,371.51                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN    | 569,805.670    | 1 Feb 18 |                   |                   |              | 0.00              | 569,805.67    | 569,805.67                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN    | 177,808.000    | 1 Feb 18 |                   |                   |              | 0.00              | 177,808.00    | 177,808.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009349 WITH NORTHERN    | 98,975.400     | 1 Feb 18 |                   |                   |              | 0.00              | 98,975.40     | 98,975.40                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / KRW EX.RATE 0.0009349 WITH NORTHERN    | 35,502.490     | 1 Feb 18 |                   |                   |              | 0.00              | 35,502.49     | 35,502.49                         | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB 2018 USD / PKR EX.RATE 0.0090498 WITH NORTHERN    | 11,748.530     | 1 Feb 18 |                   |                   |              | 0.00              | 11,748.53     | 11,748.53                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 CNH / USD EX.RATE 6.4071 WITH NORTHERN TRUST | -513,473.430   | 1 Jun 18 |                   |                   |              | 0.00              | -513,473.43   | -513,473.43                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 INR / USD EX.RATE 67.095 WITH NORTHERN TRUST | -196,074.460   | 1 Jun 18 |                   |                   |              | 0.00              | -196,074.46   | -196,074.46                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 THB / USD EX.RATE 32.08 WITH NORTHERN TRUST  | -1,028,997.010 | 1 Jun 18 |                   |                   |              | 0.00              | -1,028,997.01 | -1,028,997.01                     | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 TWD / USD EX.RATE 29.915 WITH NORTHERN TRUST | -247,613.470   | 1 Jun 18 |                   |                   |              | 0.00              | -247,613.47   | -247,613.47                       | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CNH EX.RATE 0.1560769 WITH NORTHERN    | 109,263.290    | 1 Jun 18 |                   |                   |              | 0.00              | 109,263.29    | 109,263.29                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / CNH EX.RATE 0.1560769 WITH NORTHERN    | 17,472.070     | 1 Jun 18 |                   |                   |              | 0.00              | 17,472.07     | 17,472.07                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / INR EX.RATE 0.0148821 WITH NORTHERN    | 6,924.670      | 1 Jun 18 |                   |                   |              | 0.00              | 6,924.67      | 6,924.67                          | 0.00          |

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Northern Trust

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091591 WITH NORTHERN      | 104,514.210  | 1 Jun 18 |                   |                   |              | 0.00              | 104,514.21  | 104,514.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | 400,756.610  | 1 Jun 18 |                   |                   |              | 0.00              | 400,756.61  | 400,756.61                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | 101,502.440  | 1 Jun 18 |                   |                   |              | 0.00              | 101,502.44  | 101,502.44                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / KRW EX.RATE 0.000929 WITH NORTHERN TRUST | 294,758.590  | 1 Jun 18 |                   |                   |              | 0.00              | 294,758.59  | 294,758.59                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2508844 WITH NORTHERN      | 5,791.670    | 1 Jun 18 |                   |                   |              | 0.00              | 5,791.67    | 5,791.67                          | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2511616 WITH NORTHERN      | 17,726.030   | 1 Jun 18 |                   |                   |              | 0.00              | 17,726.03   | 17,726.03                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / MYR EX.RATE 0.2511616 WITH NORTHERN      | 499,094.350  | 1 Jun 18 |                   |                   |              | 0.00              | 499,094.35  | 499,094.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.0333912 WITH NORTHERN      | 170,680.550  | 1 Jun 18 |                   |                   |              | 0.00              | 170,680.55  | 170,680.55                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | 21,207.450   | 1 Jun 18 |                   |                   |              | 0.00              | 21,207.45   | 21,207.45                         | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | 102,544.210  | 1 Jun 18 |                   |                   |              | 0.00              | 102,544.21  | 102,544.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 JUN 2018 USD / TWD EX.RATE 0.033428 WITH NORTHERN TRUST | 27,083.840   | 1 Jun 18 |                   |                   |              | 0.00              | 27,083.84   | 27,083.84                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 INR / USD EX.RATE 65.095 WITH NORTHERN TRUST   | -149,025.280 | 1 Mar 18 |                   |                   |              | 0.00              | -149,025.28 | -149,025.28                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 JPY / USD EX.RATE 106.739 WITH NORTHERN TRUST  | -129,489.980 | 1 Mar 18 |                   |                   |              | 0.00              | -129,489.98 | -129,489.98                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST   | -104,645.970 | 1 Mar 18 |                   |                   |              | 0.00              | -104,645.97 | -104,645.97                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST   | -185,181.910 | 1 Mar 18 |                   |                   |              | 0.00              | -185,181.91 | -185,181.91                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST   | -197,621.070 | 1 Mar 18 |                   |                   |              | 0.00              | -197,621.07 | -197,621.07                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST   | -209,061.910 | 1 Mar 18 |                   |                   |              | 0.00              | -209,061.91 | -209,061.91                       | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 PHP / USD EX.RATE 51.95 WITH NORTHERN TRUST   | -99,055.610  | 1 Mar 18 |                   |                   |              | 0.00              | -99,055.61  | -99,055.61                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / IDR EX.RATE 0.0000725 WITH NORTHERN     | 55,081.480   | 1 Mar 18 |                   |                   |              | 0.00              | 55,081.48   | 55,081.48                         | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN     | 239,836.920  | 1 Mar 18 |                   |                   |              | 0.00              | 239,836.92  | 239,836.92                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN     | 193,174.450  | 1 Mar 18 |                   |                   |              | 0.00              | 193,174.45  | 193,174.45                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / INR EX.RATE 0.0153457 WITH NORTHERN     | 715,565.000  | 1 Mar 18 |                   |                   |              | 0.00              | 715,565.00  | 715,565.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 MAR 2018 USD / PHP EX.RATE 0.0192493 WITH NORTHERN     | 123,871.210  | 1 Mar 18 |                   |                   |              | 0.00              | 123,871.21  | 123,871.21                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 INR / USD EX.RATE 73.725 WITH NORTHERN TRUST  | -869,405.570 | 1 Nov 18 |                   |                   |              | 0.00              | -869,405.57 | -869,405.57                       | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 KRW / USD EX.RATE 1137.19 WITH NORTHERN TRUST | -30,388.640  | 1 Nov 18 |                   |                   |              | 0.00              | -30,388.64  | -30,388.64                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN     | 3,021.270    | 1 Nov 18 |                   |                   |              | 0.00              | 3,021.27    | 3,021.27                          | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                    | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                    |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE<br>0.0135428 WITH NORTHERN     | 19,981.390   | 1 Nov 18 |                   |                   |              | 0.00              | 19,981.39   | 19,981.39                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE<br>0.0135428 WITH NORTHERN     | 51,264.100   | 1 Nov 18 |                   |                   |              | 0.00              | 51,264.10   | 51,264.10                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / INR EX.RATE<br>0.0135428 WITH NORTHERN     | 15,758.880   | 1 Nov 18 |                   |                   |              | 0.00              | 15,758.88   | 15,758.88                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / JPY EX.RATE<br>0.0088629 WITH NORTHERN     | 72,606.370   | 1 Nov 18 |                   |                   |              | 0.00              | 72,606.37   | 72,606.37                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / THB EX.RATE<br>0.0302378 WITH NORTHERN     | 51,051.310   | 1 Nov 18 |                   |                   |              | 0.00              | 51,051.31   | 51,051.31                         | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV 2018 USD / THB EX.RATE<br>0.0302378 WITH NORTHERN     | 43,851.570   | 1 Nov 18 |                   |                   |              | 0.00              | 43,851.57   | 43,851.57                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -500,916.000 | 1 Oct 18 |                   |                   |              | 0.00              | -500,916.00 | -500,916.00                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -214,455.370 | 1 Oct 18 |                   |                   |              | 0.00              | -214,455.37 | -214,455.37                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -245,326.980 | 1 Oct 18 |                   |                   |              | 0.00              | -245,326.98 | -245,326.98                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -164,485.450 | 1 Oct 18 |                   |                   |              | 0.00              | -164,485.45 | -164,485.45                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -243,958.440 | 1 Oct 18 |                   |                   |              | 0.00              | -243,958.44 | -243,958.44                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -565,759.150 | 1 Oct 18 |                   |                   |              | 0.00              | -565,759.15 | -565,759.15                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 IDR / USD EX.RATE<br>14900.0 WITH NORTHERN TRUST | -338,229.470 | 1 Oct 18 |                   |                   |              | 0.00              | -338,229.47 | -338,229.47                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                             |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -292,337.130   | 1 Oct 18 |                   |                   |              | 0.00              | -292,337.13   | -292,337.13                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -31,616.940    | 1 Oct 18 |                   |                   |              | 0.00              | -31,616.94    | -31,616.94                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -3,447.900     | 1 Oct 18 |                   |                   |              | 0.00              | -3,447.90     | -3,447.90                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -744,442.820   | 1 Oct 18 |                   |                   |              | 0.00              | -744,442.82   | -744,442.82                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -123,643.400   | 1 Oct 18 |                   |                   |              | 0.00              | -123,643.40   | -123,643.40                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -407,445.110   | 1 Oct 18 |                   |                   |              | 0.00              | -407,445.11   | -407,445.11                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -468,031.240   | 1 Oct 18 |                   |                   |              | 0.00              | -468,031.24   | -468,031.24                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -1,480,274.260 | 1 Oct 18 |                   |                   |              | 0.00              | -1,480,274.26 | -1,480,274.26                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -729,307.260   | 1 Oct 18 |                   |                   |              | 0.00              | -729,307.26   | -729,307.26                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -507,198.390   | 1 Oct 18 |                   |                   |              | 0.00              | -507,198.39   | -507,198.39                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -21,340.810    | 1 Oct 18 |                   |                   |              | 0.00              | -21,340.81    | -21,340.81                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -477,825.870   | 1 Oct 18 |                   |                   |              | 0.00              | -477,825.87   | -477,825.87                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -89,790.430    | 1 Oct 18 |                   |                   |              | 0.00              | -89,790.43    | -89,790.43                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                             |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -401,932.360   | 1 Oct 18 |                   |                   |              | 0.00              | -401,932.36   | -401,932.36                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -2,240,341.080 | 1 Oct 18 |                   |                   |              | 0.00              | -2,240,341.08 | -2,240,341.08                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -104,765.050   | 1 Oct 18 |                   |                   |              | 0.00              | -104,765.05   | -104,765.05                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -191,163.410   | 1 Oct 18 |                   |                   |              | 0.00              | -191,163.41   | -191,163.41                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -25,149.350    | 1 Oct 18 |                   |                   |              | 0.00              | -25,149.35    | -25,149.35                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -168,148.670   | 1 Oct 18 |                   |                   |              | 0.00              | -168,148.67   | -168,148.67                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -77,380.590    | 1 Oct 18 |                   |                   |              | 0.00              | -77,380.59    | -77,380.59                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -312,192.340   | 1 Oct 18 |                   |                   |              | 0.00              | -312,192.34   | -312,192.34                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -675,432.610   | 1 Oct 18 |                   |                   |              | 0.00              | -675,432.61   | -675,432.61                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -392,987.130   | 1 Oct 18 |                   |                   |              | 0.00              | -392,987.13   | -392,987.13                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -96,154.120    | 1 Oct 18 |                   |                   |              | 0.00              | -96,154.12    | -96,154.12                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -255,040.300   | 1 Oct 18 |                   |                   |              | 0.00              | -255,040.30   | -255,040.30                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST | -532,667.680   | 1 Oct 18 |                   |                   |              | 0.00              | -532,667.68   | -532,667.68                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -159,542.550 | 1 Oct 18 |                   |                   |              | 0.00              | -159,542.55 | -159,542.55                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -451,902.640 | 1 Oct 18 |                   |                   |              | 0.00              | -451,902.64 | -451,902.64                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -382,665.180 | 1 Oct 18 |                   |                   |              | 0.00              | -382,665.18 | -382,665.18                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -362,679.760 | 1 Oct 18 |                   |                   |              | 0.00              | -362,679.76 | -362,679.76                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -550,064.900 | 1 Oct 18 |                   |                   |              | 0.00              | -550,064.90 | -550,064.90                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -256,149.850 | 1 Oct 18 |                   |                   |              | 0.00              | -256,149.85 | -256,149.85                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -372,269.990 | 1 Oct 18 |                   |                   |              | 0.00              | -372,269.99 | -372,269.99                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -467,153.060 | 1 Oct 18 |                   |                   |              | 0.00              | -467,153.06 | -467,153.06                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -272,548.180 | 1 Oct 18 |                   |                   |              | 0.00              | -272,548.18 | -272,548.18                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 INR / USD EX.RATE 72.74 WITH NORTHERN TRUST   | -301,081.620 | 1 Oct 18 |                   |                   |              | 0.00              | -301,081.62 | -301,081.62                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -98,862.310  | 1 Oct 18 |                   |                   |              | 0.00              | -98,862.31  | -98,862.31                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -64,273.820  | 1 Oct 18 |                   |                   |              | 0.00              | -64,273.82  | -64,273.82                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -977,979.810 | 1 Oct 18 |                   |                   |              | 0.00              | -977,979.81 | -977,979.81                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,870,697.180 | 1 Oct 18 |                   |                   |              | 0.00              | -1,870,697.18 | -1,870,697.18                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -389,701.240   | 1 Oct 18 |                   |                   |              | 0.00              | -389,701.24   | -389,701.24                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -452,750.240   | 1 Oct 18 |                   |                   |              | 0.00              | -452,750.24   | -452,750.24                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -438,176.100   | 1 Oct 18 |                   |                   |              | 0.00              | -438,176.10   | -438,176.10                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -218,870.130   | 1 Oct 18 |                   |                   |              | 0.00              | -218,870.13   | -218,870.13                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -260,026.790   | 1 Oct 18 |                   |                   |              | 0.00              | -260,026.79   | -260,026.79                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,327,898.800 | 1 Oct 18 |                   |                   |              | 0.00              | -1,327,898.80 | -1,327,898.80                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -251,352.920   | 1 Oct 18 |                   |                   |              | 0.00              | -251,352.92   | -251,352.92                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -361,661.700   | 1 Oct 18 |                   |                   |              | 0.00              | -361,661.70   | -361,661.70                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -941,215.260   | 1 Oct 18 |                   |                   |              | 0.00              | -941,215.26   | -941,215.26                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,872,400.840 | 1 Oct 18 |                   |                   |              | 0.00              | -1,872,400.84 | -1,872,400.84                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,681,121.050 | 1 Oct 18 |                   |                   |              | 0.00              | -1,681,121.05 | -1,681,121.05                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -992,194.710   | 1 Oct 18 |                   |                   |              | 0.00              | -992,194.71   | -992,194.71                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -2,596,113.590 | 1 Oct 18 |                   |                   |              | 0.00              | -2,596,113.59 | -2,596,113.59                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,009,263.870 | 1 Oct 18 |                   |                   |              | 0.00              | -1,009,263.87 | -1,009,263.87                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -301,121.210   | 1 Oct 18 |                   |                   |              | 0.00              | -301,121.21   | -301,121.21                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,239,995.350 | 1 Oct 18 |                   |                   |              | 0.00              | -1,239,995.35 | -1,239,995.35                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -714,955.030   | 1 Oct 18 |                   |                   |              | 0.00              | -714,955.03   | -714,955.03                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -1,726,477.580 | 1 Oct 18 |                   |                   |              | 0.00              | -1,726,477.58 | -1,726,477.58                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -576,994.150   | 1 Oct 18 |                   |                   |              | 0.00              | -576,994.15   | -576,994.15                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -135,735.190   | 1 Oct 18 |                   |                   |              | 0.00              | -135,735.19   | -135,735.19                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -821,630.760   | 1 Oct 18 |                   |                   |              | 0.00              | -821,630.76   | -821,630.76                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -234,567.600   | 1 Oct 18 |                   |                   |              | 0.00              | -234,567.60   | -234,567.60                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -991,172.460   | 1 Oct 18 |                   |                   |              | 0.00              | -991,172.46   | -991,172.46                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -582,537.260   | 1 Oct 18 |                   |                   |              | 0.00              | -582,537.26   | -582,537.26                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 KRW / USD EX.RATE 1110.35 WITH NORTHERN TRUST | -507,059.240   | 1 Oct 18 |                   |                   |              | 0.00              | -507,059.24   | -507,059.24                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST   | -1,100,891.030 | 1 Oct 18 |                   |                   |              | 0.00              | -1,100,891.03 | -1,100,891.03                     | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST   | -201,961.280   | 1 Oct 18 |                   |                   |              | 0.00              | -201,961.28   | -201,961.28                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 MYR / USD EX.RATE 4.135 WITH NORTHERN TRUST   | -220,764.330   | 1 Oct 18 |                   |                   |              | 0.00              | -220,764.33   | -220,764.33                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | -447,059.190   | 1 Oct 18 |                   |                   |              | 0.00              | -447,059.19   | -447,059.19                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | -217,468.970   | 1 Oct 18 |                   |                   |              | 0.00              | -217,468.97   | -217,468.97                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | -496,368.870   | 1 Oct 18 |                   |                   |              | 0.00              | -496,368.87   | -496,368.87                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 THB / USD EX.RATE 32.2906 WITH NORTHERN TRUST | -438,168.070   | 1 Oct 18 |                   |                   |              | 0.00              | -438,168.07   | -438,168.07                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -491,102.980   | 1 Oct 18 |                   |                   |              | 0.00              | -491,102.98   | -491,102.98                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -285,492.170   | 1 Oct 18 |                   |                   |              | 0.00              | -285,492.17   | -285,492.17                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -376,650.340   | 1 Oct 18 |                   |                   |              | 0.00              | -376,650.34   | -376,650.34                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -373,821.910   | 1 Oct 18 |                   |                   |              | 0.00              | -373,821.91   | -373,821.91                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -858,238.220   | 1 Oct 18 |                   |                   |              | 0.00              | -858,238.22   | -858,238.22                       | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.53 WITH NORTHERN TRUST   | -7,893,874.880 | 1 Oct 18 |                   |                   |              | 0.00              | -7,893,874.88 | -7,893,874.88                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 OCT 2018 TWD / USD EX.RATE 30.555 WITH NORTHERN TRUST  | -0.330      | 1 Oct 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / INR EX.RATE 0.0137476 WITH NORTHERN     | 51,130.030  | 1 Oct 18 |                   |                   |              | 0.00              | 51,130.03  | 51,130.03                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / INR EX.RATE 0.0137476 WITH NORTHERN     | 74,719.480  | 1 Oct 18 |                   |                   |              | 0.00              | 74,719.48  | 74,719.48                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0008995 WITH NORTHERN     | 76,979.310  | 1 Oct 18 |                   |                   |              | 0.00              | 76,979.31  | 76,979.31                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | 381,848.090 | 1 Oct 18 |                   |                   |              | 0.00              | 381,848.09 | 381,848.09                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | 294,407.810 | 1 Oct 18 |                   |                   |              | 0.00              | 294,407.81 | 294,407.81                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN     | 144,720.720 | 1 Oct 18 |                   |                   |              | 0.00              | 144,720.72 | 144,720.72                        | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN     | 86,841.240  | 1 Oct 18 |                   |                   |              | 0.00              | 86,841.24  | 86,841.24                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN     | 39,330.090  | 1 Oct 18 |                   |                   |              | 0.00              | 39,330.09  | 39,330.09                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN     | 52,953.950  | 1 Oct 18 |                   |                   |              | 0.00              | 52,953.95  | 52,953.95                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327279 WITH NORTHERN     | 27,768.290  | 1 Oct 18 |                   |                   |              | 0.00              | 27,768.29  | 27,768.29                         | 0.00          |
| FX DEAL TRANSACTED ON 01 OCT 2018 USD / TWD EX.RATE 0.0327547 WITH NORTHERN     | 7,896.430   | 1 Oct 18 |                   |                   |              | 0.00              | 7,896.43   | 7,896.43                          | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 IDR / USD EX.RATE 13750.0 WITH NORTHERN TRUST | -83,492.780 | 2 Apr 18 |                   |                   |              | 0.00              | -83,492.78 | -83,492.78                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 APR 2018 IDR / USD EX.RATE 13750.0 WITH NORTHERN TRUST | -41,584.510    | 2 Apr 18 |                   |                   |              | 0.00              | -41,584.51    | -41,584.51                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 JPY / USD EX.RATE 106.344 WITH NORTHERN TRUST | -123,335.530   | 2 Apr 18 |                   |                   |              | 0.00              | -123,335.53   | -123,335.53                       | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / JPY EX.RATE 0.0094038 WITH NORTHERN     | 23,833.840     | 2 Apr 18 |                   |                   |              | 0.00              | 23,833.84     | 23,833.84                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / KRW EX.RATE 0.0009449 WITH NORTHERN     | 12,364.930     | 2 Apr 18 |                   |                   |              | 0.00              | 12,364.93     | 12,364.93                         | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / KRW EX.RATE 0.0009449 WITH NORTHERN     | 996.790        | 2 Apr 18 |                   |                   |              | 0.00              | 996.79        | 996.79                            | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / PHP EX.RATE 0.0191626 WITH NORTHERN     | 264,211.450    | 2 Apr 18 |                   |                   |              | 0.00              | 264,211.45    | 264,211.45                        | 0.00          |
| FX DEAL TRANSACTED ON 02 APR 2018 USD / PHP EX.RATE 0.0191626 WITH NORTHERN     | 31,178.190     | 2 Apr 18 |                   |                   |              | 0.00              | 31,178.19     | 31,178.19                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST   | -580,028.370   | 2 Aug 18 |                   |                   |              | 0.00              | -580,028.37   | -580,028.37                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST   | -1,359,422.050 | 2 Aug 18 |                   |                   |              | 0.00              | -1,359,422.05 | -1,359,422.05                     | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST   | -245,605.450   | 2 Aug 18 |                   |                   |              | 0.00              | -245,605.45   | -245,605.45                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 INR / USD EX.RATE 68.27 WITH NORTHERN TRUST   | -660,549.650   | 2 Aug 18 |                   |                   |              | 0.00              | -660,549.65   | -660,549.65                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 KRW / USD EX.RATE 1124.02 WITH NORTHERN TRUST | -162,849.630   | 2 Aug 18 |                   |                   |              | 0.00              | -162,849.63   | -162,849.63                       | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.605 WITH NORTHERN TRUST  | -339,735.300   | 2 Aug 18 |                   |                   |              | 0.00              | -339,735.30   | -339,735.30                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.605 WITH NORTHERN TRUST | -86,438.310 | 2 Aug 18 |                   |                   |              | 0.00              | -86,438.31 | -86,438.31                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 TWD / USD EX.RATE 30.631 WITH NORTHERN TRUST | -0.330      | 2 Aug 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | 2,007.710   | 2 Aug 18 |                   |                   |              | 0.00              | 2,007.71   | 2,007.71                          | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / INR EX.RATE 0.0146242 WITH NORTHERN    | 22,913.720  | 2 Aug 18 |                   |                   |              | 0.00              | 22,913.72  | 22,913.72                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089602 WITH NORTHERN    | 8,697.280   | 2 Aug 18 |                   |                   |              | 0.00              | 8,697.28   | 8,697.28                          | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008885 WITH NORTHERN    | 499,321.460 | 2 Aug 18 |                   |                   |              | 0.00              | 499,321.46 | 499,321.46                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008885 WITH NORTHERN    | 88,445.060  | 2 Aug 18 |                   |                   |              | 0.00              | 88,445.06  | 88,445.06                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008897 WITH NORTHERN    | 89,664.630  | 2 Aug 18 |                   |                   |              | 0.00              | 89,664.63  | 89,664.63                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008897 WITH NORTHERN    | 77,522.470  | 2 Aug 18 |                   |                   |              | 0.00              | 77,522.47  | 77,522.47                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN    | 11,128.130  | 2 Aug 18 |                   |                   |              | 0.00              | 11,128.13  | 11,128.13                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN    | 29,387.240  | 2 Aug 18 |                   |                   |              | 0.00              | 29,387.24  | 29,387.24                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN    | 48,988.850  | 2 Aug 18 |                   |                   |              | 0.00              | 48,988.85  | 48,988.85                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / THB EX.RATE 0.0301743 WITH NORTHERN    | 77,585.750  | 2 Aug 18 |                   |                   |              | 0.00              | 77,585.75  | 77,585.75                         | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / THB EX.RATE 0.0301743 WITH NORTHERN    | 72,716.470   | 2 Aug 18 |                   |                   |              | 0.00              | 72,716.47   | 72,716.47                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | 42,555.970   | 2 Aug 18 |                   |                   |              | 0.00              | 42,555.97   | 42,555.97                         | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | 252,766.090  | 2 Aug 18 |                   |                   |              | 0.00              | 252,766.09  | 252,766.09                        | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326467 WITH NORTHERN    | 2,630.670    | 2 Aug 18 |                   |                   |              | 0.00              | 2,630.67    | 2,630.67                          | 0.00          |
| FX DEAL TRANSACTED ON 02 AUG 2018 USD / TWD EX.RATE 0.0326744 WITH NORTHERN    | 242,008.500  | 2 Aug 18 |                   |                   |              | 0.00              | 242,008.50  | 242,008.50                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 INR / USD EX.RATE 64.045 WITH NORTHERN TRUST | -711,578.260 | 2 Feb 18 |                   |                   |              | 0.00              | -711,578.26 | -711,578.26                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 JPY / USD EX.RATE 109.65 WITH NORTHERN TRUST | -37,497.400  | 2 Feb 18 |                   |                   |              | 0.00              | -37,497.40  | -37,497.40                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 PHP / USD EX.RATE 51.53 WITH NORTHERN TRUST  | -128,679.000 | 2 Feb 18 |                   |                   |              | 0.00              | -128,679.00 | -128,679.00                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 PHP / USD EX.RATE 51.53 WITH NORTHERN TRUST  | -123,706.300 | 2 Feb 18 |                   |                   |              | 0.00              | -123,706.30 | -123,706.30                       | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN    | 14,837.100   | 2 Feb 18 |                   |                   |              | 0.00              | 14,837.10   | 14,837.10                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / INR EX.RATE 0.0155921 WITH NORTHERN    | 13,814.020   | 2 Feb 18 |                   |                   |              | 0.00              | 13,814.02   | 13,814.02                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN    | 127,206.920  | 2 Feb 18 |                   |                   |              | 0.00              | 127,206.92  | 127,206.92                        | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / MYR EX.RATE 0.2573406 WITH NORTHERN    | 362,295.480  | 2 Feb 18 |                   |                   |              | 0.00              | 362,295.48  | 362,295.48                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / PKR EX.RATE 0.0090391 WITH NORTHERN      | 5,252.200    | 2 Feb 18 |                   |                   |              | 0.00              | 5,252.20    | 5,252.20                          | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / TWD EX.RATE 0.034236 WITH NORTHERN TRUST | 97,336.400   | 2 Feb 18 |                   |                   |              | 0.00              | 97,336.40   | 97,336.40                         | 0.00          |
| FX DEAL TRANSACTED ON 02 FEB 2018 USD / TWD EX.RATE 0.034236 WITH NORTHERN TRUST | 37,478.760   | 2 Feb 18 |                   |                   |              | 0.00              | 37,478.76   | 37,478.76                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -228,209.880 | 2 Jan 18 |                   |                   |              | 0.00              | -228,209.88 | -228,209.88                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -552,389.730 | 2 Jan 18 |                   |                   |              | 0.00              | -552,389.73 | -552,389.73                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -487,644.060 | 2 Jan 18 |                   |                   |              | 0.00              | -487,644.06 | -487,644.06                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -379,344.050 | 2 Jan 18 |                   |                   |              | 0.00              | -379,344.05 | -379,344.05                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -190,594.580 | 2 Jan 18 |                   |                   |              | 0.00              | -190,594.58 | -190,594.58                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -346,668.440 | 2 Jan 18 |                   |                   |              | 0.00              | -346,668.44 | -346,668.44                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -169,279.190 | 2 Jan 18 |                   |                   |              | 0.00              | -169,279.19 | -169,279.19                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -77,251.010  | 2 Jan 18 |                   |                   |              | 0.00              | -77,251.01  | -77,251.01                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -152,993.170 | 2 Jan 18 |                   |                   |              | 0.00              | -152,993.17 | -152,993.17                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST  | -106,998.400 | 2 Jan 18 |                   |                   |              | 0.00              | -106,998.40 | -106,998.40                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | -285,707.430 | 2 Jan 18 |                   |                   |              | 0.00              | -285,707.43 | -285,707.43                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | -534,438.220 | 2 Jan 18 |                   |                   |              | 0.00              | -534,438.22 | -534,438.22                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | -329,021.450 | 2 Jan 18 |                   |                   |              | 0.00              | -329,021.45 | -329,021.45                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 IDR / USD EX.RATE 13545.0 WITH NORTHERN TRUST | -267,780.940 | 2 Jan 18 |                   |                   |              | 0.00              | -267,780.94 | -267,780.94                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -326,236.850 | 2 Jan 18 |                   |                   |              | 0.00              | -326,236.85 | -326,236.85                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -130,773.530 | 2 Jan 18 |                   |                   |              | 0.00              | -130,773.53 | -130,773.53                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -56,917.150  | 2 Jan 18 |                   |                   |              | 0.00              | -56,917.15  | -56,917.15                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -181,735.590 | 2 Jan 18 |                   |                   |              | 0.00              | -181,735.59 | -181,735.59                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -144,242.770 | 2 Jan 18 |                   |                   |              | 0.00              | -144,242.77 | -144,242.77                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -77,979.160  | 2 Jan 18 |                   |                   |              | 0.00              | -77,979.16  | -77,979.16                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -302,542.150 | 2 Jan 18 |                   |                   |              | 0.00              | -302,542.15 | -302,542.15                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -110,405.170 | 2 Jan 18 |                   |                   |              | 0.00              | -110,405.17 | -110,405.17                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -804,336.090 | 2 Jan 18 |                   |                   |              | 0.00              | -804,336.09 | -804,336.09                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -76,668.770  | 2 Jan 18 |                   |                   |              | 0.00              | -76,668.77  | -76,668.77                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -892.300     | 2 Jan 18 |                   |                   |              | 0.00              | -892.30     | -892.30                           | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -34,535.710  | 2 Jan 18 |                   |                   |              | 0.00              | -34,535.71  | -34,535.71                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -78,090.320  | 2 Jan 18 |                   |                   |              | 0.00              | -78,090.32  | -78,090.32                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -469,318.390 | 2 Jan 18 |                   |                   |              | 0.00              | -469,318.39 | -469,318.39                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -194,982.910 | 2 Jan 18 |                   |                   |              | 0.00              | -194,982.91 | -194,982.91                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -139,363.910 | 2 Jan 18 |                   |                   |              | 0.00              | -139,363.91 | -139,363.91                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -100,636.570 | 2 Jan 18 |                   |                   |              | 0.00              | -100,636.57 | -100,636.57                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -177,016.910 | 2 Jan 18 |                   |                   |              | 0.00              | -177,016.91 | -177,016.91                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -105,427.800 | 2 Jan 18 |                   |                   |              | 0.00              | -105,427.80 | -105,427.80                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -84,453.710  | 2 Jan 18 |                   |                   |              | 0.00              | -84,453.71  | -84,453.71                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -697,234.320 | 2 Jan 18 |                   |                   |              | 0.00              | -697,234.32 | -697,234.32                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST | -133,533.000 | 2 Jan 18 |                   |                   |              | 0.00              | -133,533.00 | -133,533.00                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 INR / USD EX.RATE 63.64 WITH NORTHERN TRUST   | -283,929.800   | 2 Jan 18 |                   |                   |              | 0.00              | -283,929.80   | -283,929.80                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -548,255.790   | 2 Jan 18 |                   |                   |              | 0.00              | -548,255.79   | -548,255.79                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -909,610.550   | 2 Jan 18 |                   |                   |              | 0.00              | -909,610.55   | -909,610.55                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -2,212,185.870 | 2 Jan 18 |                   |                   |              | 0.00              | -2,212,185.87 | -2,212,185.87                     | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -118,163.230   | 2 Jan 18 |                   |                   |              | 0.00              | -118,163.23   | -118,163.23                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -331,459.200   | 2 Jan 18 |                   |                   |              | 0.00              | -331,459.20   | -331,459.20                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -936,662.600   | 2 Jan 18 |                   |                   |              | 0.00              | -936,662.60   | -936,662.60                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -561,717.620   | 2 Jan 18 |                   |                   |              | 0.00              | -561,717.62   | -561,717.62                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -111,472.060   | 2 Jan 18 |                   |                   |              | 0.00              | -111,472.06   | -111,472.06                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -404,893.300   | 2 Jan 18 |                   |                   |              | 0.00              | -404,893.30   | -404,893.30                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -153,488.190   | 2 Jan 18 |                   |                   |              | 0.00              | -153,488.19   | -153,488.19                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -439,848.960   | 2 Jan 18 |                   |                   |              | 0.00              | -439,848.96   | -439,848.96                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -1,152,366.470 | 2 Jan 18 |                   |                   |              | 0.00              | -1,152,366.47 | -1,152,366.47                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -1,637,562.350 | 2 Jan 18 |                   |                   |              | 0.00              | -1,637,562.35 | -1,637,562.35                     | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -213,581.170   | 2 Jan 18 |                   |                   |              | 0.00              | -213,581.17   | -213,581.17                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -290,905.290   | 2 Jan 18 |                   |                   |              | 0.00              | -290,905.29   | -290,905.29                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 KRW / USD EX.RATE 1061.34 WITH NORTHERN TRUST | -162,214.350   | 2 Jan 18 |                   |                   |              | 0.00              | -162,214.35   | -162,214.35                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST   | -278,852.120   | 2 Jan 18 |                   |                   |              | 0.00              | -278,852.12   | -278,852.12                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST   | -292,180.530   | 2 Jan 18 |                   |                   |              | 0.00              | -292,180.53   | -292,180.53                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST   | -194,831.210   | 2 Jan 18 |                   |                   |              | 0.00              | -194,831.21   | -194,831.21                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 MYR / USD EX.RATE 4.038 WITH NORTHERN TRUST   | -181,326.350   | 2 Jan 18 |                   |                   |              | 0.00              | -181,326.35   | -181,326.35                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 PKR / USD EX.RATE 110.5 WITH NORTHERN TRUST   | -139,395.980   | 2 Jan 18 |                   |                   |              | 0.00              | -139,395.98   | -139,395.98                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -264,182.640   | 2 Jan 18 |                   |                   |              | 0.00              | -264,182.64   | -264,182.64                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -6,415,451.110 | 2 Jan 18 |                   |                   |              | 0.00              | -6,415,451.11 | -6,415,451.11                     | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -308,805.950   | 2 Jan 18 |                   |                   |              | 0.00              | -308,805.95   | -308,805.95                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -213,496.320   | 2 Jan 18 |                   |                   |              | 0.00              | -213,496.32   | -213,496.32                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -195,655.290 | 2 Jan 18 |                   |                   |              | 0.00              | -195,655.29 | -195,655.29                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 TWD / USD EX.RATE 29.616 WITH NORTHERN TRUST  | -656,854.640 | 2 Jan 18 |                   |                   |              | 0.00              | -656,854.64 | -656,854.64                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / MYR EX.RATE 0.2475431 WITH NORTHERN     | 7,114.770    | 2 Jan 18 |                   |                   |              | 0.00              | 7,114.77    | 7,114.77                          | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / MYR EX.RATE 0.2484657 WITH NORTHERN     | 42,892.670   | 2 Jan 18 |                   |                   |              | 0.00              | 42,892.67   | 42,892.67                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN 2018 USD / PKR EX.RATE 0.0090457 WITH NORTHERN     | 908.750      | 2 Jan 18 |                   |                   |              | 0.00              | 908.75      | 908.75                            | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 IDR / USD EX.RATE 14346.0 WITH NORTHERN TRUST | -94,598.080  | 2 Jul 18 |                   |                   |              | 0.00              | -94,598.08  | -94,598.08                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 IDR / USD EX.RATE 14346.0 WITH NORTHERN TRUST | -175,444.960 | 2 Jul 18 |                   |                   |              | 0.00              | -175,444.96 | -175,444.96                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST | -234,935.530 | 2 Jul 18 |                   |                   |              | 0.00              | -234,935.53 | -234,935.53                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST | -115,157.560 | 2 Jul 18 |                   |                   |              | 0.00              | -115,157.56 | -115,157.56                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 INR / USD EX.RATE 68.4825 WITH NORTHERN TRUST | -164,915.450 | 2 Jul 18 |                   |                   |              | 0.00              | -164,915.45 | -164,915.45                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 TWD / USD EX.RATE 30.46 WITH NORTHERN TRUST   | -0.330       | 2 Jul 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | 17.000       | 2 Jul 18 |                   |                   |              | 0.00              | 17.00       | 17.00                             | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | 204.880      | 2 Jul 18 |                   |                   |              | 0.00              | 204.88      | 204.88                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / INR EX.RATE 0.014564 WITH NORTHERN TRUST | 88,121.460  | 2 Jul 18 |                   |                   |              | 0.00              | 88,121.46  | 88,121.46                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / INR EX.RATE 0.0146023 WITH NORTHERN      | 93,154.790  | 2 Jul 18 |                   |                   |              | 0.00              | 93,154.79  | 93,154.79                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / JPY EX.RATE 0.009025 WITH NORTHERN TRUST | 452,797.720 | 2 Jul 18 |                   |                   |              | 0.00              | 452,797.72 | 452,797.72                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / KRW EX.RATE 0.0008938 WITH NORTHERN      | 27,197.400  | 2 Jul 18 |                   |                   |              | 0.00              | 27,197.40  | 27,197.40                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / MYR EX.RATE 0.2474635 WITH NORTHERN      | 120,569.310 | 2 Jul 18 |                   |                   |              | 0.00              | 120,569.31 | 120,569.31                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / MYR EX.RATE 0.2475248 WITH NORTHERN      | 13,606.440  | 2 Jul 18 |                   |                   |              | 0.00              | 13,606.44  | 13,606.44                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / TWD EX.RATE 0.0328219 WITH NORTHERN      | 30,982.420  | 2 Jul 18 |                   |                   |              | 0.00              | 30,982.42  | 30,982.42                         | 0.00          |
| FX DEAL TRANSACTED ON 02 JUL 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | 4,084.870   | 2 Jul 18 |                   |                   |              | 0.00              | 4,084.87   | 4,084.87                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / JPY EX.RATE 0.0094349 WITH NORTHERN      | 86,562.740  | 2 Mar 18 |                   |                   |              | 0.00              | 86,562.74  | 86,562.74                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | 84,460.520  | 2 Mar 18 |                   |                   |              | 0.00              | 84,460.52  | 84,460.52                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | 110,140.430 | 2 Mar 18 |                   |                   |              | 0.00              | 110,140.43 | 110,140.43                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | 242,638.150 | 2 Mar 18 |                   |                   |              | 0.00              | 242,638.15 | 242,638.15                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / MYR EX.RATE 0.2551411 WITH NORTHERN      | 166,324.400 | 2 Mar 18 |                   |                   |              | 0.00              | 166,324.40 | 166,324.40                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 02 MAR 2018 USD / TWD EX.RATE 0.0341332 WITH NORTHERN      | 1,991,910.430 | 2 Mar 18 |                   |                   |              | 0.00              | 1,991,910.43 | 1,991,910.43                      | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 INR / USD EX.RATE 66.615 WITH NORTHERN TRUST   | -59,819.480   | 2 May 18 |                   |                   |              | 0.00              | -59,819.48   | -59,819.48                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 INR / USD EX.RATE 66.615 WITH NORTHERN TRUST   | -39,053.170   | 2 May 18 |                   |                   |              | 0.00              | -39,053.17   | -39,053.17                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 KRW / USD EX.RATE 1074.267 WITH NORTHERN TRUST | -61,561.460   | 2 May 18 |                   |                   |              | 0.00              | -61,561.46   | -61,561.46                        | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 MYR / USD EX.RATE 3.923 WITH NORTHERN TRUST    | -104,531.200  | 2 May 18 |                   |                   |              | 0.00              | -104,531.20  | -104,531.20                       | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / IDR EX.RATE 0.0000717 WITH NORTHERN      | 6,403.790     | 2 May 18 |                   |                   |              | 0.00              | 6,403.79     | 6,403.79                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / IDR EX.RATE 0.0000717 WITH NORTHERN      | 27,445.940    | 2 May 18 |                   |                   |              | 0.00              | 27,445.94    | 27,445.94                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / INR EX.RATE 0.0149846 WITH NORTHERN      | 25,778.180    | 2 May 18 |                   |                   |              | 0.00              | 25,778.18    | 25,778.18                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009287 WITH NORTHERN      | 41,236.210    | 2 May 18 |                   |                   |              | 0.00              | 41,236.21    | 41,236.21                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | 22,646.670    | 2 May 18 |                   |                   |              | 0.00              | 22,646.67    | 22,646.67                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | 11,800.270    | 2 May 18 |                   |                   |              | 0.00              | 11,800.27    | 11,800.27                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | 10,738.090    | 2 May 18 |                   |                   |              | 0.00              | 10,738.09    | 10,738.09                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN      | 2,500.120     | 2 May 18 |                   |                   |              | 0.00              | 2,500.12     | 2,500.12                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / KRW EX.RATE 0.0009306 WITH NORTHERN     | 6,432.130    | 2 May 18 |                   |                   |              | 0.00              | 6,432.13    | 6,432.13                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / MYR EX.RATE 0.2546019 WITH NORTHERN     | 48,177.810   | 2 May 18 |                   |                   |              | 0.00              | 48,177.81   | 48,177.81                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / PHP EX.RATE 0.0192697 WITH NORTHERN     | 19,725.770   | 2 May 18 |                   |                   |              | 0.00              | 19,725.77   | 19,725.77                         | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | 9,571.190    | 2 May 18 |                   |                   |              | 0.00              | 9,571.19    | 9,571.19                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | 9,709.780    | 2 May 18 |                   |                   |              | 0.00              | 9,709.78    | 9,709.78                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN     | 3,716.640    | 2 May 18 |                   |                   |              | 0.00              | 3,716.64    | 3,716.64                          | 0.00          |
| FX DEAL TRANSACTED ON 02 MAY 2018 USD / TWD EX.RATE 0.0336791 WITH NORTHERN     | 64,343.530   | 2 May 18 |                   |                   |              | 0.00              | 64,343.53   | 64,343.53                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 CNH / USD EX.RATE 6.9289 WITH NORTHERN TRUST  | -195,056.060 | 2 Nov 18 |                   |                   |              | 0.00              | -195,056.06 | -195,056.06                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15060.0 WITH NORTHERN TRUST | -257,109.170 | 2 Nov 18 |                   |                   |              | 0.00              | -257,109.17 | -257,109.17                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15060.0 WITH NORTHERN TRUST | -236,551.940 | 2 Nov 18 |                   |                   |              | 0.00              | -236,551.94 | -236,551.94                       | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 INR / USD EX.RATE 72.78 WITH NORTHERN TRUST   | -13,063.040  | 2 Nov 18 |                   |                   |              | 0.00              | -13,063.04  | -13,063.04                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 KRW / USD EX.RATE 1120.93 WITH NORTHERN TRUST | -42,050.760  | 2 Nov 18 |                   |                   |              | 0.00              | -42,050.76  | -42,050.76                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 KRW / USD EX.RATE 1120.93 WITH NORTHERN TRUST | -287,320.870 | 2 Nov 18 |                   |                   |              | 0.00              | -287,320.87 | -287,320.87                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / CNH EX.RATE 0.1443231 WITH NORTHERN     | 217,094.110    | 2 Nov 18 |                   |                   |              | 0.00              | 217,094.11    | 217,094.11                        | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / IDR EX.RATE 0.0000663 WITH NORTHERN     | 2,745.740      | 2 Nov 18 |                   |                   |              | 0.00              | 2,745.74      | 2,745.74                          | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / INR EX.RATE 0.0137193 WITH NORTHERN     | 28,387.840     | 2 Nov 18 |                   |                   |              | 0.00              | 28,387.84     | 28,387.84                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / INR EX.RATE 0.01374 WITH NORTHERN TRUST | 10,656.110     | 2 Nov 18 |                   |                   |              | 0.00              | 10,656.11     | 10,656.11                         | 0.00          |
| FX DEAL TRANSACTED ON 02 NOV 2018 USD / TWD EX.RATE 0.0324728 WITH NORTHERN     | 111,320.600    | 2 Nov 18 |                   |                   |              | 0.00              | 111,320.60    | 111,320.60                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 IDR / USD EX.RATE 15001.0 WITH NORTHERN TRUST | -280,514.050   | 2 Oct 18 |                   |                   |              | 0.00              | -280,514.05   | -280,514.05                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 IDR / USD EX.RATE 15001.0 WITH NORTHERN TRUST | -1,561,354.440 | 2 Oct 18 |                   |                   |              | 0.00              | -1,561,354.44 | -1,561,354.44                     | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 JPY / USD EX.RATE 113.952 WITH NORTHERN TRUST | -55,641.130    | 2 Oct 18 |                   |                   |              | 0.00              | -55,641.13    | -55,641.13                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -355,539.670   | 2 Oct 18 |                   |                   |              | 0.00              | -355,539.67   | -355,539.67                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -562,416.090   | 2 Oct 18 |                   |                   |              | 0.00              | -562,416.09   | -562,416.09                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -870,454.170   | 2 Oct 18 |                   |                   |              | 0.00              | -870,454.17   | -870,454.17                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -264,066.830   | 2 Oct 18 |                   |                   |              | 0.00              | -264,066.83   | -264,066.83                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -1,097,730.540 | 2 Oct 18 |                   |                   |              | 0.00              | -1,097,730.54 | -1,097,730.54                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -573,337.590   | 2 Oct 18 |                   |                   |              | 0.00              | -573,337.59   | -573,337.59                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -970,092.190   | 2 Oct 18 |                   |                   |              | 0.00              | -970,092.19   | -970,092.19                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -297,356.980   | 2 Oct 18 |                   |                   |              | 0.00              | -297,356.98   | -297,356.98                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -1,840,577.280 | 2 Oct 18 |                   |                   |              | 0.00              | -1,840,577.28 | -1,840,577.28                     | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 KRW / USD EX.RATE 1115.95 WITH NORTHERN TRUST | -281,247.570   | 2 Oct 18 |                   |                   |              | 0.00              | -281,247.57   | -281,247.57                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST   | -242,237.570   | 2 Oct 18 |                   |                   |              | 0.00              | -242,237.57   | -242,237.57                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST   | -143,878.240   | 2 Oct 18 |                   |                   |              | 0.00              | -143,878.24   | -143,878.24                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 PHP / USD EX.RATE 54.22 WITH NORTHERN TRUST   | -258,337.420   | 2 Oct 18 |                   |                   |              | 0.00              | -258,337.42   | -258,337.42                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | -516,584.740   | 2 Oct 18 |                   |                   |              | 0.00              | -516,584.74   | -516,584.74                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | -496,342.190   | 2 Oct 18 |                   |                   |              | 0.00              | -496,342.19   | -496,342.19                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 THB / USD EX.RATE 32.3066 WITH NORTHERN TRUST | -279,273.600   | 2 Oct 18 |                   |                   |              | 0.00              | -279,273.60   | -279,273.60                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 TWD / USD EX.RATE 30.56 WITH NORTHERN TRUST   | -348,374.210   | 2 Oct 18 |                   |                   |              | 0.00              | -348,374.21   | -348,374.21                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 TWD / USD EX.RATE 30.56 WITH NORTHERN TRUST   | -298,236.980   | 2 Oct 18 |                   |                   |              | 0.00              | -298,236.98   | -298,236.98                       | 0.00          |

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# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / KRW EX.RATE 0.0008939 WITH NORTHERN    | 63,505.920   | 2 Oct 18 |                   |                   |              | 0.00              | 63,505.92   | 63,505.92                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / THB EX.RATE 0.0309271 WITH NORTHERN    | 2,723.620    | 2 Oct 18 |                   |                   |              | 0.00              | 2,723.62    | 2,723.62                          | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / TWD EX.RATE 0.0326958 WITH NORTHERN    | 61,757.070   | 2 Oct 18 |                   |                   |              | 0.00              | 61,757.07   | 61,757.07                         | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT 2018 USD / TWD EX.RATE 0.0327225 WITH NORTHERN    | 7,593.780    | 2 Oct 18 |                   |                   |              | 0.00              | 7,593.78    | 7,593.78                          | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST | -125,241.430 | 3 Apr 18 |                   |                   |              | 0.00              | -125,241.43 | -125,241.43                       | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST | -69,300.460  | 3 Apr 18 |                   |                   |              | 0.00              | -69,300.46  | -69,300.46                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST | -56,574.370  | 3 Apr 18 |                   |                   |              | 0.00              | -56,574.37  | -56,574.37                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST | -83,649.390  | 3 Apr 18 |                   |                   |              | 0.00              | -83,649.39  | -83,649.39                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 INR / USD EX.RATE 65.064 WITH NORTHERN TRUST | -26,720.010  | 3 Apr 18 |                   |                   |              | 0.00              | -26,720.01  | -26,720.01                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / INR EX.RATE 0.0153695 WITH NORTHERN    | 5,108.200    | 3 Apr 18 |                   |                   |              | 0.00              | 5,108.20    | 5,108.20                          | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / INR EX.RATE 0.0153695 WITH NORTHERN    | 39,530.230   | 3 Apr 18 |                   |                   |              | 0.00              | 39,530.23   | 39,530.23                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN    | 36,776.910   | 3 Apr 18 |                   |                   |              | 0.00              | 36,776.91   | 36,776.91                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN    | 27,656.140   | 3 Apr 18 |                   |                   |              | 0.00              | 27,656.14   | 27,656.14                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN      | 121,188.400  | 3 Apr 18 |                   |                   |              | 0.00              | 121,188.40  | 121,188.40                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / KRW EX.RATE 0.0009443 WITH NORTHERN      | 4,647.780    | 3 Apr 18 |                   |                   |              | 0.00              | 4,647.78    | 4,647.78                          | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / MYR EX.RATE 0.2587121 WITH NORTHERN      | 22,754.250   | 3 Apr 18 |                   |                   |              | 0.00              | 22,754.25   | 22,754.25                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / PHP EX.RATE 0.019216 WITH NORTHERN TRUST | 95,703.680   | 3 Apr 18 |                   |                   |              | 0.00              | 95,703.68   | 95,703.68                         | 0.00          |
| FX DEAL TRANSACTED ON 03 APR 2018 USD / TWD EX.RATE 0.0343053 WITH NORTHERN      | 28,068.130   | 3 Apr 18 |                   |                   |              | 0.00              | 28,068.13   | 28,068.13                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 68.675 WITH NORTHERN TRUST   | -689,829.470 | 3 Aug 18 |                   |                   |              | 0.00              | -689,829.47 | -689,829.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 68.675 WITH NORTHERN TRUST   | -698,029.510 | 3 Aug 18 |                   |                   |              | 0.00              | -698,029.51 | -698,029.51                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 KRW / USD EX.RATE 1127.27172 WITH NORTHERN     | -165,267.270 | 3 Aug 18 |                   |                   |              | 0.00              | -165,267.27 | -165,267.27                       | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145381 WITH NORTHERN      | 52,225.200   | 3 Aug 18 |                   |                   |              | 0.00              | 52,225.20   | 52,225.20                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145381 WITH NORTHERN      | 37,636.970   | 3 Aug 18 |                   |                   |              | 0.00              | 37,636.97   | 37,636.97                         | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN      | 379,517.330  | 3 Aug 18 |                   |                   |              | 0.00              | 379,517.33  | 379,517.33                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN      | 380,653.230  | 3 Aug 18 |                   |                   |              | 0.00              | 380,653.23  | 380,653.23                        | 0.00          |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / KRW EX.RATE 0.0008866 WITH NORTHERN      | 120,909.960  | 3 Aug 18 |                   |                   |              | 0.00              | 120,909.96  | 120,909.96                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 AUG 2018 USD / TWD EX.RATE 0.0325574 WITH NORTHERN    | 30,347.290     | 3 Aug 18 |                   |                   |              | 0.00              | 30,347.29     | 30,347.29                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -297,793.490   | 3 Dec 18 |                   |                   |              | 0.00              | -297,793.49   | -297,793.49                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -54,681.120    | 3 Dec 18 |                   |                   |              | 0.00              | -54,681.12    | -54,681.12                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -396,947.800   | 3 Dec 18 |                   |                   |              | 0.00              | -396,947.80   | -396,947.80                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -1,045,012.640 | 3 Dec 18 |                   |                   |              | 0.00              | -1,045,012.64 | -1,045,012.64                     | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -28,261.520    | 3 Dec 18 |                   |                   |              | 0.00              | -28,261.52    | -28,261.52                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -81,270.570    | 3 Dec 18 |                   |                   |              | 0.00              | -81,270.57    | -81,270.57                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -20,333.950    | 3 Dec 18 |                   |                   |              | 0.00              | -20,333.95    | -20,333.95                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -19,134.550    | 3 Dec 18 |                   |                   |              | 0.00              | -19,134.55    | -19,134.55                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -51,956.530    | 3 Dec 18 |                   |                   |              | 0.00              | -51,956.53    | -51,956.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -54,870.880    | 3 Dec 18 |                   |                   |              | 0.00              | -54,870.88    | -54,870.88                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -19,811.680    | 3 Dec 18 |                   |                   |              | 0.00              | -19,811.68    | -19,811.68                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST | -34,457.200    | 3 Dec 18 |                   |                   |              | 0.00              | -34,457.20    | -34,457.20                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST  | -255,911.560 | 3 Dec 18 |                   |                   |              | 0.00              | -255,911.56 | -255,911.56                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST  | -389,706.510 | 3 Dec 18 |                   |                   |              | 0.00              | -389,706.51 | -389,706.51                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 INR / USD EX.RATE 69.953 WITH NORTHERN TRUST  | -7,378.170   | 3 Dec 18 |                   |                   |              | 0.00              | -7,378.17   | -7,378.17                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 KRW / USD EX.RATE 1112.03 WITH NORTHERN TRUST | -12,359.030  | 3 Dec 18 |                   |                   |              | 0.00              | -12,359.03  | -12,359.03                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 KRW / USD EX.RATE 1114.3 WITH NORTHERN TRUST  | -118,549.380 | 3 Dec 18 |                   |                   |              | 0.00              | -118,549.38 | -118,549.38                       | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / IDR EX.RATE 0.0000702 WITH NORTHERN     | 21,406.030   | 3 Dec 18 |                   |                   |              | 0.00              | 21,406.03   | 21,406.03                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / IDR EX.RATE 0.0000702 WITH NORTHERN     | 136,156.350  | 3 Dec 18 |                   |                   |              | 0.00              | 136,156.35  | 136,156.35                        | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142708 WITH NORTHERN     | 1,090.880    | 3 Dec 18 |                   |                   |              | 0.00              | 1,090.88    | 1,090.88                          | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142708 WITH NORTHERN     | 1,577.680    | 3 Dec 18 |                   |                   |              | 0.00              | 1,577.68    | 1,577.68                          | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / INR EX.RATE 0.0142953 WITH NORTHERN     | 13,704.770   | 3 Dec 18 |                   |                   |              | 0.00              | 13,704.77   | 13,704.77                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / JPY EX.RATE 0.0088112 WITH NORTHERN     | 79,300.950   | 3 Dec 18 |                   |                   |              | 0.00              | 79,300.95   | 79,300.95                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN     | 80,976.980   | 3 Dec 18 |                   |                   |              | 0.00              | 80,976.98   | 80,976.98                         | 0.00          |
| FX DEAL TRANSACTED ON 03 DEC 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN     | 40,164.710   | 3 Dec 18 |                   |                   |              | 0.00              | 40,164.71   | 40,164.71                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                             |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -280,322.690   | 3 Jan 18 |                   |                   |              | 0.00              | -280,322.69   | -280,322.69                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -254,702.640   | 3 Jan 18 |                   |                   |              | 0.00              | -254,702.64   | -254,702.64                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -225,279.100   | 3 Jan 18 |                   |                   |              | 0.00              | -225,279.10   | -225,279.10                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -341,032.650   | 3 Jan 18 |                   |                   |              | 0.00              | -341,032.65   | -341,032.65                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -454,077.680   | 3 Jan 18 |                   |                   |              | 0.00              | -454,077.68   | -454,077.68                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -481,675.190   | 3 Jan 18 |                   |                   |              | 0.00              | -481,675.19   | -481,675.19                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -1,028,872.580 | 3 Jan 18 |                   |                   |              | 0.00              | -1,028,872.58 | -1,028,872.58                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -806,483.460   | 3 Jan 18 |                   |                   |              | 0.00              | -806,483.46   | -806,483.46                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -161,158.590   | 3 Jan 18 |                   |                   |              | 0.00              | -161,158.59   | -161,158.59                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -342,415.110   | 3 Jan 18 |                   |                   |              | 0.00              | -342,415.11   | -342,415.11                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -236,964.440   | 3 Jan 18 |                   |                   |              | 0.00              | -236,964.44   | -236,964.44                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -497,941.820   | 3 Jan 18 |                   |                   |              | 0.00              | -497,941.82   | -497,941.82                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST | -58,562.580    | 3 Jan 18 |                   |                   |              | 0.00              | -58,562.58    | -58,562.58                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST   | -625,595.860 | 3 Jan 18 |                   |                   |              | 0.00              | -625,595.86 | -625,595.86                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 INR / USD EX.RATE 63.44 WITH NORTHERN TRUST   | -124,819.990 | 3 Jan 18 |                   |                   |              | 0.00              | -124,819.99 | -124,819.99                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -181,959.470 | 3 Jan 18 |                   |                   |              | 0.00              | -181,959.47 | -181,959.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -514,240.360 | 3 Jan 18 |                   |                   |              | 0.00              | -514,240.36 | -514,240.36                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -428,890.300 | 3 Jan 18 |                   |                   |              | 0.00              | -428,890.30 | -428,890.30                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -464,499.180 | 3 Jan 18 |                   |                   |              | 0.00              | -464,499.18 | -464,499.18                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -255,924.240 | 3 Jan 18 |                   |                   |              | 0.00              | -255,924.24 | -255,924.24                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -218,606.960 | 3 Jan 18 |                   |                   |              | 0.00              | -218,606.96 | -218,606.96                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -306,763.060 | 3 Jan 18 |                   |                   |              | 0.00              | -306,763.06 | -306,763.06                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -220,469.470 | 3 Jan 18 |                   |                   |              | 0.00              | -220,469.47 | -220,469.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -667,347.270 | 3 Jan 18 |                   |                   |              | 0.00              | -667,347.27 | -667,347.27                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -262,544.330 | 3 Jan 18 |                   |                   |              | 0.00              | -262,544.33 | -262,544.33                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -905,894.890 | 3 Jan 18 |                   |                   |              | 0.00              | -905,894.89 | -905,894.89                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -273,340.900   | 3 Jan 18 |                   |                   |              | 0.00              | -273,340.90   | -273,340.90                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -386,965.040   | 3 Jan 18 |                   |                   |              | 0.00              | -386,965.04   | -386,965.04                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -125,405.620   | 3 Jan 18 |                   |                   |              | 0.00              | -125,405.62   | -125,405.62                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -1,673,530.750 | 3 Jan 18 |                   |                   |              | 0.00              | -1,673,530.75 | -1,673,530.75                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -258,850.990   | 3 Jan 18 |                   |                   |              | 0.00              | -258,850.99   | -258,850.99                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -333,132.930   | 3 Jan 18 |                   |                   |              | 0.00              | -333,132.93   | -333,132.93                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -1,704,857.670 | 3 Jan 18 |                   |                   |              | 0.00              | -1,704,857.67 | -1,704,857.67                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -212,411.110   | 3 Jan 18 |                   |                   |              | 0.00              | -212,411.11   | -212,411.11                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -162,452.000   | 3 Jan 18 |                   |                   |              | 0.00              | -162,452.00   | -162,452.00                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -199,600.580   | 3 Jan 18 |                   |                   |              | 0.00              | -199,600.58   | -199,600.58                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 KRW / USD EX.RATE 1064.66 WITH NORTHERN TRUST | -874,305.480   | 3 Jan 18 |                   |                   |              | 0.00              | -874,305.48   | -874,305.48                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | -339,300.700   | 3 Jan 18 |                   |                   |              | 0.00              | -339,300.70   | -339,300.70                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | -265,372.410   | 3 Jan 18 |                   |                   |              | 0.00              | -265,372.41   | -265,372.41                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -261,562.850 | 3 Jan 18 |                   |                   |              | 0.00              | -261,562.85 | -261,562.85                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -108,707.100 | 3 Jan 18 |                   |                   |              | 0.00              | -108,707.10 | -108,707.10                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -241,540.480 | 3 Jan 18 |                   |                   |              | 0.00              | -241,540.48 | -241,540.48                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -236,544.150 | 3 Jan 18 |                   |                   |              | 0.00              | -236,544.15 | -236,544.15                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -413,188.210 | 3 Jan 18 |                   |                   |              | 0.00              | -413,188.21 | -413,188.21                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -155,674.890 | 3 Jan 18 |                   |                   |              | 0.00              | -155,674.89 | -155,674.89                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -303,802.020 | 3 Jan 18 |                   |                   |              | 0.00              | -303,802.02 | -303,802.02                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -269,835.680 | 3 Jan 18 |                   |                   |              | 0.00              | -269,835.68 | -269,835.68                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -328,662.850 | 3 Jan 18 |                   |                   |              | 0.00              | -328,662.85 | -328,662.85                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -73,907.500  | 3 Jan 18 |                   |                   |              | 0.00              | -73,907.50  | -73,907.50                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -291,144.030 | 3 Jan 18 |                   |                   |              | 0.00              | -291,144.03 | -291,144.03                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -75,294.250  | 3 Jan 18 |                   |                   |              | 0.00              | -75,294.25  | -75,294.25                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST | -91,768.270  | 3 Jan 18 |                   |                   |              | 0.00              | -91,768.27  | -91,768.27                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | -362,046.560   | 3 Jan 18 |                   |                   |              | 0.00              | -362,046.56   | -362,046.56                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 THB / USD EX.RATE 32.44 WITH NORTHERN TRUST   | -181,393.470   | 3 Jan 18 |                   |                   |              | 0.00              | -181,393.47   | -181,393.47                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -533,531.780   | 3 Jan 18 |                   |                   |              | 0.00              | -533,531.78   | -533,531.78                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -640,537.030   | 3 Jan 18 |                   |                   |              | 0.00              | -640,537.03   | -640,537.03                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -557,340.100   | 3 Jan 18 |                   |                   |              | 0.00              | -557,340.10   | -557,340.10                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -1,389,279.640 | 3 Jan 18 |                   |                   |              | 0.00              | -1,389,279.64 | -1,389,279.64                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -262,301.660   | 3 Jan 18 |                   |                   |              | 0.00              | -262,301.66   | -262,301.66                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -264,193.250   | 3 Jan 18 |                   |                   |              | 0.00              | -264,193.25   | -264,193.25                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN 2018 TWD / USD EX.RATE 29.527 WITH NORTHERN TRUST  | -261,837.880   | 3 Jan 18 |                   |                   |              | 0.00              | -261,837.88   | -261,837.88                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 IDR / USD EX.RATE 14427.0 WITH NORTHERN TRUST | -65,192.700    | 3 Jul 18 |                   |                   |              | 0.00              | -65,192.70    | -65,192.70                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 KRW / USD EX.RATE 1121.28 WITH NORTHERN TRUST | -2,235,328.310 | 3 Jul 18 |                   |                   |              | 0.00              | -2,235,328.31 | -2,235,328.31                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST   | -77,515.060    | 3 Jul 18 |                   |                   |              | 0.00              | -77,515.06    | -77,515.06                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST   | -76,631.960    | 3 Jul 18 |                   |                   |              | 0.00              | -76,631.96    | -76,631.96                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JUL 2018 TWD / USD EX.RATE 30.5775 WITH NORTHERN TRUST  | -236,299.310 | 3 Jul 18 |                   |                   |              | 0.00              | -236,299.31 | -236,299.31                       | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN      | 41.770       | 3 Jul 18 |                   |                   |              | 0.00              | 41.77       | 41.77                             | 0.00          |
| FX DEAL TRANSACTED ON 03 JUL 2018 USD / TWD EX.RATE 0.0326787 WITH NORTHERN      | 82,497.140   | 3 Jul 18 |                   |                   |              | 0.00              | 82,497.14   | 82,497.14                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 INR / USD EX.RATE 66.535 WITH NORTHERN TRUST   | -115,599.140 | 3 May 18 |                   |                   |              | 0.00              | -115,599.14 | -115,599.14                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 KRW / USD EX.RATE 1074.297 WITH NORTHERN TRUST | -66,137.130  | 3 May 18 |                   |                   |              | 0.00              | -66,137.13  | -66,137.13                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 MYR / USD EX.RATE 3.935 WITH NORTHERN TRUST    | -72,172.250  | 3 May 18 |                   |                   |              | 0.00              | -72,172.25  | -72,172.25                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150128 WITH NORTHERN      | 2,755.620    | 3 May 18 |                   |                   |              | 0.00              | 2,755.62    | 2,755.62                          | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150139 WITH NORTHERN      | 30,079.170   | 3 May 18 |                   |                   |              | 0.00              | 30,079.17   | 30,079.17                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / INR EX.RATE 0.0150297 WITH NORTHERN      | 267,684.230  | 3 May 18 |                   |                   |              | 0.00              | 267,684.23  | 267,684.23                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / KRW EX.RATE 0.0009292 WITH NORTHERN      | 380,671.050  | 3 May 18 |                   |                   |              | 0.00              | 380,671.05  | 380,671.05                        | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / PHP EX.RATE 0.0192734 WITH NORTHERN      | 24,919.930   | 3 May 18 |                   |                   |              | 0.00              | 24,919.93   | 24,919.93                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN      | 199.040      | 3 May 18 |                   |                   |              | 0.00              | 199.04      | 199.04                            | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315457 WITH NORTHERN      | 3,781.690    | 3 May 18 |                   |                   |              | 0.00              | 3,781.69    | 3,781.69                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / THB EX.RATE 0.0315497 WITH NORTHERN     | 19,251.640     | 3 May 18 |                   |                   |              | 0.00              | 19,251.64     | 19,251.64                         | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY 2018 USD / TWD EX.RATE 0.0335593 WITH NORTHERN     | 1,040,338.280  | 3 May 18 |                   |                   |              | 0.00              | 1,040,338.28  | 1,040,338.28                      | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -133,303.810   | 3 Oct 18 |                   |                   |              | 0.00              | -133,303.81   | -133,303.81                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -187,984.270   | 3 Oct 18 |                   |                   |              | 0.00              | -187,984.27   | -187,984.27                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -4,955.740     | 3 Oct 18 |                   |                   |              | 0.00              | -4,955.74     | -4,955.74                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -281,903.670   | 3 Oct 18 |                   |                   |              | 0.00              | -281,903.67   | -281,903.67                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -1,146,747.420 | 3 Oct 18 |                   |                   |              | 0.00              | -1,146,747.42 | -1,146,747.42                     | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -325,730.210   | 3 Oct 18 |                   |                   |              | 0.00              | -325,730.21   | -325,730.21                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -40,090.960    | 3 Oct 18 |                   |                   |              | 0.00              | -40,090.96    | -40,090.96                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 INR / USD EX.RATE 72.94 WITH NORTHERN TRUST   | -171,520.580   | 3 Oct 18 |                   |                   |              | 0.00              | -171,520.58   | -171,520.58                       | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 JPY / USD EX.RATE 113.739 WITH NORTHERN TRUST | -67,698.850    | 3 Oct 18 |                   |                   |              | 0.00              | -67,698.85    | -67,698.85                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136799 WITH NORTHERN     | 13,540.670     | 3 Oct 18 |                   |                   |              | 0.00              | 13,540.67     | 13,540.67                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136799 WITH NORTHERN     | 2,828.760      | 3 Oct 18 |                   |                   |              | 0.00              | 2,828.76      | 2,828.76                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN | 4,738.390   | 3 Oct 18 |                   |                   |              | 0.00              | 4,738.39   | 4,738.39                          | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN | 233.900     | 3 Oct 18 |                   |                   |              | 0.00              | 233.90     | 233.90                            | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137071 WITH NORTHERN | 18,393.060  | 3 Oct 18 |                   |                   |              | 0.00              | 18,393.06  | 18,393.06                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN | 37,258.380  | 3 Oct 18 |                   |                   |              | 0.00              | 37,258.38  | 37,258.38                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN | 15,979.090  | 3 Oct 18 |                   |                   |              | 0.00              | 15,979.09  | 15,979.09                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN | 42,800.650  | 3 Oct 18 |                   |                   |              | 0.00              | 42,800.65  | 42,800.65                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / INR EX.RATE 0.0137099 WITH NORTHERN | 4,958.800   | 3 Oct 18 |                   |                   |              | 0.00              | 4,958.80   | 4,958.80                          | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / MYR EX.RATE 0.2414409 WITH NORTHERN | 9,367.460   | 3 Oct 18 |                   |                   |              | 0.00              | 9,367.46   | 9,367.46                          | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / THB EX.RATE 0.0308983 WITH NORTHERN | 23,121.380  | 3 Oct 18 |                   |                   |              | 0.00              | 23,121.38  | 23,121.38                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / THB EX.RATE 0.0308983 WITH NORTHERN | 29,232.300  | 3 Oct 18 |                   |                   |              | 0.00              | 29,232.30  | 29,232.30                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN | 8,610.790   | 3 Oct 18 |                   |                   |              | 0.00              | 8,610.79   | 8,610.79                          | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN | 102,209.650 | 3 Oct 18 |                   |                   |              | 0.00              | 102,209.65 | 102,209.65                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT 2018 USD / TWD EX.RATE 0.0325892 WITH NORTHERN | 33,614.990  | 3 Oct 18 |                   |                   |              | 0.00              | 33,614.99  | 33,614.99                         | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 JPY / USD EX.RATE 110.889 WITH NORTHERN TRUST | -238,239.860 | 3 Sep 18 |                   |                   |              | 0.00              | -238,239.86 | -238,239.86                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST | -291,716.520 | 3 Sep 18 |                   |                   |              | 0.00              | -291,716.52 | -291,716.52                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST | -291,564.460 | 3 Sep 18 |                   |                   |              | 0.00              | -291,564.46 | -291,564.46                       | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | -0.330       | 3 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | -0.330       | 3 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | -0.330       | 3 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 TWD / USD EX.RATE 30.748 WITH NORTHERN TRUST  | -0.330       | 3 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN     | 1,277.330    | 3 Sep 18 |                   |                   |              | 0.00              | 1,277.33    | 1,277.33                          | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / INR EX.RATE 0.0141093 WITH NORTHERN     | 279,541.020  | 3 Sep 18 |                   |                   |              | 0.00              | 279,541.02  | 279,541.02                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / INR EX.RATE 0.0141093 WITH NORTHERN     | 416,761.470  | 3 Sep 18 |                   |                   |              | 0.00              | 416,761.47  | 416,761.47                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN     | 11,917.370   | 3 Sep 18 |                   |                   |              | 0.00              | 11,917.37   | 11,917.37                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN     | 7,660.340    | 3 Sep 18 |                   |                   |              | 0.00              | 7,660.34    | 7,660.34                          | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN     | 3,956.680    | 3 Sep 18 |                   |                   |              | 0.00              | 3,956.68    | 3,956.68                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN     | 26,451.710    | 3 Sep 18 |                   |                   |              | 0.00              | 26,451.71    | 26,451.71                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN     | 977.560       | 3 Sep 18 |                   |                   |              | 0.00              | 977.56       | 977.56                            | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP 2018 USD / TWD EX.RATE 0.0325224 WITH NORTHERN     | 11,515.480    | 3 Sep 18 |                   |                   |              | 0.00              | 11,515.48    | 11,515.48                         | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 THB / USD EX.RATE 31.18 WITH NORTHERN TRUST   | -216,586.750  | 4 Apr 18 |                   |                   |              | 0.00              | -216,586.75  | -216,586.75                       | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN     | 208,293.950   | 4 Apr 18 |                   |                   |              | 0.00              | 208,293.95   | 208,293.95                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN     | 135,791.030   | 4 Apr 18 |                   |                   |              | 0.00              | 135,791.03   | 135,791.03                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN     | 221,449.280   | 4 Apr 18 |                   |                   |              | 0.00              | 221,449.28   | 221,449.28                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN     | 1,202,752.680 | 4 Apr 18 |                   |                   |              | 0.00              | 1,202,752.68 | 1,202,752.68                      | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / INR EX.RATE 0.0153815 WITH NORTHERN     | 150,661.040   | 4 Apr 18 |                   |                   |              | 0.00              | 150,661.04   | 150,661.04                        | 0.00          |
| FX DEAL TRANSACTED ON 04 APR 2018 USD / JPY EX.RATE 0.0093829 WITH NORTHERN     | 32,342.390    | 4 Apr 18 |                   |                   |              | 0.00              | 32,342.39    | 32,342.39                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 IDR / USD EX.RATE 14270.0 WITH NORTHERN TRUST | -609,674.570  | 4 Dec 18 |                   |                   |              | 0.00              | -609,674.57  | -609,674.57                       | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 INR / USD EX.RATE 70.343 WITH NORTHERN TRUST  | -35,564.150   | 4 Dec 18 |                   |                   |              | 0.00              | -35,564.15   | -35,564.15                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 INR / USD EX.RATE 70.343 WITH NORTHERN TRUST  | -293,929.440  | 4 Dec 18 |                   |                   |              | 0.00              | -293,929.44  | -293,929.44                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 04 DEC 2018 KRW / USD EX.RATE 1107.71 WITH NORTHERN TRUST  | -25,762.160   | 4 Dec 18 |                   |                   |              | 0.00              | -25,762.16   | -25,762.16                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST  | 84,526.180    | 4 Dec 18 |                   |                   |              | 0.00              | 84,526.18    | 84,526.18                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST  | 35,571.210    | 4 Dec 18 |                   |                   |              | 0.00              | 35,571.21    | 35,571.21                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN      | 184,382.330   | 4 Dec 18 |                   |                   |              | 0.00              | 184,382.33   | 184,382.33                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN      | 206,079.340   | 4 Dec 18 |                   |                   |              | 0.00              | 206,079.34   | 206,079.34                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0141939 WITH NORTHERN      | 1,568,280.810 | 4 Dec 18 |                   |                   |              | 0.00              | 1,568,280.81 | 1,568,280.81                      | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / INR EX.RATE 0.0142161 WITH NORTHERN      | 2,996.250     | 4 Dec 18 |                   |                   |              | 0.00              | 2,996.25     | 2,996.25                          | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008825 WITH NORTHERN TRUST | 132,375.520   | 4 Dec 18 |                   |                   |              | 0.00              | 132,375.52   | 132,375.52                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / PKR EX.RATE 0.0072543 WITH NORTHERN      | 2,313.220     | 4 Dec 18 |                   |                   |              | 0.00              | 2,313.22     | 2,313.22                          | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN      | 159,983.090   | 4 Dec 18 |                   |                   |              | 0.00              | 159,983.09   | 159,983.09                        | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN      | 29,014.800    | 4 Dec 18 |                   |                   |              | 0.00              | 29,014.80    | 29,014.80                         | 0.00          |
| FX DEAL TRANSACTED ON 04 DEC 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN      | 869,716.600   | 4 Dec 18 |                   |                   |              | 0.00              | 869,716.60   | 869,716.60                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 IDR / USD EX.RATE 13452.0 WITH NORTHERN TRUST  | -186,642.900  | 4 Jan 18 |                   |                   |              | 0.00              | -186,642.90  | -186,642.90                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST  | -151,357.320 | 4 Jan 18 |                   |                   |              | 0.00              | -151,357.32 | -151,357.32                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST  | -128,886.390 | 4 Jan 18 |                   |                   |              | 0.00              | -128,886.39 | -128,886.39                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST  | -261,676.400 | 4 Jan 18 |                   |                   |              | 0.00              | -261,676.40 | -261,676.40                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.825 WITH NORTHERN TRUST  | -41,205.650  | 4 Jan 18 |                   |                   |              | 0.00              | -41,205.65  | -41,205.65                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.88 WITH NORTHERN TRUST   | -244,116.480 | 4 Jan 18 |                   |                   |              | 0.00              | -244,116.48 | -244,116.48                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN 2018 PHP / USD EX.RATE 49.88 WITH NORTHERN TRUST   | -192,284.970 | 4 Jan 18 |                   |                   |              | 0.00              | -192,284.97 | -192,284.97                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 CNH / USD EX.RATE 6.63392 WITH NORTHERN TRUST | -116,125.660 | 4 Jul 18 |                   |                   |              | 0.00              | -116,125.66 | -116,125.66                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 IDR / USD EX.RATE 14350.0 WITH NORTHERN TRUST | -103,513.290 | 4 Jul 18 |                   |                   |              | 0.00              | -103,513.29 | -103,513.29                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 INR / USD EX.RATE 68.475 WITH NORTHERN TRUST  | -229,756.070 | 4 Jul 18 |                   |                   |              | 0.00              | -229,756.07 | -229,756.07                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 PKR / USD EX.RATE 121.45 WITH NORTHERN TRUST  | -57,004.950  | 4 Jul 18 |                   |                   |              | 0.00              | -57,004.95  | -57,004.95                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN     | 17,683.260   | 4 Jul 18 |                   |                   |              | 0.00              | 17,683.26   | 17,683.26                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN     | 1.620        | 4 Jul 18 |                   |                   |              | 0.00              | 1.62        | 1.62                              | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN     | 102,308.710  | 4 Jul 18 |                   |                   |              | 0.00              | 102,308.71  | 102,308.71                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0145815 WITH NORTHERN    | 213,472.870 | 4 Jul 18 |                   |                   |              | 0.00              | 213,472.87 | 213,472.87                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | 247,669.520 | 4 Jul 18 |                   |                   |              | 0.00              | 247,669.52 | 247,669.52                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / INR EX.RATE 0.0146039 WITH NORTHERN    | 260,278.840 | 4 Jul 18 |                   |                   |              | 0.00              | 260,278.84 | 260,278.84                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / KRW EX.RATE 0.0008962 WITH NORTHERN    | 27,673.360  | 4 Jul 18 |                   |                   |              | 0.00              | 27,673.36  | 27,673.36                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / TWD EX.RATE 0.0328267 WITH NORTHERN    | 501,513.670 | 4 Jul 18 |                   |                   |              | 0.00              | 501,513.67 | 501,513.67                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUL 2018 USD / TWD EX.RATE 0.0328267 WITH NORTHERN    | 3,129.670   | 4 Jul 18 |                   |                   |              | 0.00              | 3,129.67   | 3,129.67                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 INR / USD EX.RATE 67.005 WITH NORTHERN TRUST | -20,119.030 | 4 Jun 18 |                   |                   |              | 0.00              | -20,119.03 | -20,119.03                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 TWD / USD EX.RATE 29.802 WITH NORTHERN TRUST | -37,359.910 | 4 Jun 18 |                   |                   |              | 0.00              | -37,359.91 | -37,359.91                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN    | 95,383.980  | 4 Jun 18 |                   |                   |              | 0.00              | 95,383.98  | 95,383.98                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN    | 7,748.390   | 4 Jun 18 |                   |                   |              | 0.00              | 7,748.39   | 7,748.39                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN    | 9,832.290   | 4 Jun 18 |                   |                   |              | 0.00              | 9,832.29   | 9,832.29                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN    | 25,157.960  | 4 Jun 18 |                   |                   |              | 0.00              | 25,157.96  | 25,157.96                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / INR EX.RATE 0.0149065 WITH NORTHERN    | 15.930      | 4 Jun 18 |                   |                   |              | 0.00              | 15.93      | 15.93                             | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / INR EX.RATE 0.0149065 WITH NORTHERN      | 5,903.940    | 4 Jun 18 |                   |                   |              | 0.00              | 5,903.94    | 5,903.94                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091201 WITH NORTHERN      | 239,730.120  | 4 Jun 18 |                   |                   |              | 0.00              | 239,730.12  | 239,730.12                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009332 WITH NORTHERN      | 91,588.890   | 4 Jun 18 |                   |                   |              | 0.00              | 91,588.89   | 91,588.89                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 263.260      | 4 Jun 18 |                   |                   |              | 0.00              | 263.26      | 263.26                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 7,981.840    | 4 Jun 18 |                   |                   |              | 0.00              | 7,981.84    | 7,981.84                          | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 472.120      | 4 Jun 18 |                   |                   |              | 0.00              | 472.12      | 472.12                            | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / MYR EX.RATE 0.2512689 WITH NORTHERN      | 220,831.840  | 4 Jun 18 |                   |                   |              | 0.00              | 220,831.84  | 220,831.84                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / MYR EX.RATE 0.2514585 WITH NORTHERN      | 16,490.520   | 4 Jun 18 |                   |                   |              | 0.00              | 16,490.52   | 16,490.52                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN      | 670,129.000  | 4 Jun 18 |                   |                   |              | 0.00              | 670,129.00  | 670,129.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN 2018 USD / TWD EX.RATE 0.0335548 WITH NORTHERN      | 18,730.020   | 4 Jun 18 |                   |                   |              | 0.00              | 18,730.02   | 18,730.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 INR / USD EX.RATE 66.685 WITH NORTHERN TRUST   | -757,461.450 | 4 May 18 |                   |                   |              | 0.00              | -757,461.45 | -757,461.45                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 KRW / USD EX.RATE 1075.366 WITH NORTHERN TRUST | -66,874.980  | 4 May 18 |                   |                   |              | 0.00              | -66,874.98  | -66,874.98                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 MYR / USD EX.RATE 3.932 WITH NORTHERN TRUST    | -100,799.880 | 4 May 18 |                   |                   |              | 0.00              | -100,799.88 | -100,799.88                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / IDR EX.RATE 0.0000718 WITH NORTHERN     | 228,240.070  | 4 May 18 |                   |                   |              | 0.00              | 228,240.07  | 228,240.07                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / INR EX.RATE 0.0149813 WITH NORTHERN     | 981.230      | 4 May 18 |                   |                   |              | 0.00              | 981.23      | 981.23                            | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / INR EX.RATE 0.0149813 WITH NORTHERN     | 8,980.050    | 4 May 18 |                   |                   |              | 0.00              | 8,980.05    | 8,980.05                          | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / KRW EX.RATE 0.0009286 WITH NORTHERN     | 247,778.350  | 4 May 18 |                   |                   |              | 0.00              | 247,778.35  | 247,778.35                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0315557 WITH NORTHERN     | 47,637.660   | 4 May 18 |                   |                   |              | 0.00              | 47,637.66   | 47,637.66                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0316256 WITH NORTHERN     | 64,861.480   | 4 May 18 |                   |                   |              | 0.00              | 64,861.48   | 64,861.48                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAY 2018 USD / THB EX.RATE 0.0316256 WITH NORTHERN     | 31,225.650   | 4 May 18 |                   |                   |              | 0.00              | 31,225.65   | 31,225.65                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 IDR / USD EX.RATE 15166.0 WITH NORTHERN TRUST | -39,309.450  | 4 Oct 18 |                   |                   |              | 0.00              | -39,309.45  | -39,309.45                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST  | -80,658.710  | 4 Oct 18 |                   |                   |              | 0.00              | -80,658.71  | -80,658.71                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST  | -61,738.040  | 4 Oct 18 |                   |                   |              | 0.00              | -61,738.04  | -61,738.04                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST  | -269,719.890 | 4 Oct 18 |                   |                   |              | 0.00              | -269,719.89 | -269,719.89                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST  | -267,483.440 | 4 Oct 18 |                   |                   |              | 0.00              | -267,483.44 | -267,483.44                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST  | -194,938.800 | 4 Oct 18 |                   |                   |              | 0.00              | -194,938.80 | -194,938.80                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.625 WITH NORTHERN TRUST   | -39,436.160    | 4 Oct 18 |                   |                   |              | 0.00              | -39,436.16    | -39,436.16                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 INR / USD EX.RATE 73.755 WITH NORTHERN TRUST   | -56,634.940    | 4 Oct 18 |                   |                   |              | 0.00              | -56,634.94    | -56,634.94                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 KRW / USD EX.RATE 1130.19 WITH NORTHERN TRUST  | -265,745.260   | 4 Oct 18 |                   |                   |              | 0.00              | -265,745.26   | -265,745.26                       | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 TWD / USD EX.RATE 30.75 WITH NORTHERN TRUST    | -1,048,892.030 | 4 Oct 18 |                   |                   |              | 0.00              | -1,048,892.03 | -1,048,892.03                     | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135584 WITH NORTHERN      | 1,245.580      | 4 Oct 18 |                   |                   |              | 0.00              | 1,245.58      | 1,245.58                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135584 WITH NORTHERN      | 187,455.240    | 4 Oct 18 |                   |                   |              | 0.00              | 187,455.24    | 187,455.24                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135805 WITH NORTHERN      | 198,259.230    | 4 Oct 18 |                   |                   |              | 0.00              | 198,259.23    | 198,259.23                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135805 WITH NORTHERN      | 102,116.420    | 4 Oct 18 |                   |                   |              | 0.00              | 102,116.42    | 102,116.42                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / INR EX.RATE 0.0135823 WITH NORTHERN      | 28,500.930     | 4 Oct 18 |                   |                   |              | 0.00              | 28,500.93     | 28,500.93                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN      | 502,941.640    | 4 Oct 18 |                   |                   |              | 0.00              | 502,941.64    | 502,941.64                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN      | 30,065.020     | 4 Oct 18 |                   |                   |              | 0.00              | 30,065.02     | 30,065.02                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | 4,850.450      | 4 Oct 18 |                   |                   |              | 0.00              | 4,850.45      | 4,850.45                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | 19,073.990     | 4 Oct 18 |                   |                   |              | 0.00              | 19,073.99     | 19,073.99                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | 27,595.180  | 4 Oct 18 |                   |                   |              | 0.00              | 27,595.18  | 27,595.18                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / THB EX.RATE 0.0306697 WITH NORTHERN      | 5,987.030   | 4 Oct 18 |                   |                   |              | 0.00              | 5,987.03   | 5,987.03                          | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.0324781 WITH NORTHERN      | 25,785.970  | 4 Oct 18 |                   |                   |              | 0.00              | 25,785.97  | 25,785.97                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | 32,251.710  | 4 Oct 18 |                   |                   |              | 0.00              | 32,251.71  | 32,251.71                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | 13,358.870  | 4 Oct 18 |                   |                   |              | 0.00              | 13,358.87  | 13,358.87                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | 41,006.270  | 4 Oct 18 |                   |                   |              | 0.00              | 41,006.27  | 41,006.27                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT 2018 USD / TWD EX.RATE 0.032495 WITH NORTHERN TRUST | 39,006.530  | 4 Oct 18 |                   |                   |              | 0.00              | 39,006.53  | 39,006.53                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 INR / USD EX.RATE 71.073 WITH NORTHERN TRUST   | -70,195.440 | 4 Sep 18 |                   |                   |              | 0.00              | -70,195.44 | -70,195.44                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 JPY / USD EX.RATE 111.133 WITH NORTHERN TRUST  | -74,621.240 | 4 Sep 18 |                   |                   |              | 0.00              | -74,621.24 | -74,621.24                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 TWD / USD EX.RATE 30.7 WITH NORTHERN TRUST     | -0.330      | 4 Sep 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN      | 273,148.580 | 4 Sep 18 |                   |                   |              | 0.00              | 273,148.58 | 273,148.58                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN      | 1,284.860   | 4 Sep 18 |                   |                   |              | 0.00              | 1,284.86   | 1,284.86                          | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / INR EX.RATE 0.0140394 WITH NORTHERN      | 853,060.040 | 4 Sep 18 |                   |                   |              | 0.00              | 853,060.04 | 853,060.04                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / INR EX.RATE 0.0140394 WITH NORTHERN     | 423,853.560  | 4 Sep 18 |                   |                   |              | 0.00              | 423,853.56  | 423,853.56                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP 2018 USD / TWD EX.RATE 0.0325733 WITH NORTHERN     | 988.140      | 4 Sep 18 |                   |                   |              | 0.00              | 988.14      | 988.14                            | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 THB / USD EX.RATE 31.21 WITH NORTHERN TRUST   | -164,478.540 | 5 Apr 18 |                   |                   |              | 0.00              | -164,478.54 | -164,478.54                       | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN     | 38,656.850   | 5 Apr 18 |                   |                   |              | 0.00              | 38,656.85   | 38,656.85                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / JPY EX.RATE 0.0093519 WITH NORTHERN     | 23,353.010   | 5 Apr 18 |                   |                   |              | 0.00              | 23,353.01   | 23,353.01                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN     | 2,879.890    | 5 Apr 18 |                   |                   |              | 0.00              | 2,879.89    | 2,879.89                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN     | 5,498.270    | 5 Apr 18 |                   |                   |              | 0.00              | 5,498.27    | 5,498.27                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN     | 7,397.890    | 5 Apr 18 |                   |                   |              | 0.00              | 7,397.89    | 7,397.89                          | 0.00          |
| FX DEAL TRANSACTED ON 05 APR 2018 USD / KRW EX.RATE 0.0009409 WITH NORTHERN     | 1,494.440    | 5 Apr 18 |                   |                   |              | 0.00              | 1,494.44    | 1,494.44                          | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | -145,056.520 | 5 Dec 18 |                   |                   |              | 0.00              | -145,056.52 | -145,056.52                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | -56,855.320  | 5 Dec 18 |                   |                   |              | 0.00              | -56,855.32  | -56,855.32                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | -15,973.600  | 5 Dec 18 |                   |                   |              | 0.00              | -15,973.60  | -15,973.60                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST | -330,956.130 | 5 Dec 18 |                   |                   |              | 0.00              | -330,956.13 | -330,956.13                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 DEC 2018 INR / USD EX.RATE 70.4635 WITH NORTHERN TRUST  | -176,181.920 | 5 Dec 18 |                   |                   |              | 0.00              | -176,181.92 | -176,181.92                       | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 KRW / USD EX.RATE 1114.12 WITH NORTHERN TRUST  | -36,278.060  | 5 Dec 18 |                   |                   |              | 0.00              | -36,278.06  | -36,278.06                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / CNH EX.RATE 0.1458683 WITH NORTHERN      | 52,690.540   | 5 Dec 18 |                   |                   |              | 0.00              | 52,690.54   | 52,690.54                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 19,221.960   | 5 Dec 18 |                   |                   |              | 0.00              | 19,221.96   | 19,221.96                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / INR EX.RATE 0.0141687 WITH NORTHERN      | 33,538.480   | 5 Dec 18 |                   |                   |              | 0.00              | 33,538.48   | 33,538.48                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / MYR EX.RATE 0.2404251 WITH NORTHERN      | 602,499.120  | 5 Dec 18 |                   |                   |              | 0.00              | 602,499.12  | 602,499.12                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | 39,621.880   | 5 Dec 18 |                   |                   |              | 0.00              | 39,621.88   | 39,621.88                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | 218,640.990  | 5 Dec 18 |                   |                   |              | 0.00              | 218,640.99  | 218,640.99                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC 2018 USD / TWD EX.RATE 0.0325002 WITH NORTHERN      | 2,743.350    | 5 Dec 18 |                   |                   |              | 0.00              | 2,743.35    | 2,743.35                          | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 INR / USD EX.RATE 63.995 WITH NORTHERN TRUST   | -1,802.730   | 5 Feb 18 |                   |                   |              | 0.00              | -1,802.73   | -1,802.73                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 MYR / USD EX.RATE 3.896 WITH NORTHERN TRUST    | -28,341.750  | 5 Feb 18 |                   |                   |              | 0.00              | -28,341.75  | -28,341.75                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / JPY EX.RATE 0.009095 WITH NORTHERN TRUST | 554,056.170  | 5 Feb 18 |                   |                   |              | 0.00              | 554,056.17  | 554,056.17                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / KRW EX.RATE 0.0009173 WITH NORTHERN      | 82,948.720   | 5 Feb 18 |                   |                   |              | 0.00              | 82,948.72   | 82,948.72                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / KRW EX.RATE 0.0009179 WITH NORTHERN     | 164,169.060  | 5 Feb 18 |                   |                   |              | 0.00              | 164,169.06  | 164,169.06                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / MYR EX.RATE 0.2564958 WITH NORTHERN     | 26,101.840   | 5 Feb 18 |                   |                   |              | 0.00              | 26,101.84   | 26,101.84                         | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / TWD EX.RATE 0.0340948 WITH NORTHERN     | 152,631.570  | 5 Feb 18 |                   |                   |              | 0.00              | 152,631.57  | 152,631.57                        | 0.00          |
| FX DEAL TRANSACTED ON 05 FEB 2018 USD / TWD EX.RATE 0.0340948 WITH NORTHERN     | 14,580.800   | 5 Feb 18 |                   |                   |              | 0.00              | 14,580.80   | 14,580.80                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 INR / USD EX.RATE 63.2925 WITH NORTHERN TRUST | -96,110.460  | 5 Jan 18 |                   |                   |              | 0.00              | -96,110.46  | -96,110.46                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 INR / USD EX.RATE 63.2925 WITH NORTHERN TRUST | -172,819.730 | 5 Jan 18 |                   |                   |              | 0.00              | -172,819.73 | -172,819.73                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.82 WITH NORTHERN TRUST  | -34,350.430  | 5 Jan 18 |                   |                   |              | 0.00              | -34,350.43  | -34,350.43                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / MYR EX.RATE 0.2497191 WITH NORTHERN     | 37,877.910   | 5 Jan 18 |                   |                   |              | 0.00              | 37,877.91   | 37,877.91                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN 2018 USD / TWD EX.RATE 0.0338409 WITH NORTHERN     | 35,671.440   | 5 Jan 18 |                   |                   |              | 0.00              | 35,671.44   | 35,671.44                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 KRW / USD EX.RATE 1117.5 WITH NORTHERN TRUST  | -158,168.560 | 5 Jul 18 |                   |                   |              | 0.00              | -158,168.56 | -158,168.56                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST   | -18,915.690  | 5 Jul 18 |                   |                   |              | 0.00              | -18,915.69  | -18,915.69                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | 1,561.930    | 5 Jul 18 |                   |                   |              | 0.00              | 1,561.93    | 1,561.93                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | 4,015.070    | 5 Jul 18 |                   |                   |              | 0.00              | 4,015.07    | 4,015.07                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | 24,952.670   | 5 Jul 18 |                   |                   |              | 0.00              | 24,952.67   | 24,952.67                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | 1.610        | 5 Jul 18 |                   |                   |              | 0.00              | 1.61        | 1.61                              | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / INR EX.RATE 0.014537 WITH NORTHERN TRUST | 1,857.320    | 5 Jul 18 |                   |                   |              | 0.00              | 1,857.32    | 1,857.32                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / TWD EX.RATE 0.0327188 WITH NORTHERN      | 281,051.480  | 5 Jul 18 |                   |                   |              | 0.00              | 281,051.48  | 281,051.48                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUL 2018 USD / TWD EX.RATE 0.0327456 WITH NORTHERN      | 4,462.070    | 5 Jul 18 |                   |                   |              | 0.00              | 4,462.07    | 4,462.07                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 INR / USD EX.RATE 67.205 WITH NORTHERN TRUST   | -35,687.500  | 5 Jun 18 |                   |                   |              | 0.00              | -35,687.50  | -35,687.50                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 KRW / USD EX.RATE 1068.31 WITH NORTHERN TRUST  | -31,592.860  | 5 Jun 18 |                   |                   |              | 0.00              | -31,592.86  | -31,592.86                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 TWD / USD EX.RATE 29.757 WITH NORTHERN TRUST   | -160,722.320 | 5 Jun 18 |                   |                   |              | 0.00              | -160,722.32 | -160,722.32                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 TWD / USD EX.RATE 29.757 WITH NORTHERN TRUST   | -37,807.040  | 5 Jun 18 |                   |                   |              | 0.00              | -37,807.04  | -37,807.04                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / INR EX.RATE 0.0148798 WITH NORTHERN      | 5,198.760    | 5 Jun 18 |                   |                   |              | 0.00              | 5,198.76    | 5,198.76                          | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / MYR EX.RATE 0.2515407 WITH NORTHERN      | 118,752.560  | 5 Jun 18 |                   |                   |              | 0.00              | 118,752.56  | 118,752.56                        | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / PHP EX.RATE 0.0190494 WITH NORTHERN      | 62,398.330   | 5 Jun 18 |                   |                   |              | 0.00              | 62,398.33   | 62,398.33                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN 2018 USD / TWD EX.RATE 0.0336055 WITH NORTHERN      | 64,174.510   | 5 Jun 18 |                   |                   |              | 0.00              | 64,174.51   | 64,174.51                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 INR / USD EX.RATE 65.0 WITH NORTHERN TRUST   | -162,963.470 | 5 Mar 18 |                   |                   |              | 0.00              | -162,963.47 | -162,963.47                       | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 JPY / USD EX.RATE 105.48 WITH NORTHERN TRUST | -33,408.170  | 5 Mar 18 |                   |                   |              | 0.00              | -33,408.17  | -33,408.17                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN    | 31,987.150   | 5 Mar 18 |                   |                   |              | 0.00              | 31,987.15   | 31,987.15                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN    | 94,035.950   | 5 Mar 18 |                   |                   |              | 0.00              | 94,035.95   | 94,035.95                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN    | 81,349.400   | 5 Mar 18 |                   |                   |              | 0.00              | 81,349.40   | 81,349.40                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 184,493.900  | 5 Mar 18 |                   |                   |              | 0.00              | 184,493.90  | 184,493.90                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 200,848.090  | 5 Mar 18 |                   |                   |              | 0.00              | 200,848.09  | 200,848.09                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 538,889.970  | 5 Mar 18 |                   |                   |              | 0.00              | 538,889.97  | 538,889.97                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 89,942.260   | 5 Mar 18 |                   |                   |              | 0.00              | 89,942.26   | 89,942.26                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 121,830.440  | 5 Mar 18 |                   |                   |              | 0.00              | 121,830.44  | 121,830.44                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153669 WITH NORTHERN    | 89,693.130   | 5 Mar 18 |                   |                   |              | 0.00              | 89,693.13   | 89,693.13                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153716 WITH NORTHERN    | 12,765.350   | 5 Mar 18 |                   |                   |              | 0.00              | 12,765.35   | 12,765.35                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153716 WITH NORTHERN    | 582.780      | 5 Mar 18 |                   |                   |              | 0.00              | 582.78      | 582.78                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / INR EX.RATE 0.0153846 WITH NORTHERN     | 38,832.400    | 5 Mar 18 |                   |                   |              | 0.00              | 38,832.40    | 38,832.40                         | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | 676,845.110   | 5 Mar 18 |                   |                   |              | 0.00              | 676,845.11   | 676,845.11                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN     | 102,926.910   | 5 Mar 18 |                   |                   |              | 0.00              | 102,926.91   | 102,926.91                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN     | 317,416.830   | 5 Mar 18 |                   |                   |              | 0.00              | 317,416.83   | 317,416.83                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN     | 180,016.390   | 5 Mar 18 |                   |                   |              | 0.00              | 180,016.39   | 180,016.39                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / MYR EX.RATE 0.2563971 WITH NORTHERN     | 215,549.880   | 5 Mar 18 |                   |                   |              | 0.00              | 215,549.88   | 215,549.88                        | 0.00          |
| FX DEAL TRANSACTED ON 05 MAR 2018 USD / TWD EX.RATE 0.0341588 WITH NORTHERN     | 2,049,530.320 | 5 Mar 18 |                   |                   |              | 0.00              | 2,049,530.32 | 2,049,530.32                      | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 IDR / USD EX.RATE 14975.0 WITH NORTHERN TRUST | -253,776.760  | 5 Nov 18 |                   |                   |              | 0.00              | -253,776.76  | -253,776.76                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 IDR / USD EX.RATE 14975.0 WITH NORTHERN TRUST | -238,468.860  | 5 Nov 18 |                   |                   |              | 0.00              | -238,468.86  | -238,468.86                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 INR / USD EX.RATE 72.925 WITH NORTHERN TRUST  | -253,153.670  | 5 Nov 18 |                   |                   |              | 0.00              | -253,153.67  | -253,153.67                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 KRW / USD EX.RATE 1122.52 WITH NORTHERN TRUST | -31,483.890   | 5 Nov 18 |                   |                   |              | 0.00              | -31,483.89   | -31,483.89                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 KRW / USD EX.RATE 1122.52 WITH NORTHERN TRUST | -110,600.580  | 5 Nov 18 |                   |                   |              | 0.00              | -110,600.58  | -110,600.58                       | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / IDR EX.RATE 0.0000667 WITH NORTHERN     | 1,429.030     | 5 Nov 18 |                   |                   |              | 0.00              | 1,429.03     | 1,429.03                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | 39,993.920   | 5 Nov 18 |                   |                   |              | 0.00              | 39,993.92   | 39,993.92                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | 223,755.640  | 5 Nov 18 |                   |                   |              | 0.00              | 223,755.64  | 223,755.64                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / INR EX.RATE 0.0136846 WITH NORTHERN    | 196,882.870  | 5 Nov 18 |                   |                   |              | 0.00              | 196,882.87  | 196,882.87                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | 109,915.620  | 5 Nov 18 |                   |                   |              | 0.00              | 109,915.62  | 109,915.62                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | 20,298.100   | 5 Nov 18 |                   |                   |              | 0.00              | 20,298.10   | 20,298.10                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV 2018 USD / TWD EX.RATE 0.0325754 WITH NORTHERN    | 151,141.120  | 5 Nov 18 |                   |                   |              | 0.00              | 151,141.12  | 151,141.12                        | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | -207,756.460 | 5 Oct 18 |                   |                   |              | 0.00              | -207,756.46 | -207,756.46                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | -105,897.910 | 5 Oct 18 |                   |                   |              | 0.00              | -105,897.91 | -105,897.91                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | -313,315.340 | 5 Oct 18 |                   |                   |              | 0.00              | -313,315.34 | -313,315.34                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 INR / USD EX.RATE 73.505 WITH NORTHERN TRUST | -175,388.640 | 5 Oct 18 |                   |                   |              | 0.00              | -175,388.64 | -175,388.64                       | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 JPY / USD EX.RATE 113.94 WITH NORTHERN TRUST | -131.560     | 5 Oct 18 |                   |                   |              | 0.00              | -131.56     | -131.56                           | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 TWD / USD EX.RATE 30.819 WITH NORTHERN TRUST | -0.320       | 5 Oct 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / INR EX.RATE 0.0136045 WITH NORTHERN    | 80,473.600   | 5 Oct 18 |                   |                   |              | 0.00              | 80,473.60   | 80,473.60                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / KRW EX.RATE 0.0008836 WITH NORTHERN      | 24,989.490   | 5 Oct 18 |                   |                   |              | 0.00              | 24,989.49   | 24,989.49                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / MYR EX.RATE 0.241051 WITH NORTHERN TRUST | 30,798.160   | 5 Oct 18 |                   |                   |              | 0.00              | 30,798.16   | 30,798.16                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / TWD EX.RATE 0.0324475 WITH NORTHERN      | 43,636.130   | 5 Oct 18 |                   |                   |              | 0.00              | 43,636.13   | 43,636.13                         | 0.00          |
| FX DEAL TRANSACTED ON 05 OCT 2018 USD / TWD EX.RATE 0.0324475 WITH NORTHERN      | 1,962.200    | 5 Oct 18 |                   |                   |              | 0.00              | 1,962.20    | 1,962.20                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST   | -194,916.390 | 5 Sep 18 |                   |                   |              | 0.00              | -194,916.39 | -194,916.39                       | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST   | -13,075.890  | 5 Sep 18 |                   |                   |              | 0.00              | -13,075.89  | -13,075.89                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 INR / USD EX.RATE 71.639 WITH NORTHERN TRUST   | -7,905.440   | 5 Sep 18 |                   |                   |              | 0.00              | -7,905.44   | -7,905.44                         | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / IDR EX.RATE 0.0000669 WITH NORTHERN      | 866.370      | 5 Sep 18 |                   |                   |              | 0.00              | 866.37      | 866.37                            | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN      | 6,519.490    | 5 Sep 18 |                   |                   |              | 0.00              | 6,519.49    | 6,519.49                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN      | 1,885.220    | 5 Sep 18 |                   |                   |              | 0.00              | 1,885.22    | 1,885.22                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / INR EX.RATE 0.0139326 WITH NORTHERN      | 4,796.340    | 5 Sep 18 |                   |                   |              | 0.00              | 4,796.34    | 4,796.34                          | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN      | 610,217.050  | 5 Sep 18 |                   |                   |              | 0.00              | 610,217.05  | 610,217.05                        | 0.00          |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / THB EX.RATE 0.0304229 WITH NORTHERN      | 2,501.220    | 5 Sep 18 |                   |                   |              | 0.00              | 2,501.22    | 2,501.22                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 SEP 2018 USD / THB EX.RATE 0.0304925 WITH NORTHERN     | 27,946.300   | 5 Sep 18 |                   |                   |              | 0.00              | 27,946.30   | 27,946.30                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST | -251,941.030 | 6 Apr 18 |                   |                   |              | 0.00              | -251,941.03 | -251,941.03                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST | -270,640.840 | 6 Apr 18 |                   |                   |              | 0.00              | -270,640.84 | -270,640.84                       | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / JPY EX.RATE 0.0093266 WITH NORTHERN     | 29,284.040   | 6 Apr 18 |                   |                   |              | 0.00              | 29,284.04   | 29,284.04                         | 0.00          |
| FX DEAL TRANSACTED ON 06 APR 2018 USD / KRW EX.RATE 0.0009396 WITH NORTHERN     | 2,939.230    | 6 Apr 18 |                   |                   |              | 0.00              | 2,939.23    | 2,939.23                          | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 KRW / USD EX.RATE 1122.61 WITH NORTHERN TRUST | -121,521.300 | 6 Aug 18 |                   |                   |              | 0.00              | -121,521.30 | -121,521.30                       | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145592 WITH NORTHERN     | 7,102.720    | 6 Aug 18 |                   |                   |              | 0.00              | 7,102.72    | 7,102.72                          | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN     | 68,883.650   | 6 Aug 18 |                   |                   |              | 0.00              | 68,883.65   | 68,883.65                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN     | 102,513.920  | 6 Aug 18 |                   |                   |              | 0.00              | 102,513.92  | 102,513.92                        | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / INR EX.RATE 0.0145603 WITH NORTHERN     | 86,641.470   | 6 Aug 18 |                   |                   |              | 0.00              | 86,641.47   | 86,641.47                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / KRW EX.RATE 0.0008901 WITH NORTHERN     | 80,560.920   | 6 Aug 18 |                   |                   |              | 0.00              | 80,560.92   | 80,560.92                         | 0.00          |
| FX DEAL TRANSACTED ON 06 AUG 2018 USD / TWD EX.RATE 0.0326179 WITH NORTHERN     | 24,552.450   | 6 Aug 18 |                   |                   |              | 0.00              | 24,552.45   | 24,552.45                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 INR / USD EX.RATE 70.887 WITH NORTHERN TRUST  | -41,002.160  | 6 Dec 18 |                   |                   |              | 0.00              | -41,002.16  | -41,002.16                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 INR / USD EX.RATE 71.106 WITH NORTHERN TRUST  | -45,159.990  | 6 Dec 18 |                   |                   |              | 0.00              | -45,159.99  | -45,159.99                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | -171,359.710 | 6 Dec 18 |                   |                   |              | 0.00              | -171,359.71 | -171,359.71                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | -119,340.100 | 6 Dec 18 |                   |                   |              | 0.00              | -119,340.10 | -119,340.10                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 KRW / USD EX.RATE 1118.05 WITH NORTHERN TRUST | -5,276.190   | 6 Dec 18 |                   |                   |              | 0.00              | -5,276.19   | -5,276.19                         | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 KRW / USD EX.RATE 1119.57 WITH NORTHERN TRUST | -505,675.990 | 6 Dec 18 |                   |                   |              | 0.00              | -505,675.99 | -505,675.99                       | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | 3,180.290    | 6 Dec 18 |                   |                   |              | 0.00              | 3,180.29    | 3,180.29                          | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN     | 9,731.690    | 6 Dec 18 |                   |                   |              | 0.00              | 9,731.69    | 9,731.69                          | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / JPY EX.RATE 0.0088711 WITH NORTHERN     | 269,457.150  | 6 Dec 18 |                   |                   |              | 0.00              | 269,457.15  | 269,457.15                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | 600,926.190  | 6 Dec 18 |                   |                   |              | 0.00              | 600,926.19  | 600,926.19                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | 440,977.730  | 6 Dec 18 |                   |                   |              | 0.00              | 440,977.73  | 440,977.73                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / KRW EX.RATE 0.0008932 WITH NORTHERN     | 326,387.060  | 6 Dec 18 |                   |                   |              | 0.00              | 326,387.06  | 326,387.06                        | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / PHP EX.RATE 0.0189072 WITH NORTHERN     | 1,796.040    | 6 Dec 18 |                   |                   |              | 0.00              | 1,796.04    | 1,796.04                          | 0.00          |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN     | 90,156.760   | 6 Dec 18 |                   |                   |              | 0.00              | 90,156.76   | 90,156.76                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 06 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN    | 122,391.560 | 6 Dec 18 |                   |                   |              | 0.00              | 122,391.56 | 122,391.56                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / INR EX.RATE 0.0155557 WITH NORTHERN    | 151,006.160 | 6 Feb 18 |                   |                   |              | 0.00              | 151,006.16 | 151,006.16                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / INR EX.RATE 0.0155557 WITH NORTHERN    | 273,660.310 | 6 Feb 18 |                   |                   |              | 0.00              | 273,660.31 | 273,660.31                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB 2018 USD / KRW EX.RATE 0.0009132 WITH NORTHERN    | 40,154.730  | 6 Feb 18 |                   |                   |              | 0.00              | 40,154.73  | 40,154.73                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | -87,853.800 | 6 Jul 18 |                   |                   |              | 0.00              | -87,853.80 | -87,853.80                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | -3,644.150  | 6 Jul 18 |                   |                   |              | 0.00              | -3,644.15  | -3,644.15                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 INR / USD EX.RATE 68.905 WITH NORTHERN TRUST | -54,283.120 | 6 Jul 18 |                   |                   |              | 0.00              | -54,283.12 | -54,283.12                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN    | 333.260     | 6 Jul 18 |                   |                   |              | 0.00              | 333.26     | 333.26                            | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | 9,737.120   | 6 Jul 18 |                   |                   |              | 0.00              | 9,737.12   | 9,737.12                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | 19,969.770  | 6 Jul 18 |                   |                   |              | 0.00              | 19,969.77  | 19,969.77                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | 80,257.260  | 6 Jul 18 |                   |                   |              | 0.00              | 80,257.26  | 80,257.26                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | 24,783.540  | 6 Jul 18 |                   |                   |              | 0.00              | 24,783.54  | 24,783.54                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / INR EX.RATE 0.0145127 WITH NORTHERN    | 242,800.250 | 6 Jul 18 |                   |                   |              | 0.00              | 242,800.25 | 242,800.25                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / TWD EX.RATE 0.0327514 WITH NORTHERN     | 83,198.410     | 6 Jul 18 |                   |                   |              | 0.00              | 83,198.41     | 83,198.41                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUL 2018 USD / TWD EX.RATE 0.0327643 WITH NORTHERN     | 6,083.680      | 6 Jul 18 |                   |                   |              | 0.00              | 6,083.68      | 6,083.68                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 IDR / USD EX.RATE 13858.0 WITH NORTHERN TRUST | -554,910.220   | 6 Jun 18 |                   |                   |              | 0.00              | -554,910.22   | -554,910.22                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 IDR / USD EX.RATE 13858.0 WITH NORTHERN TRUST | -341,080.660   | 6 Jun 18 |                   |                   |              | 0.00              | -341,080.66   | -341,080.66                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -1,221,930.260 | 6 Jun 18 |                   |                   |              | 0.00              | -1,221,930.26 | -1,221,930.26                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -2,226,675.020 | 6 Jun 18 |                   |                   |              | 0.00              | -2,226,675.02 | -2,226,675.02                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -1,159,750.450 | 6 Jun 18 |                   |                   |              | 0.00              | -1,159,750.45 | -1,159,750.45                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -1,671,142.640 | 6 Jun 18 |                   |                   |              | 0.00              | -1,671,142.64 | -1,671,142.64                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -16,209.980    | 6 Jun 18 |                   |                   |              | 0.00              | -16,209.98    | -16,209.98                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -1,523,247.060 | 6 Jun 18 |                   |                   |              | 0.00              | -1,523,247.06 | -1,523,247.06                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -502,814.190   | 6 Jun 18 |                   |                   |              | 0.00              | -502,814.19   | -502,814.19                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -13,163.610    | 6 Jun 18 |                   |                   |              | 0.00              | -13,163.61    | -13,163.61                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 INR / USD EX.RATE 67.0 WITH NORTHERN TRUST    | -693,702.490   | 6 Jun 18 |                   |                   |              | 0.00              | -693,702.49   | -693,702.49                       | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST    | -809,963.420   | 6 Jun 18 |                   |                   |              | 0.00              | -809,963.42   | -809,963.42                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST    | -2,035,437.490 | 6 Jun 18 |                   |                   |              | 0.00              | -2,035,437.49 | -2,035,437.49                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST    | -796,310.020   | 6 Jun 18 |                   |                   |              | 0.00              | -796,310.02   | -796,310.02                       | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 TWD / USD EX.RATE 29.75 WITH NORTHERN TRUST    | -1,790,489.460 | 6 Jun 18 |                   |                   |              | 0.00              | -1,790,489.46 | -1,790,489.46                     | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CNH EX.RATE 0.156546 WITH NORTHERN TRUST | 40,553.500     | 6 Jun 18 |                   |                   |              | 0.00              | 40,553.50     | 40,553.50                         | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / CNH EX.RATE 0.156546 WITH NORTHERN TRUST | 426,831.790    | 6 Jun 18 |                   |                   |              | 0.00              | 426,831.79    | 426,831.79                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN      | 149.940        | 6 Jun 18 |                   |                   |              | 0.00              | 149.94        | 149.94                            | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN      | 909.210        | 6 Jun 18 |                   |                   |              | 0.00              | 909.21        | 909.21                            | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN      | 339,583.840    | 6 Jun 18 |                   |                   |              | 0.00              | 339,583.84    | 339,583.84                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / INR EX.RATE 0.0149131 WITH NORTHERN      | 3,344.940      | 6 Jun 18 |                   |                   |              | 0.00              | 3,344.94      | 3,344.94                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0091014 WITH NORTHERN      | 110,851.620    | 6 Jun 18 |                   |                   |              | 0.00              | 110,851.62    | 110,851.62                        | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / MYR EX.RATE 0.2516356 WITH NORTHERN      | 9,228.460      | 6 Jun 18 |                   |                   |              | 0.00              | 9,228.46      | 9,228.46                          | 0.00          |
| FX DEAL TRANSACTED ON 06 JUN 2018 USD / THB EX.RATE 0.0313283 WITH NORTHERN      | 12,279.760     | 6 Jun 18 |                   |                   |              | 0.00              | 12,279.76     | 12,279.76                         | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN     | 132,377.440   | 6 Mar 18 |                   |                   |              | 0.00              | 132,377.44   | 132,377.44                        | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN     | 42,184.930    | 6 Mar 18 |                   |                   |              | 0.00              | 42,184.93    | 42,184.93                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153834 WITH NORTHERN     | 14,222.910    | 6 Mar 18 |                   |                   |              | 0.00              | 14,222.91    | 14,222.91                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153834 WITH NORTHERN     | 28,182.580    | 6 Mar 18 |                   |                   |              | 0.00              | 28,182.58    | 28,182.58                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / JPY EX.RATE 0.0093967 WITH NORTHERN     | 5,683.000     | 6 Mar 18 |                   |                   |              | 0.00              | 5,683.00     | 5,683.00                          | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | 93,317.850    | 6 Mar 18 |                   |                   |              | 0.00              | 93,317.85    | 93,317.85                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | 1,240,974.490 | 6 Mar 18 |                   |                   |              | 0.00              | 1,240,974.49 | 1,240,974.49                      | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR 2018 USD / KRW EX.RATE 0.0009291 WITH NORTHERN     | 21,254.110    | 6 Mar 18 |                   |                   |              | 0.00              | 21,254.11    | 21,254.11                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | -56,743.190   | 6 Nov 18 |                   |                   |              | 0.00              | -56,743.19   | -56,743.19                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | -262,231.230  | 6 Nov 18 |                   |                   |              | 0.00              | -262,231.23  | -262,231.23                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 KRW / USD EX.RATE 1122.72 WITH NORTHERN TRUST | -548,741.670  | 6 Nov 18 |                   |                   |              | 0.00              | -548,741.67  | -548,741.67                       | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN     | 26,684.480    | 6 Nov 18 |                   |                   |              | 0.00              | 26,684.48    | 26,684.48                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000673 WITH NORTHERN     | 3,225.310     | 6 Nov 18 |                   |                   |              | 0.00              | 3,225.31     | 3,225.31                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN    | 204,889.560  | 6 Nov 18 |                   |                   |              | 0.00              | 204,889.56  | 204,889.56                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN    | 74,608.100   | 6 Nov 18 |                   |                   |              | 0.00              | 74,608.10   | 74,608.10                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / INR EX.RATE 0.0136991 WITH NORTHERN    | 217,075.950  | 6 Nov 18 |                   |                   |              | 0.00              | 217,075.95  | 217,075.95                        | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN    | 80,075.550   | 6 Nov 18 |                   |                   |              | 0.00              | 80,075.55   | 80,075.55                         | 0.00          |
| FX DEAL TRANSACTED ON 06 NOV 2018 USD / TWD EX.RATE 0.0325415 WITH NORTHERN    | 121,181.480  | 6 Nov 18 |                   |                   |              | 0.00              | 121,181.48  | 121,181.48                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 INR / USD EX.RATE 71.82 WITH NORTHERN TRUST  | -198,729.920 | 6 Sep 18 |                   |                   |              | 0.00              | -198,729.92 | -198,729.92                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 INR / USD EX.RATE 71.82 WITH NORTHERN TRUST  | -154,339.310 | 6 Sep 18 |                   |                   |              | 0.00              | -154,339.31 | -154,339.31                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 KRW / USD EX.RATE 1122.0 WITH NORTHERN TRUST | -609,605.660 | 6 Sep 18 |                   |                   |              | 0.00              | -609,605.66 | -609,605.66                       | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | 8,567.530    | 6 Sep 18 |                   |                   |              | 0.00              | 8,567.53    | 8,567.53                          | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | 8,365.930    | 6 Sep 18 |                   |                   |              | 0.00              | 8,365.93    | 8,365.93                          | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | 20,620.610   | 6 Sep 18 |                   |                   |              | 0.00              | 20,620.61   | 20,620.61                         | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | 222,011.580  | 6 Sep 18 |                   |                   |              | 0.00              | 222,011.58  | 222,011.58                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / INR EX.RATE 0.0139053 WITH NORTHERN    | 514,487.140  | 6 Sep 18 |                   |                   |              | 0.00              | 514,487.14  | 514,487.14                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 SEP 2018 USD / TWD EX.RATE 0.0325055 WITH NORTHERN      | 16,971.070   | 6 Sep 18 |                   |                   |              | 0.00              | 16,971.07   | 16,971.07                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 KRW / USD EX.RATE 1125.215 WITH NORTHERN TRUST | -141,468.040 | 7 Aug 18 |                   |                   |              | 0.00              | -141,468.04 | -141,468.04                       | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST    | -0.330       | 7 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST    | -0.330       | 7 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 TWD / USD EX.RATE 30.66 WITH NORTHERN TRUST    | -0.330       | 7 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145233 WITH NORTHERN      | 2,209.380    | 7 Aug 18 |                   |                   |              | 0.00              | 2,209.38    | 2,209.38                          | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN      | 15,480.000   | 7 Aug 18 |                   |                   |              | 0.00              | 15,480.00   | 15,480.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / KRW EX.RATE 0.0008875 WITH NORTHERN      | 106,135.150  | 7 Aug 18 |                   |                   |              | 0.00              | 106,135.15  | 106,135.15                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN      | 20,295.490   | 7 Aug 18 |                   |                   |              | 0.00              | 20,295.49   | 20,295.49                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN      | 74,188.880   | 7 Aug 18 |                   |                   |              | 0.00              | 74,188.88   | 74,188.88                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG 2018 USD / TWD EX.RATE 0.0326158 WITH NORTHERN      | 9,455.850    | 7 Aug 18 |                   |                   |              | 0.00              | 9,455.85    | 9,455.85                          | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.466 WITH NORTHERN TRUST   | -140,276.280 | 7 Dec 18 |                   |                   |              | 0.00              | -140,276.28 | -140,276.28                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.466 WITH NORTHERN TRUST   | -19,009.150  | 7 Dec 18 |                   |                   |              | 0.00              | -19,009.15  | -19,009.15                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.585 WITH NORTHERN TRUST  | -30,014.300  | 7 Dec 18 |                   |                   |              | 0.00              | -30,014.30  | -30,014.30                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 INR / USD EX.RATE 70.585 WITH NORTHERN TRUST  | -72,206.970  | 7 Dec 18 |                   |                   |              | 0.00              | -72,206.97  | -72,206.97                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 JPY / USD EX.RATE 112.744 WITH NORTHERN TRUST | -170,803.420 | 7 Dec 18 |                   |                   |              | 0.00              | -170,803.42 | -170,803.42                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST | -79,490.820  | 7 Dec 18 |                   |                   |              | 0.00              | -79,490.82  | -79,490.82                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST | -8,614.620   | 7 Dec 18 |                   |                   |              | 0.00              | -8,614.62   | -8,614.62                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 KRW / USD EX.RATE 1117.02 WITH NORTHERN TRUST | -123,390.740 | 7 Dec 18 |                   |                   |              | 0.00              | -123,390.74 | -123,390.74                       | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN     | 21,765.420   | 7 Dec 18 |                   |                   |              | 0.00              | 21,765.42   | 21,765.42                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN     | 26,406.970   | 7 Dec 18 |                   |                   |              | 0.00              | 26,406.97   | 26,406.97                         | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / INR EX.RATE 0.0141673 WITH NORTHERN     | 152,221.270  | 7 Dec 18 |                   |                   |              | 0.00              | 152,221.27  | 152,221.27                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / INR EX.RATE 0.0141673 WITH NORTHERN     | 176,603.070  | 7 Dec 18 |                   |                   |              | 0.00              | 176,603.07  | 176,603.07                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN     | 186,923.810  | 7 Dec 18 |                   |                   |              | 0.00              | 186,923.81  | 186,923.81                        | 0.00          |
| FX DEAL TRANSACTED ON 07 DEC 2018 USD / TWD EX.RATE 0.0324044 WITH NORTHERN     | 22,238.200   | 7 Dec 18 |                   |                   |              | 0.00              | 22,238.20   | 22,238.20                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 INR / USD EX.RATE 64.115 WITH NORTHERN TRUST  | -32,809.370  | 7 Feb 18 |                   |                   |              | 0.00              | -32,809.37  | -32,809.37                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 FEB 2018 INR / USD EX.RATE 64.175 WITH NORTHERN TRUST   | -1,245,356.690 | 7 Feb 18 |                   |                   |              | 0.00              | -1,245,356.69 | -1,245,356.69                     | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 JPY / USD EX.RATE 109.2257 WITH NORTHERN TRUST | -384,363.600   | 7 Feb 18 |                   |                   |              | 0.00              | -384,363.60   | -384,363.60                       | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | 1,328,682.600  | 7 Feb 18 |                   |                   |              | 0.00              | 1,328,682.60  | 1,328,682.60                      | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | 213,584.950    | 7 Feb 18 |                   |                   |              | 0.00              | 213,584.95    | 213,584.95                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | 2,835.480      | 7 Feb 18 |                   |                   |              | 0.00              | 2,835.48      | 2,835.48                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.0155824 WITH NORTHERN      | 1,419.560      | 7 Feb 18 |                   |                   |              | 0.00              | 1,419.56      | 1,419.56                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / INR EX.RATE 0.015597 WITH NORTHERN TRUST | 4,792.420      | 7 Feb 18 |                   |                   |              | 0.00              | 4,792.42      | 4,792.42                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / MYR EX.RATE 0.2563314 WITH NORTHERN      | 7,490.660      | 7 Feb 18 |                   |                   |              | 0.00              | 7,490.66      | 7,490.66                          | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | 10,581.190     | 7 Feb 18 |                   |                   |              | 0.00              | 10,581.19     | 10,581.19                         | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN      | 167,318.810    | 7 Feb 18 |                   |                   |              | 0.00              | 167,318.81    | 167,318.81                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN      | 101,352.180    | 7 Feb 18 |                   |                   |              | 0.00              | 101,352.18    | 101,352.18                        | 0.00          |
| FX DEAL TRANSACTED ON 07 FEB 2018 USD / TWD EX.RATE 0.0341892 WITH NORTHERN      | 215,266.470    | 7 Feb 18 |                   |                   |              | 0.00              | 215,266.47    | 215,266.47                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST   | -990,876.350   | 7 Jun 18 |                   |                   |              | 0.00              | -990,876.35   | -990,876.35                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST  | -192,250.500   | 7 Jun 18 |                   |                   |              | 0.00              | -192,250.50   | -192,250.50                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST  | -32,608.190    | 7 Jun 18 |                   |                   |              | 0.00              | -32,608.19    | -32,608.19                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 INR / USD EX.RATE 66.965 WITH NORTHERN TRUST  | -319,922.860   | 7 Jun 18 |                   |                   |              | 0.00              | -319,922.86   | -319,922.86                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.957 WITH NORTHERN TRUST | -205,414.140   | 7 Jun 18 |                   |                   |              | 0.00              | -205,414.14   | -205,414.14                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 JPY / USD EX.RATE 109.957 WITH NORTHERN TRUST | -147,835.180   | 7 Jun 18 |                   |                   |              | 0.00              | -147,835.18   | -147,835.18                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -3,612,288.330 | 7 Jun 18 |                   |                   |              | 0.00              | -3,612,288.33 | -3,612,288.33                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -736,292.560   | 7 Jun 18 |                   |                   |              | 0.00              | -736,292.56   | -736,292.56                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -4,321,595.010 | 7 Jun 18 |                   |                   |              | 0.00              | -4,321,595.01 | -4,321,595.01                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -2,097,364.770 | 7 Jun 18 |                   |                   |              | 0.00              | -2,097,364.77 | -2,097,364.77                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -1,030,882.820 | 7 Jun 18 |                   |                   |              | 0.00              | -1,030,882.82 | -1,030,882.82                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -4,231,668.850 | 7 Jun 18 |                   |                   |              | 0.00              | -4,231,668.85 | -4,231,668.85                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 KRW / USD EX.RATE 1067.73 WITH NORTHERN TRUST | -1,869,262.570 | 7 Jun 18 |                   |                   |              | 0.00              | -1,869,262.57 | -1,869,262.57                     | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST  | -582,272.300   | 7 Jun 18 |                   |                   |              | 0.00              | -582,272.30   | -582,272.30                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST | -888,372.970 | 7 Jun 18 |                   |                   |              | 0.00              | -888,372.97 | -888,372.97                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 TWD / USD EX.RATE 29.662 WITH NORTHERN TRUST | -610,164.450 | 7 Jun 18 |                   |                   |              | 0.00              | -610,164.45 | -610,164.45                       | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / CNH EX.RATE 0.1566526 WITH NORTHERN    | 140,501.250  | 7 Jun 18 |                   |                   |              | 0.00              | 140,501.25  | 140,501.25                        | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / INR EX.RATE 0.0149027 WITH NORTHERN    | 5,662.390    | 7 Jun 18 |                   |                   |              | 0.00              | 5,662.39    | 5,662.39                          | 0.00          |
| FX DEAL TRANSACTED ON 07 JUN 2018 USD / THB EX.RATE 0.0313381 WITH NORTHERN    | 99,317.270   | 7 Jun 18 |                   |                   |              | 0.00              | 99,317.27   | 99,317.27                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST | -25,656.890  | 7 Mar 18 |                   |                   |              | 0.00              | -25,656.89  | -25,656.89                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 JPY / USD EX.RATE 105.69 WITH NORTHERN TRUST | -38,376.990  | 7 Mar 18 |                   |                   |              | 0.00              | -38,376.99  | -38,376.99                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN    | 22,260.340   | 7 Mar 18 |                   |                   |              | 0.00              | 22,260.34   | 22,260.34                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN    | 47,119.750   | 7 Mar 18 |                   |                   |              | 0.00              | 47,119.75   | 47,119.75                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN    | 59,249.190   | 7 Mar 18 |                   |                   |              | 0.00              | 59,249.19   | 59,249.19                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN    | 245,571.020  | 7 Mar 18 |                   |                   |              | 0.00              | 245,571.02  | 245,571.02                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN    | 567.630      | 7 Mar 18 |                   |                   |              | 0.00              | 567.63      | 567.63                            | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN    | 239,287.320  | 7 Mar 18 |                   |                   |              | 0.00              | 239,287.32  | 239,287.32                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / KRW EX.RATE 0.0009347 WITH NORTHERN      | 43,986.160  | 7 Mar 18 |                   |                   |              | 0.00              | 43,986.16  | 43,986.16                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / MYR EX.RATE 0.2562 WITH NORTHERN TRUST   | 5,106.590   | 7 Mar 18 |                   |                   |              | 0.00              | 5,106.59   | 5,106.59                          | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / TWD EX.RATE 0.0341717 WITH NORTHERN      | 491,602.100 | 7 Mar 18 |                   |                   |              | 0.00              | 491,602.10 | 491,602.10                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR 2018 USD / TWD EX.RATE 0.034188 WITH NORTHERN TRUST | 108,341.500 | 7 Mar 18 |                   |                   |              | 0.00              | 108,341.50 | 108,341.50                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 JPY / USD EX.RATE 109.225 WITH NORTHERN TRUST  | -19,066.300 | 7 May 18 |                   |                   |              | 0.00              | -19,066.30 | -19,066.30                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 MYR / USD EX.RATE 3.9385 WITH NORTHERN TRUST   | -63,885.140 | 7 May 18 |                   |                   |              | 0.00              | -63,885.14 | -63,885.14                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 TWD / USD EX.RATE 29.695 WITH NORTHERN TRUST   | -62,683.310 | 7 May 18 |                   |                   |              | 0.00              | -62,683.31 | -62,683.31                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | 76,893.230  | 7 May 18 |                   |                   |              | 0.00              | 76,893.23  | 76,893.23                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | 52,373.900  | 7 May 18 |                   |                   |              | 0.00              | 52,373.90  | 52,373.90                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / PHP EX.RATE 0.0192574 WITH NORTHERN      | 24,987.190  | 7 May 18 |                   |                   |              | 0.00              | 24,987.19  | 24,987.19                         | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / THB EX.RATE 0.031506 WITH NORTHERN TRUST | 271,283.820 | 7 May 18 |                   |                   |              | 0.00              | 271,283.82 | 271,283.82                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | 6,922.780   | 7 May 18 |                   |                   |              | 0.00              | 6,922.78   | 6,922.78                          | 0.00          |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | 47,849.940  | 7 May 18 |                   |                   |              | 0.00              | 47,849.94  | 47,849.94                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |          |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 MAY 2018 USD / TWD EX.RATE 0.0336757 WITH NORTHERN      | 63,181.280     | 7 May 18 |                   |                   |              | 0.00              | 63,181.28     | 63,181.28                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 JPY / USD EX.RATE 113.222 WITH NORTHERN TRUST  | -10,151.760    | 7 Nov 18 |                   |                   |              | 0.00              | -10,151.76    | -10,151.76                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST  | -32,885.460    | 7 Nov 18 |                   |                   |              | 0.00              | -32,885.46    | -32,885.46                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST  | -80,227.230    | 7 Nov 18 |                   |                   |              | 0.00              | -80,227.23    | -80,227.23                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 KRW / USD EX.RATE 1118.42 WITH NORTHERN TRUST  | -65,967.820    | 7 Nov 18 |                   |                   |              | 0.00              | -65,967.82    | -65,967.82                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST    | -2,950,983.170 | 7 Nov 18 |                   |                   |              | 0.00              | -2,950,983.17 | -2,950,983.17                     | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST    | -76,754.230    | 7 Nov 18 |                   |                   |              | 0.00              | -76,754.23    | -76,754.23                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST    | -139,994.950   | 7 Nov 18 |                   |                   |              | 0.00              | -139,994.95   | -139,994.95                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / CNH EX.RATE 0.1442169 WITH NORTHERN      | 309,300.020    | 7 Nov 18 |                   |                   |              | 0.00              | 309,300.02    | 309,300.02                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / IDR EX.RATE 0.000068 WITH NORTHERN TRUST | 20,877.220     | 7 Nov 18 |                   |                   |              | 0.00              | 20,877.22     | 20,877.22                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / IDR EX.RATE 0.000068 WITH NORTHERN TRUST | 26,628.930     | 7 Nov 18 |                   |                   |              | 0.00              | 26,628.93     | 26,628.93                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | 19,986.940     | 7 Nov 18 |                   |                   |              | 0.00              | 19,986.94     | 19,986.94                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | 428,248.590    | 7 Nov 18 |                   |                   |              | 0.00              | 428,248.59    | 428,248.59                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | 19,800.700   | 7 Nov 18 |                   |                   |              | 0.00              | 19,800.70   | 19,800.70                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV 2018 USD / TWD EX.RATE 0.0324907 WITH NORTHERN      | 30,072.450   | 7 Nov 18 |                   |                   |              | 0.00              | 30,072.45   | 30,072.45                         | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 INR / USD EX.RATE 71.805 WITH NORTHERN TRUST   | -164,685.690 | 7 Sep 18 |                   |                   |              | 0.00              | -164,685.69 | -164,685.69                       | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 TWD / USD EX.RATE 30.795 WITH NORTHERN TRUST   | -0.320       | 7 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN      | 5,638.450    | 7 Sep 18 |                   |                   |              | 0.00              | 5,638.45    | 5,638.45                          | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN      | 9,072.780    | 7 Sep 18 |                   |                   |              | 0.00              | 9,072.78    | 9,072.78                          | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / INR EX.RATE 0.0138956 WITH NORTHERN      | 3,065.450    | 7 Sep 18 |                   |                   |              | 0.00              | 3,065.45    | 3,065.45                          | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN      | 108.660      | 7 Sep 18 |                   |                   |              | 0.00              | 108.66      | 108.66                            | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / THB EX.RATE 0.0304878 WITH NORTHERN      | 1,961.890    | 7 Sep 18 |                   |                   |              | 0.00              | 1,961.89    | 1,961.89                          | 0.00          |
| FX DEAL TRANSACTED ON 07 SEP 2018 USD / TWD EX.RATE 0.0324728 WITH NORTHERN      | 2,379.360    | 7 Sep 18 |                   |                   |              | 0.00              | 2,379.36    | 2,379.36                          | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 IDR / USD EX.RATE 14435.0 WITH NORTHERN TRUST  | -45,841.470  | 8 Aug 18 |                   |                   |              | 0.00              | -45,841.47  | -45,841.47                        | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 2,912.320    | 8 Aug 18 |                   |                   |              | 0.00              | 2,912.32    | 2,912.32                          | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.008978 WITH NORTHERN TRUST | 11,330.000   | 8 Aug 18 |                   |                   |              | 0.00              | 11,330.00   | 11,330.00                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / JPY EX.RATE 0.0089791 WITH NORTHERN   | 3,596.970    | 8 Aug 18 |                   |                   |              | 0.00              | 3,596.97    | 3,596.97                          | 0.00          |
| FX DEAL TRANSACTED ON 08 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN   | 138,447.180  | 8 Aug 18 |                   |                   |              | 0.00              | 138,447.18  | 138,447.18                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 INR / USD EX.RATE 64.12 WITH NORTHERN TRUST | -122,398.070 | 8 Feb 18 |                   |                   |              | 0.00              | -122,398.07 | -122,398.07                       | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 INR / USD EX.RATE 64.12 WITH NORTHERN TRUST | -3,677.290   | 8 Feb 18 |                   |                   |              | 0.00              | -3,677.29   | -3,677.29                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / INR EX.RATE 0.0155703 WITH NORTHERN   | 3.120        | 8 Feb 18 |                   |                   |              | 0.00              | 3.12        | 3.12                              | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / INR EX.RATE 0.0155703 WITH NORTHERN   | 386,631.180  | 8 Feb 18 |                   |                   |              | 0.00              | 386,631.18  | 386,631.18                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / JPY EX.RATE 0.0091483 WITH NORTHERN   | 7,787.330    | 8 Feb 18 |                   |                   |              | 0.00              | 7,787.33    | 7,787.33                          | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / KRW EX.RATE 0.0009185 WITH NORTHERN   | 130,668.210  | 8 Feb 18 |                   |                   |              | 0.00              | 130,668.21  | 130,668.21                        | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN   | 12,686.370   | 8 Feb 18 |                   |                   |              | 0.00              | 12,686.37   | 12,686.37                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN   | 0.340        | 8 Feb 18 |                   |                   |              | 0.00              | 0.34        | 0.34                              | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN   | 70,977.600   | 8 Feb 18 |                   |                   |              | 0.00              | 70,977.60   | 70,977.60                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN   | 19,063.540   | 8 Feb 18 |                   |                   |              | 0.00              | 19,063.54   | 19,063.54                         | 0.00          |
| FX DEAL TRANSACTED ON 08 FEB 2018 USD / TWD EX.RATE 0.0341437 WITH NORTHERN   | 67,953.090   | 8 Feb 18 |                   |                   |              | 0.00              | 67,953.09   | 67,953.09                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 JAN 2018 TWD / USD EX.RATE 29.445 WITH NORTHERN TRUST   | -657,020.650 | 8 Jan 18 |                   |                   |              | 0.00              | -657,020.65 | -657,020.65                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN 2018 USD / MYR EX.RATE 0.2505763 WITH NORTHERN      | 45,639.320   | 8 Jan 18 |                   |                   |              | 0.00              | 45,639.32   | 45,639.32                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.405 WITH NORTHERN TRUST   | -43,076.370  | 8 Jun 18 |                   |                   |              | 0.00              | -43,076.37  | -43,076.37                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.405 WITH NORTHERN TRUST   | -14,142.670  | 8 Jun 18 |                   |                   |              | 0.00              | -14,142.67  | -14,142.67                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 INR / USD EX.RATE 67.555 WITH NORTHERN TRUST   | -100,981.100 | 8 Jun 18 |                   |                   |              | 0.00              | -100,981.10 | -100,981.10                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST   | -117,415.870 | 8 Jun 18 |                   |                   |              | 0.00              | -117,415.87 | -117,415.87                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST   | -651,105.380 | 8 Jun 18 |                   |                   |              | 0.00              | -651,105.38 | -651,105.38                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST   | -239,751.790 | 8 Jun 18 |                   |                   |              | 0.00              | -239,751.79 | -239,751.79                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 KRW / USD EX.RATE 1073.1 WITH NORTHERN TRUST   | -913,426.000 | 8 Jun 18 |                   |                   |              | 0.00              | -913,426.00 | -913,426.00                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 TWD / USD EX.RATE 29.762 WITH NORTHERN TRUST   | -635,424.100 | 8 Jun 18 |                   |                   |              | 0.00              | -635,424.10 | -635,424.10                       | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / CNH EX.RATE 0.1563709 WITH NORTHERN      | 15,492.570   | 8 Jun 18 |                   |                   |              | 0.00              | 15,492.57   | 15,492.57                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / INR EX.RATE 0.014806 WITH NORTHERN TRUST | 7,964.030    | 8 Jun 18 |                   |                   |              | 0.00              | 7,964.03    | 7,964.03                          | 0.00          |
| FX DEAL TRANSACTED ON 08 JUN 2018 USD / TWD EX.RATE 0.0335593 WITH NORTHERN      | 134,237.200  | 8 Jun 18 |                   |                   |              | 0.00              | 134,237.20  | 134,237.20                        | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | 46,051.350   | 8 Mar 18 |                   |                   |              | 0.00              | 46,051.35   | 46,051.35                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | 51,399.460   | 8 Mar 18 |                   |                   |              | 0.00              | 51,399.46   | 51,399.46                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | 26,022.090   | 8 Mar 18 |                   |                   |              | 0.00              | 26,022.09   | 26,022.09                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | 95,620.030   | 8 Mar 18 |                   |                   |              | 0.00              | 95,620.03   | 95,620.03                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / INR EX.RATE 0.0153953 WITH NORTHERN      | 41,782.680   | 8 Mar 18 |                   |                   |              | 0.00              | 41,782.68   | 41,782.68                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / JPY EX.RATE 0.0094233 WITH NORTHERN      | 28,715.310   | 8 Mar 18 |                   |                   |              | 0.00              | 28,715.31   | 28,715.31                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN      | 826.800      | 8 Mar 18 |                   |                   |              | 0.00              | 826.80      | 826.80                            | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN      | 63,479.790   | 8 Mar 18 |                   |                   |              | 0.00              | 63,479.79   | 63,479.79                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MYR EX.RATE 0.2559247 WITH NORTHERN      | 68,891.470   | 8 Mar 18 |                   |                   |              | 0.00              | 68,891.47   | 68,891.47                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / MYR EX.RATE 0.2559247 WITH NORTHERN      | 16,495.030   | 8 Mar 18 |                   |                   |              | 0.00              | 16,495.03   | 16,495.03                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAR 2018 USD / TWD EX.RATE 0.034167 WITH NORTHERN TRUST | 129,851.030  | 8 Mar 18 |                   |                   |              | 0.00              | 129,851.03  | 129,851.03                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 KRW / USD EX.RATE 1077.71 WITH NORTHERN TRUST  | -859,438.400 | 8 May 18 |                   |                   |              | 0.00              | -859,438.40 | -859,438.40                       | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 KRW / USD EX.RATE 1079.465 WITH NORTHERN TRUST | -66,722.970  | 8 May 18 |                   |                   |              | 0.00              | -66,722.97  | -66,722.97                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 08 MAY 2018 MYR / USD EX.RATE 3.9455 WITH NORTHERN TRUST | -26,557.650 | 8 May 18 |                   |                   |              | 0.00              | -26,557.65 | -26,557.65                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 TWD / USD EX.RATE 29.799 WITH NORTHERN TRUST | -58,375.110 | 8 May 18 |                   |                   |              | 0.00              | -58,375.11 | -58,375.11                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / INR EX.RATE 0.0148666 WITH NORTHERN    | 141,218.810 | 8 May 18 |                   |                   |              | 0.00              | 141,218.81 | 141,218.81                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / INR EX.RATE 0.0148666 WITH NORTHERN    | 369,528.910 | 8 May 18 |                   |                   |              | 0.00              | 369,528.91 | 369,528.91                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091696 WITH NORTHERN    | 523,168.430 | 8 May 18 |                   |                   |              | 0.00              | 523,168.43 | 523,168.43                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN    | 44,850.710  | 8 May 18 |                   |                   |              | 0.00              | 44,850.71  | 44,850.71                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN    | 30,241.060  | 8 May 18 |                   |                   |              | 0.00              | 30,241.06  | 30,241.06                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PHP EX.RATE 0.0192597 WITH NORTHERN    | 19,910.980  | 8 May 18 |                   |                   |              | 0.00              | 19,910.98  | 19,910.98                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / PKR EX.RATE 0.0086468 WITH NORTHERN    | 20,685.170  | 8 May 18 |                   |                   |              | 0.00              | 20,685.17  | 20,685.17                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN    | 38,660.600  | 8 May 18 |                   |                   |              | 0.00              | 38,660.60  | 38,660.60                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN    | 197,571.870 | 8 May 18 |                   |                   |              | 0.00              | 197,571.87 | 197,571.87                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN    | 189,828.000 | 8 May 18 |                   |                   |              | 0.00              | 189,828.00 | 189,828.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN    | 126,262.670 | 8 May 18 |                   |                   |              | 0.00              | 126,262.67 | 126,262.67                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / THB EX.RATE 0.0313824 WITH NORTHERN     | 38,899.260   | 8 May 18 |                   |                   |              | 0.00              | 38,899.26   | 38,899.26                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / TWD EX.RATE 0.0335582 WITH NORTHERN     | 18,115.410   | 8 May 18 |                   |                   |              | 0.00              | 18,115.41   | 18,115.41                         | 0.00          |
| FX DEAL TRANSACTED ON 08 MAY 2018 USD / TWD EX.RATE 0.0335582 WITH NORTHERN     | 52,554.080   | 8 May 18 |                   |                   |              | 0.00              | 52,554.08   | 52,554.08                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | -388,916.390 | 8 Nov 18 |                   |                   |              | 0.00              | -388,916.39 | -388,916.39                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | -21,620.790  | 8 Nov 18 |                   |                   |              | 0.00              | -21,620.79  | -21,620.79                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | -28,729.780  | 8 Nov 18 |                   |                   |              | 0.00              | -28,729.78  | -28,729.78                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 IDR / USD EX.RATE 14563.0 WITH NORTHERN TRUST | -221,657.490 | 8 Nov 18 |                   |                   |              | 0.00              | -221,657.49 | -221,657.49                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 KRW / USD EX.RATE 1117.88 WITH NORTHERN TRUST | -47,567.940  | 8 Nov 18 |                   |                   |              | 0.00              | -47,567.94  | -47,567.94                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST   | -40,607.860  | 8 Nov 18 |                   |                   |              | 0.00              | -40,607.86  | -40,607.86                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST   | -40,499.250  | 8 Nov 18 |                   |                   |              | 0.00              | -40,499.25  | -40,499.25                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST   | -133,770.570 | 8 Nov 18 |                   |                   |              | 0.00              | -133,770.57 | -133,770.57                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 MYR / USD EX.RATE 4.167 WITH NORTHERN TRUST   | -269,631.090 | 8 Nov 18 |                   |                   |              | 0.00              | -269,631.09 | -269,631.09                       | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | 5,219.430    | 8 Nov 18 |                   |                   |              | 0.00              | 5,219.43    | 5,219.43                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | 26,014.480   | 8 Nov 18 |                   |                   |              | 0.00              | 26,014.48   | 26,014.48                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | 26,663.910   | 8 Nov 18 |                   |                   |              | 0.00              | 26,663.91   | 26,663.91                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / TWD EX.RATE 0.0325786 WITH NORTHERN     | 148,545.380  | 8 Nov 18 |                   |                   |              | 0.00              | 148,545.38  | 148,545.38                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV 2018 USD / TWD EX.RATE 0.0325786 WITH NORTHERN     | 126,263.370  | 8 Nov 18 |                   |                   |              | 0.00              | 126,263.37  | 126,263.37                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 IDR / USD EX.RATE 15238.0 WITH NORTHERN TRUST | -58,977.350  | 8 Oct 18 |                   |                   |              | 0.00              | -58,977.35  | -58,977.35                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 IDR / USD EX.RATE 15238.0 WITH NORTHERN TRUST | -33,283.990  | 8 Oct 18 |                   |                   |              | 0.00              | -33,283.99  | -33,283.99                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.858 WITH NORTHERN TRUST  | -70,342.190  | 8 Oct 18 |                   |                   |              | 0.00              | -70,342.19  | -70,342.19                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.858 WITH NORTHERN TRUST  | -36,350.510  | 8 Oct 18 |                   |                   |              | 0.00              | -36,350.51  | -36,350.51                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.869 WITH NORTHERN TRUST  | -172,233.980 | 8 Oct 18 |                   |                   |              | 0.00              | -172,233.98 | -172,233.98                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 INR / USD EX.RATE 73.869 WITH NORTHERN TRUST  | -856,581.050 | 8 Oct 18 |                   |                   |              | 0.00              | -856,581.05 | -856,581.05                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -633,858.710 | 8 Oct 18 |                   |                   |              | 0.00              | -633,858.71 | -633,858.71                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -117,308.680 | 8 Oct 18 |                   |                   |              | 0.00              | -117,308.68 | -117,308.68                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -48,424.890  | 8 Oct 18 |                   |                   |              | 0.00              | -48,424.89  | -48,424.89                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -55,066.060  | 8 Oct 18 |                   |                   |              | 0.00              | -55,066.06  | -55,066.06                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -57,564.610  | 8 Oct 18 |                   |                   |              | 0.00              | -57,564.61  | -57,564.61                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -275,773.490 | 8 Oct 18 |                   |                   |              | 0.00              | -275,773.49 | -275,773.49                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 KRW / USD EX.RATE 1131.72 WITH NORTHERN TRUST | -23,662.110  | 8 Oct 18 |                   |                   |              | 0.00              | -23,662.11  | -23,662.11                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 THB / USD EX.RATE 32.81 WITH NORTHERN TRUST   | -23,067.900  | 8 Oct 18 |                   |                   |              | 0.00              | -23,067.90  | -23,067.90                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 THB / USD EX.RATE 32.81 WITH NORTHERN TRUST   | -53,426.000  | 8 Oct 18 |                   |                   |              | 0.00              | -53,426.00  | -53,426.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST  | -39,541.500  | 8 Oct 18 |                   |                   |              | 0.00              | -39,541.50  | -39,541.50                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST  | -179,372.540 | 8 Oct 18 |                   |                   |              | 0.00              | -179,372.54 | -179,372.54                       | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.855 WITH NORTHERN TRUST  | -89,012.540  | 8 Oct 18 |                   |                   |              | 0.00              | -89,012.54  | -89,012.54                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 TWD / USD EX.RATE 30.88 WITH NORTHERN TRUST   | -0.320       | 8 Oct 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | 1,746.770    | 8 Oct 18 |                   |                   |              | 0.00              | 1,746.77    | 1,746.77                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN     | 248,059.300  | 8 Oct 18 |                   |                   |              | 0.00              | 248,059.30  | 248,059.30                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN     | 314,709.230  | 8 Oct 18 |                   |                   |              | 0.00              | 314,709.23  | 314,709.23                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | 413,953.670   | 8 Oct 18 |                   |                   |              | 0.00              | 413,953.67   | 413,953.67                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | 75,623.590    | 8 Oct 18 |                   |                   |              | 0.00              | 75,623.59    | 75,623.59                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / KRW EX.RATE 0.0008822 WITH NORTHERN      | 165,477.990   | 8 Oct 18 |                   |                   |              | 0.00              | 165,477.99   | 165,477.99                        | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323415 WITH NORTHERN      | 40,987.060    | 8 Oct 18 |                   |                   |              | 0.00              | 40,987.06    | 40,987.06                         | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN      | 1,686.540     | 8 Oct 18 |                   |                   |              | 0.00              | 1,686.54     | 1,686.54                          | 0.00          |
| FX DEAL TRANSACTED ON 08 OCT 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN      | 58,762.140    | 8 Oct 18 |                   |                   |              | 0.00              | 58,762.14    | 58,762.14                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 THB / USD EX.RATE 31.23 WITH NORTHERN TRUST    | -163,354.020  | 9 Apr 18 |                   |                   |              | 0.00              | -163,354.02  | -163,354.02                       | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093435 WITH NORTHERN      | 31,180.970    | 9 Apr 18 |                   |                   |              | 0.00              | 31,180.97    | 31,180.97                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / KRW EX.RATE 0.000937 WITH NORTHERN TRUST | 88,485.650    | 9 Apr 18 |                   |                   |              | 0.00              | 88,485.65    | 88,485.65                         | 0.00          |
| FX DEAL TRANSACTED ON 09 APR 2018 USD / TWD EX.RATE 0.0342231 WITH NORTHERN      | 2,943,189.600 | 9 Apr 18 |                   |                   |              | 0.00              | 2,943,189.60 | 2,943,189.60                      | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 INR / USD EX.RATE 68.51 WITH NORTHERN TRUST    | -544,006.650  | 9 Aug 18 |                   |                   |              | 0.00              | -544,006.65  | -544,006.65                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 INR / USD EX.RATE 68.51 WITH NORTHERN TRUST    | -459,714.850  | 9 Aug 18 |                   |                   |              | 0.00              | -459,714.85  | -459,714.85                       | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 KRW / USD EX.RATE 1116.63 WITH NORTHERN TRUST  | -190,598.800  | 9 Aug 18 |                   |                   |              | 0.00              | -190,598.80  | -190,598.80                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |          |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |          |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 09 AUG 2018 THB / USD EX.RATE 33.15 WITH NORTHERN TRUST    | -77,148.390 | 9 Aug 18 |                   |                   |              | 0.00              | -77,148.39 | -77,148.39                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN      | 1,233.680   | 9 Aug 18 |                   |                   |              | 0.00              | 1,233.68   | 1,233.68                          | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / INR EX.RATE 0.0145741 WITH NORTHERN      | 96,254.020  | 9 Aug 18 |                   |                   |              | 0.00              | 96,254.02  | 96,254.02                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / KRW EX.RATE 0.0008956 WITH NORTHERN      | 22,811.550  | 9 Aug 18 |                   |                   |              | 0.00              | 22,811.55  | 22,811.55                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG 2018 USD / TWD EX.RATE 0.0326691 WITH NORTHERN      | 13,603.690  | 9 Aug 18 |                   |                   |              | 0.00              | 13,603.69  | 13,603.69                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / INR EX.RATE 0.0155364 WITH NORTHERN      | 128,241.520 | 9 Feb 18 |                   |                   |              | 0.00              | 128,241.52 | 128,241.52                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / JPY EX.RATE 0.0091836 WITH NORTHERN      | 1,248.780   | 9 Feb 18 |                   |                   |              | 0.00              | 1,248.78   | 1,248.78                          | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / KRW EX.RATE 0.0009161 WITH NORTHERN      | 196,972.700 | 9 Feb 18 |                   |                   |              | 0.00              | 196,972.70 | 196,972.70                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / KRW EX.RATE 0.0009161 WITH NORTHERN      | 360,889.840 | 9 Feb 18 |                   |                   |              | 0.00              | 360,889.84 | 360,889.84                        | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN      | 8,768.780   | 9 Feb 18 |                   |                   |              | 0.00              | 8,768.78   | 8,768.78                          | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / THB EX.RATE 0.031407 WITH NORTHERN TRUST | 9,033.240   | 9 Feb 18 |                   |                   |              | 0.00              | 9,033.24   | 9,033.24                          | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN      | 42,100.180  | 9 Feb 18 |                   |                   |              | 0.00              | 42,100.18  | 42,100.18                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN      | 17,227.470  | 9 Feb 18 |                   |                   |              | 0.00              | 17,227.47  | 17,227.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN     | 95,807.160    | 9 Feb 18 |                   |                   |              | 0.00              | 95,807.16    | 95,807.16                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN     | 37,046.830    | 9 Feb 18 |                   |                   |              | 0.00              | 37,046.83    | 37,046.83                         | 0.00          |
| FX DEAL TRANSACTED ON 09 FEB 2018 USD / TWD EX.RATE 0.0339812 WITH NORTHERN     | 25,590.190    | 9 Feb 18 |                   |                   |              | 0.00              | 25,590.19    | 25,590.19                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 IDR / USD EX.RATE 13426.0 WITH NORTHERN TRUST | -132,759.720  | 9 Jan 18 |                   |                   |              | 0.00              | -132,759.72  | -132,759.72                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JAN 2018 USD / TWD EX.RATE 0.0338673 WITH NORTHERN     | 1,425,800.830 | 9 Jan 18 |                   |                   |              | 0.00              | 1,425,800.83 | 1,425,800.83                      | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 CNH / USD EX.RATE 6.6298 WITH NORTHERN TRUST  | -299,144.670  | 9 Jul 18 |                   |                   |              | 0.00              | -299,144.67  | -299,144.67                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 KRW / USD EX.RATE 1110.85 WITH NORTHERN TRUST | -876,303.140  | 9 Jul 18 |                   |                   |              | 0.00              | -876,303.14  | -876,303.14                       | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / CNH EX.RATE 0.1508341 WITH NORTHERN     | 97,374.610    | 9 Jul 18 |                   |                   |              | 0.00              | 97,374.61    | 97,374.61                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / IDR EX.RATE 0.0000697 WITH NORTHERN     | 131.630       | 9 Jul 18 |                   |                   |              | 0.00              | 131.63       | 131.63                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN     | 602.020       | 9 Jul 18 |                   |                   |              | 0.00              | 602.02       | 602.02                            | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN     | 18,815.250    | 9 Jul 18 |                   |                   |              | 0.00              | 18,815.25    | 18,815.25                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / INR EX.RATE 0.0145582 WITH NORTHERN     | 39,387.060    | 9 Jul 18 |                   |                   |              | 0.00              | 39,387.06    | 39,387.06                         | 0.00          |
| FX DEAL TRANSACTED ON 09 JUL 2018 USD / JPY EX.RATE 0.0090566 WITH NORTHERN     | 23,150.560    | 9 Jul 18 |                   |                   |              | 0.00              | 23,150.56    | 23,150.56                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |          |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |          |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 09 MAR 2018 INR / USD EX.RATE 65.110559 WITH NORTHERN     | -37,046.830   | 9 Mar 18 |                   |                   |              | 0.00              | -37,046.83   | -37,046.83                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 TWD / USD EX.RATE 29.288 WITH NORTHERN TRUST  | -649,242.350  | 9 Mar 18 |                   |                   |              | 0.00              | -649,242.35  | -649,242.35                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / IDR EX.RATE 0.0000725 WITH NORTHERN     | 334,329.990   | 9 Mar 18 |                   |                   |              | 0.00              | 334,329.99   | 334,329.99                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / JPY EX.RATE 0.0093758 WITH NORTHERN     | 15,412.840    | 9 Mar 18 |                   |                   |              | 0.00              | 15,412.84    | 15,412.84                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 4,609,336.000 | 9 Mar 18 |                   |                   |              | 0.00              | 4,609,336.00 | 4,609,336.00                      | 0.00          |
| FX DEAL TRANSACTED ON 09 MAR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 108,118.330   | 9 Mar 18 |                   |                   |              | 0.00              | 108,118.33   | 108,118.33                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 INR / USD EX.RATE 67.325 WITH NORTHERN TRUST  | -91,250.730   | 9 May 18 |                   |                   |              | 0.00              | -91,250.73   | -91,250.73                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE 109.513 WITH NORTHERN TRUST | -575,449.850  | 9 May 18 |                   |                   |              | 0.00              | -575,449.85  | -575,449.85                       | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 KRW / USD EX.RATE 1080.44316 WITH NORTHERN    | -66,311.810   | 9 May 18 |                   |                   |              | 0.00              | -66,311.81   | -66,311.81                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN     | 153,464.060   | 9 May 18 |                   |                   |              | 0.00              | 153,464.06   | 153,464.06                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN     | 4,700.370     | 9 May 18 |                   |                   |              | 0.00              | 4,700.37     | 4,700.37                          | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / INR EX.RATE 0.0148401 WITH NORTHERN     | 240,728.620   | 9 May 18 |                   |                   |              | 0.00              | 240,728.62   | 240,728.62                        | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / PHP EX.RATE 0.0192237 WITH NORTHERN     | 13,395.740    | 9 May 18 |                   |                   |              | 0.00              | 13,395.74    | 13,395.74                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |          |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |          |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | 18,487.230   | 9 May 18 |                   |                   |              | 0.00              | 18,487.23   | 18,487.23                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | 85,961.500   | 9 May 18 |                   |                   |              | 0.00              | 85,961.50   | 85,961.50                         | 0.00          |
| FX DEAL TRANSACTED ON 09 MAY 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN      | 141,945.420  | 9 May 18 |                   |                   |              | 0.00              | 141,945.42  | 141,945.42                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 KRW / USD EX.RATE 1126.57 WITH NORTHERN TRUST  | -44,424.370  | 9 Nov 18 |                   |                   |              | 0.00              | -44,424.37  | -44,424.37                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 KRW / USD EX.RATE 1126.57 WITH NORTHERN TRUST  | -109,397.660 | 9 Nov 18 |                   |                   |              | 0.00              | -109,397.66 | -109,397.66                       | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / IDR EX.RATE 0.0000681 WITH NORTHERN      | 2,702.730    | 9 Nov 18 |                   |                   |              | 0.00              | 2,702.73    | 2,702.73                          | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN      | 82,474.240   | 9 Nov 18 |                   |                   |              | 0.00              | 82,474.24   | 82,474.24                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN      | 688,068.240  | 9 Nov 18 |                   |                   |              | 0.00              | 688,068.24  | 688,068.24                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN      | 7,398.100    | 9 Nov 18 |                   |                   |              | 0.00              | 7,398.10    | 7,398.10                          | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / INR EX.RATE 0.0137466 WITH NORTHERN      | 662,936.430  | 9 Nov 18 |                   |                   |              | 0.00              | 662,936.43  | 662,936.43                        | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | 7,292.720    | 9 Nov 18 |                   |                   |              | 0.00              | 7,292.72    | 7,292.72                          | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | 81,453.670   | 9 Nov 18 |                   |                   |              | 0.00              | 81,453.67   | 81,453.67                         | 0.00          |
| FX DEAL TRANSACTED ON 09 NOV 2018 USD / TWD EX.RATE 0.0325098 WITH NORTHERN      | 10,098.530   | 9 Nov 18 |                   |                   |              | 0.00              | 10,098.53   | 10,098.53                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST  | -205,722.170 | 9 Oct 18  |                   |                   |              | 0.00              | -205,722.17 | -205,722.17                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST  | -268,128.940 | 9 Oct 18  |                   |                   |              | 0.00              | -268,128.94 | -268,128.94                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST  | -241,358.400 | 9 Oct 18  |                   |                   |              | 0.00              | -241,358.40 | -241,358.40                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 INR / USD EX.RATE 73.998 WITH NORTHERN TRUST  | -28,352.340  | 9 Oct 18  |                   |                   |              | 0.00              | -28,352.34  | -28,352.34                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 JPY / USD EX.RATE 113.081 WITH NORTHERN TRUST | -20,697.190  | 9 Oct 18  |                   |                   |              | 0.00              | -20,697.19  | -20,697.19                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 TWD / USD EX.RATE 30.935 WITH NORTHERN TRUST  | -120,370.630 | 9 Oct 18  |                   |                   |              | 0.00              | -120,370.63 | -120,370.63                       | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | 2,160.500    | 9 Oct 18  |                   |                   |              | 0.00              | 2,160.50    | 2,160.50                          | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN     | 1,815.970    | 9 Oct 18  |                   |                   |              | 0.00              | 1,815.97    | 1,815.97                          | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN     | 1,776.400    | 9 Oct 18  |                   |                   |              | 0.00              | 1,776.40    | 1,776.40                          | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0134844 WITH NORTHERN     | 605,084.940  | 9 Oct 18  |                   |                   |              | 0.00              | 605,084.94  | 605,084.94                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / INR EX.RATE 0.0135139 WITH NORTHERN     | 7,704.930    | 9 Oct 18  |                   |                   |              | 0.00              | 7,704.93    | 7,704.93                          | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT 2018 USD / TWD EX.RATE 0.0322945 WITH NORTHERN     | 62,368.160   | 9 Oct 18  |                   |                   |              | 0.00              | 62,368.16   | 62,368.16                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 KRW / USD EX.RATE 1066.01 WITH NORTHERN TRUST | -531,934.520 | 10 Apr 18 |                   |                   |              | 0.00              | -531,934.52 | -531,934.52                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 APR 2018 THB / USD EX.RATE 31.235 WITH NORTHERN TRUST | -80,844.590  | 10 Apr 18 |                   |                   |              | 0.00              | -80,844.59  | -80,844.59                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 THB / USD EX.RATE 31.235 WITH NORTHERN TRUST | -231,182.030 | 10 Apr 18 |                   |                   |              | 0.00              | -231,182.03 | -231,182.03                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 TWD / USD EX.RATE 29.175 WITH NORTHERN TRUST | -612,621.460 | 10 Apr 18 |                   |                   |              | 0.00              | -612,621.46 | -612,621.46                       | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 56,345.120   | 10 Apr 18 |                   |                   |              | 0.00              | 56,345.12   | 56,345.12                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 39,767.680   | 10 Apr 18 |                   |                   |              | 0.00              | 39,767.68   | 39,767.68                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 14,775.220   | 10 Apr 18 |                   |                   |              | 0.00              | 14,775.22   | 14,775.22                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 20,062.280   | 10 Apr 18 |                   |                   |              | 0.00              | 20,062.28   | 20,062.28                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 7,635.140    | 10 Apr 18 |                   |                   |              | 0.00              | 7,635.14    | 7,635.14                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 31,828.340   | 10 Apr 18 |                   |                   |              | 0.00              | 31,828.34   | 31,828.34                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 3,980.400    | 10 Apr 18 |                   |                   |              | 0.00              | 3,980.40    | 3,980.40                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 44,732.230   | 10 Apr 18 |                   |                   |              | 0.00              | 44,732.23   | 44,732.23                         | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 5,640.210    | 10 Apr 18 |                   |                   |              | 0.00              | 5,640.21    | 5,640.21                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN    | 81,454.980   | 10 Apr 18 |                   |                   |              | 0.00              | 81,454.98   | 81,454.98                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / KRW EX.RATE 0.0009371 WITH NORTHERN    | 118,088.630  | 10 Apr 18 |                   |                   |              | 0.00              | 118,088.63  | 118,088.63                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / PHP EX.RATE 0.0192345 WITH NORTHERN    | 9,919.720    | 10 Apr 18 |                   |                   |              | 0.00              | 9,919.72    | 9,919.72                          | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TWD EX.RATE 0.0342431 WITH NORTHERN    | 527,449.780  | 10 Apr 18 |                   |                   |              | 0.00              | 527,449.78  | 527,449.78                        | 0.00          |
| FX DEAL TRANSACTED ON 10 APR 2018 USD / TWD EX.RATE 0.0342431 WITH NORTHERN    | 157,308.800  | 10 Apr 18 |                   |                   |              | 0.00              | 157,308.80  | 157,308.80                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 INR / USD EX.RATE 68.885 WITH NORTHERN TRUST | -264,821.420 | 10 Aug 18 |                   |                   |              | 0.00              | -264,821.42 | -264,821.42                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 INR / USD EX.RATE 68.995 WITH NORTHERN TRUST | -23,776.550  | 10 Aug 18 |                   |                   |              | 0.00              | -23,776.55  | -23,776.55                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 THB / USD EX.RATE 33.21 WITH NORTHERN TRUST  | -172,551.410 | 10 Aug 18 |                   |                   |              | 0.00              | -172,551.41 | -172,551.41                       | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 TWD / USD EX.RATE 30.665 WITH NORTHERN TRUST | -0.330       | 10 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 TWD / USD EX.RATE 30.665 WITH NORTHERN TRUST | -0.330       | 10 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / CNH EX.RATE 0.1461497 WITH NORTHERN    | 500,464.580  | 10 Aug 18 |                   |                   |              | 0.00              | 500,464.58  | 500,464.58                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN    | 1,922.150    | 10 Aug 18 |                   |                   |              | 0.00              | 1,922.15    | 1,922.15                          | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN    | 63,090.610   | 10 Aug 18 |                   |                   |              | 0.00              | 63,090.61   | 63,090.61                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN    | 19,925.470   | 10 Aug 18 |                   |                   |              | 0.00              | 19,925.47   | 19,925.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN     | 33,705.110   | 10 Aug 18 |                   |                   |              | 0.00              | 33,705.11   | 33,705.11                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0144938 WITH NORTHERN     | 136,515.780  | 10 Aug 18 |                   |                   |              | 0.00              | 136,515.78  | 136,515.78                        | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / KRW EX.RATE 0.0008855 WITH NORTHERN     | 19,961.350   | 10 Aug 18 |                   |                   |              | 0.00              | 19,961.35   | 19,961.35                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN     | 18,785.260   | 10 Aug 18 |                   |                   |              | 0.00              | 18,785.26   | 18,785.26                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN     | 33,697.050   | 10 Aug 18 |                   |                   |              | 0.00              | 33,697.05   | 33,697.05                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN     | 34,611.640   | 10 Aug 18 |                   |                   |              | 0.00              | 34,611.64   | 34,611.64                         | 0.00          |
| FX DEAL TRANSACTED ON 10 AUG 2018 USD / TWD EX.RATE 0.0326105 WITH NORTHERN     | 4,946.360    | 10 Aug 18 |                   |                   |              | 0.00              | 4,946.36    | 4,946.36                          | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST  | -38,170.560  | 10 Dec 18 |                   |                   |              | 0.00              | -38,170.56  | -38,170.56                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST  | -422,531.840 | 10 Dec 18 |                   |                   |              | 0.00              | -422,531.84 | -422,531.84                       | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST  | -30,016.130  | 10 Dec 18 |                   |                   |              | 0.00              | -30,016.13  | -30,016.13                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 INR / USD EX.RATE 71.223 WITH NORTHERN TRUST  | -90,151.850  | 10 Dec 18 |                   |                   |              | 0.00              | -90,151.85  | -90,151.85                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 JPY / USD EX.RATE 112.356 WITH NORTHERN TRUST | -74,020.170  | 10 Dec 18 |                   |                   |              | 0.00              | -74,020.17  | -74,020.17                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | 37,638.850   | 10 Dec 18 |                   |                   |              | 0.00              | 37,638.85   | 37,638.85                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN   | 15,520.090   | 10 Dec 18 |                   |                   |              | 0.00              | 15,520.09   | 15,520.09                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / INR EX.RATE 0.0140138 WITH NORTHERN   | 25,590.120   | 10 Dec 18 |                   |                   |              | 0.00              | 25,590.12   | 25,590.12                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / INR EX.RATE 0.0140404 WITH NORTHERN   | 341,794.140  | 10 Dec 18 |                   |                   |              | 0.00              | 341,794.14  | 341,794.14                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / KRW EX.RATE 0.0008876 WITH NORTHERN   | 80,643.400   | 10 Dec 18 |                   |                   |              | 0.00              | 80,643.40   | 80,643.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / KRW EX.RATE 0.0008876 WITH NORTHERN   | 82,391.770   | 10 Dec 18 |                   |                   |              | 0.00              | 82,391.77   | 82,391.77                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN   | 54,430.410   | 10 Dec 18 |                   |                   |              | 0.00              | 54,430.41   | 54,430.41                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN   | 69,571.950   | 10 Dec 18 |                   |                   |              | 0.00              | 69,571.95   | 69,571.95                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC 2018 USD / TWD EX.RATE 0.0323687 WITH NORTHERN   | 122,670.760  | 10 Dec 18 |                   |                   |              | 0.00              | 122,670.76  | 122,670.76                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | -135,626.430 | 10 Jan 18 |                   |                   |              | 0.00              | -135,626.43 | -135,626.43                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | -704,399.130 | 10 Jan 18 |                   |                   |              | 0.00              | -704,399.13 | -704,399.13                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | -318,854.790 | 10 Jan 18 |                   |                   |              | 0.00              | -318,854.79 | -318,854.79                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | -127,925.630 | 10 Jan 18 |                   |                   |              | 0.00              | -127,925.63 | -127,925.63                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST | -339,693.960 | 10 Jan 18 |                   |                   |              | 0.00              | -339,693.96 | -339,693.96                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST   | -408,291.130 | 10 Jan 18 |                   |                   |              | 0.00              | -408,291.13 | -408,291.13                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 INR / USD EX.RATE 63.65 WITH NORTHERN TRUST   | -173,664.300 | 10 Jan 18 |                   |                   |              | 0.00              | -173,664.30 | -173,664.30                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN     | 5,663.400    | 10 Jan 18 |                   |                   |              | 0.00              | 5,663.40    | 5,663.40                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JAN 2018 USD / MYR EX.RATE 0.2491467 WITH NORTHERN     | 5,224.830    | 10 Jan 18 |                   |                   |              | 0.00              | 5,224.83    | 5,224.83                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 KRW / USD EX.RATE 1114.58 WITH NORTHERN TRUST | -322,762.900 | 10 Jul 18 |                   |                   |              | 0.00              | -322,762.90 | -322,762.90                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 KRW / USD EX.RATE 1114.58 WITH NORTHERN TRUST | -157,589.650 | 10 Jul 18 |                   |                   |              | 0.00              | -157,589.65 | -157,589.65                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / CNH EX.RATE 0.1511419 WITH NORTHERN     | 131,104.650  | 10 Jul 18 |                   |                   |              | 0.00              | 131,104.65  | 131,104.65                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / IDR EX.RATE 0.0000697 WITH NORTHERN     | 146.000      | 10 Jul 18 |                   |                   |              | 0.00              | 146.00      | 146.00                            | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN     | 47,473.270   | 10 Jul 18 |                   |                   |              | 0.00              | 47,473.27   | 47,473.27                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN     | 2,573.730    | 10 Jul 18 |                   |                   |              | 0.00              | 2,573.73    | 2,573.73                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN     | 87,667.140   | 10 Jul 18 |                   |                   |              | 0.00              | 87,667.14   | 87,667.14                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN     | 38,431.910   | 10 Jul 18 |                   |                   |              | 0.00              | 38,431.91   | 38,431.91                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN     | 384,083.010  | 10 Jul 18 |                   |                   |              | 0.00              | 384,083.01  | 384,083.01                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN      | 211,272.350  | 10 Jul 18 |                   |                   |              | 0.00              | 211,272.35  | 211,272.35                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN      | 3,808.090    | 10 Jul 18 |                   |                   |              | 0.00              | 3,808.09    | 3,808.09                          | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / INR EX.RATE 0.0145296 WITH NORTHERN      | 88,174.030   | 10 Jul 18 |                   |                   |              | 0.00              | 88,174.03   | 88,174.03                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / TWD EX.RATE 0.0329218 WITH NORTHERN      | 157,459.260  | 10 Jul 18 |                   |                   |              | 0.00              | 157,459.26  | 157,459.26                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL 2018 USD / TWD EX.RATE 0.032987 WITH NORTHERN TRUST | 1,632.000    | 10 Jul 18 |                   |                   |              | 0.00              | 1,632.00    | 1,632.00                          | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 KRW / USD EX.RATE 1071.859 WITH NORTHERN TRUST | -255,892.260 | 10 May 18 |                   |                   |              | 0.00              | -255,892.26 | -255,892.26                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 TWD / USD EX.RATE 29.902 WITH NORTHERN TRUST   | -151,515.220 | 10 May 18 |                   |                   |              | 0.00              | -151,515.22 | -151,515.22                       | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN      | 180,466.080  | 10 May 18 |                   |                   |              | 0.00              | 180,466.08  | 180,466.08                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN      | 24,503.730   | 10 May 18 |                   |                   |              | 0.00              | 24,503.73   | 24,503.73                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / INR EX.RATE 0.0148417 WITH NORTHERN      | 3,831.130    | 10 May 18 |                   |                   |              | 0.00              | 3,831.13    | 3,831.13                          | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091119 WITH NORTHERN      | 83,850.980   | 10 May 18 |                   |                   |              | 0.00              | 83,850.98   | 83,850.98                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN      | 315,357.410  | 10 May 18 |                   |                   |              | 0.00              | 315,357.41  | 315,357.41                        | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | 3,092.350    | 10 May 18 |                   |                   |              | 0.00              | 3,092.35    | 3,092.35                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | 171.270      | 10 May 18 |                   |                   |              | 0.00              | 171.27      | 171.27                            | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / THB EX.RATE 0.0310945 WITH NORTHERN      | 4,053.020    | 10 May 18 |                   |                   |              | 0.00              | 4,053.02    | 4,053.02                          | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TWD EX.RATE 0.0334213 WITH NORTHERN      | 34,481.000   | 10 May 18 |                   |                   |              | 0.00              | 34,481.00   | 34,481.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 MAY 2018 USD / TWD EX.RATE 0.0334426 WITH NORTHERN      | 85,912.650   | 10 May 18 |                   |                   |              | 0.00              | 85,912.65   | 85,912.65                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 INR / USD EX.RATE 74.188 WITH NORTHERN TRUST   | -269,176.830 | 10 Oct 18 |                   |                   |              | 0.00              | -269,176.83 | -269,176.83                       | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | 2,120.470    | 10 Oct 18 |                   |                   |              | 0.00              | 2,120.47    | 2,120.47                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN      | 250,228.610  | 10 Oct 18 |                   |                   |              | 0.00              | 250,228.61  | 250,228.61                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN      | 3,923.510    | 10 Oct 18 |                   |                   |              | 0.00              | 3,923.51    | 3,923.51                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN      | 432,487.830  | 10 Oct 18 |                   |                   |              | 0.00              | 432,487.83  | 432,487.83                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / INR EX.RATE 0.0134793 WITH NORTHERN      | 234,374.570  | 10 Oct 18 |                   |                   |              | 0.00              | 234,374.57  | 234,374.57                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / JPY EX.RATE 0.0088463 WITH NORTHERN      | 2,035.220    | 10 Oct 18 |                   |                   |              | 0.00              | 2,035.22    | 2,035.22                          | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | 341,558.100  | 10 Oct 18 |                   |                   |              | 0.00              | 341,558.10  | 341,558.10                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | 109,449.300  | 10 Oct 18 |                   |                   |              | 0.00              | 109,449.30  | 109,449.30                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | 395,213.340  | 10 Oct 18 |                   |                   |              | 0.00              | 395,213.34  | 395,213.34                        | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | 63,540.040   | 10 Oct 18 |                   |                   |              | 0.00              | 63,540.04   | 63,540.04                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.000882 WITH NORTHERN TRUST | 73,465.100   | 10 Oct 18 |                   |                   |              | 0.00              | 73,465.10   | 73,465.10                         | 0.00          |
| FX DEAL TRANSACTED ON 10 OCT 2018 USD / KRW EX.RATE 0.0008834 WITH NORTHERN      | 40,039.000   | 10 Oct 18 |                   |                   |              | 0.00              | 40,039.00   | 40,039.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 INR / USD EX.RATE 72.39 WITH NORTHERN TRUST    | -679,475.960 | 10 Sep 18 |                   |                   |              | 0.00              | -679,475.96 | -679,475.96                       | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.786 WITH NORTHERN TRUST   | -92,870.270  | 10 Sep 18 |                   |                   |              | 0.00              | -92,870.27  | -92,870.27                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST   | -0.320       | 10 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST   | -0.320       | 10 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST   | -229.800     | 10 Sep 18 |                   |                   |              | 0.00              | -229.80     | -229.80                           | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST   | -0.160       | 10 Sep 18 |                   |                   |              | 0.00              | -0.16       | -0.16                             | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / INR EX.RATE 0.0138141 WITH NORTHERN      | 414,042.070  | 10 Sep 18 |                   |                   |              | 0.00              | 414,042.07  | 414,042.07                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 216,051.720  | 10 Sep 18 |                   |                   |              | 0.00              | 216,051.72  | 216,051.72                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 230,619.690  | 10 Sep 18 |                   |                   |              | 0.00              | 230,619.69  | 230,619.69                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN      | 113,736.380    | 10 Sep 18 |                   |                   |              | 0.00              | 113,736.38    | 113,736.38                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN      | 3,477.450      | 10 Sep 18 |                   |                   |              | 0.00              | 3,477.45      | 3,477.45                          | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN      | 4,742.690      | 10 Sep 18 |                   |                   |              | 0.00              | 4,742.69      | 4,742.69                          | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN      | 17,606.400     | 10 Sep 18 |                   |                   |              | 0.00              | 17,606.40     | 17,606.40                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN      | 11,166.730     | 10 Sep 18 |                   |                   |              | 0.00              | 11,166.73     | 11,166.73                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 KRW / USD EX.RATE 1065.64 WITH NORTHERN TRUST  | -1,018,921.260 | 11 Apr 18 |                   |                   |              | 0.00              | -1,018,921.26 | -1,018,921.26                     | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 THB / USD EX.RATE 31.18 WITH NORTHERN TRUST    | -438,443.350   | 11 Apr 18 |                   |                   |              | 0.00              | -438,443.35   | -438,443.35                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 TWD / USD EX.RATE 29.16 WITH NORTHERN TRUST    | -771,383.090   | 11 Apr 18 |                   |                   |              | 0.00              | -771,383.09   | -771,383.09                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / INR EX.RATE 0.0153563 WITH NORTHERN      | 16,984.020     | 11 Apr 18 |                   |                   |              | 0.00              | 16,984.02     | 16,984.02                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / JPY EX.RATE 0.009334 WITH NORTHERN TRUST | 102,294.860    | 11 Apr 18 |                   |                   |              | 0.00              | 102,294.86    | 102,294.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN      | 24,837.960     | 11 Apr 18 |                   |                   |              | 0.00              | 24,837.96     | 24,837.96                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN      | 8,238.060      | 11 Apr 18 |                   |                   |              | 0.00              | 8,238.06      | 8,238.06                          | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN      | 53,816.760     | 11 Apr 18 |                   |                   |              | 0.00              | 53,816.76     | 53,816.76                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | 4,620.210    | 11 Apr 18 |                   |                   |              | 0.00              | 4,620.21    | 4,620.21                          | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | 16,561.960   | 11 Apr 18 |                   |                   |              | 0.00              | 16,561.96   | 16,561.96                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009366 WITH NORTHERN     | 71,772.510   | 11 Apr 18 |                   |                   |              | 0.00              | 71,772.51   | 71,772.51                         | 0.00          |
| FX DEAL TRANSACTED ON 11 APR 2018 USD / KRW EX.RATE 0.0009368 WITH NORTHERN     | 204,693.920  | 11 Apr 18 |                   |                   |              | 0.00              | 204,693.92  | 204,693.92                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST  | -115,798.950 | 11 Dec 18 |                   |                   |              | 0.00              | -115,798.95 | -115,798.95                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST  | -65,742.640  | 11 Dec 18 |                   |                   |              | 0.00              | -65,742.64  | -65,742.64                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.758 WITH NORTHERN TRUST  | -458,551.050 | 11 Dec 18 |                   |                   |              | 0.00              | -458,551.05 | -458,551.05                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 JPY / USD EX.RATE 113.07 WITH NORTHERN TRUST  | -40,090.740  | 11 Dec 18 |                   |                   |              | 0.00              | -40,090.74  | -40,090.74                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 KRW / USD EX.RATE 1128.74 WITH NORTHERN TRUST | -248,718.190 | 11 Dec 18 |                   |                   |              | 0.00              | -248,718.19 | -248,718.19                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 TWD / USD EX.RATE 30.851 WITH NORTHERN TRUST  | -234,511.850 | 11 Dec 18 |                   |                   |              | 0.00              | -234,511.85 | -234,511.85                       | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN     | 25,266.920   | 11 Dec 18 |                   |                   |              | 0.00              | 25,266.92   | 25,266.92                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / INR EX.RATE 0.0138546 WITH NORTHERN     | 34,444.040   | 11 Dec 18 |                   |                   |              | 0.00              | 34,444.04   | 34,444.04                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN     | 192,333.760  | 11 Dec 18 |                   |                   |              | 0.00              | 192,333.76  | 192,333.76                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / KRW EX.RATE 0.0008848 WITH NORTHERN   | 176,082.890  | 11 Dec 18 |                   |                   |              | 0.00              | 176,082.89  | 176,082.89                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN   | 38,352.260   | 11 Dec 18 |                   |                   |              | 0.00              | 38,352.26   | 38,352.26                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN   | 328,316.940  | 11 Dec 18 |                   |                   |              | 0.00              | 328,316.94  | 328,316.94                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / THB EX.RATE 0.0304488 WITH NORTHERN   | 90,553.950   | 11 Dec 18 |                   |                   |              | 0.00              | 90,553.95   | 90,553.95                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN   | 297,288.860  | 11 Dec 18 |                   |                   |              | 0.00              | 297,288.86  | 297,288.86                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN   | 890,544.040  | 11 Dec 18 |                   |                   |              | 0.00              | 890,544.04  | 890,544.04                        | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0324139 WITH NORTHERN   | 79,258.700   | 11 Dec 18 |                   |                   |              | 0.00              | 79,258.70   | 79,258.70                         | 0.00          |
| FX DEAL TRANSACTED ON 11 DEC 2018 USD / TWD EX.RATE 0.0324139 WITH NORTHERN   | 99,441.120   | 11 Dec 18 |                   |                   |              | 0.00              | 99,441.12   | 99,441.12                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 INR / USD EX.RATE 63.69 WITH NORTHERN TRUST | -116,387.720 | 11 Jan 18 |                   |                   |              | 0.00              | -116,387.72 | -116,387.72                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 INR / USD EX.RATE 63.69 WITH NORTHERN TRUST | -136,600.480 | 11 Jan 18 |                   |                   |              | 0.00              | -136,600.48 | -136,600.48                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN   | 72,848.200   | 11 Jan 18 |                   |                   |              | 0.00              | 72,848.20   | 72,848.20                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / KRW EX.RATE 0.0009319 WITH NORTHERN   | 36,649.180   | 11 Jan 18 |                   |                   |              | 0.00              | 36,649.18   | 36,649.18                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / MYR EX.RATE 0.2507334 WITH NORTHERN   | 12,643.790   | 11 Jan 18 |                   |                   |              | 0.00              | 12,643.79   | 12,643.79                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / TWD EX.RATE 0.0337815 WITH NORTHERN     | 40,300.990   | 11 Jan 18 |                   |                   |              | 0.00              | 40,300.99   | 40,300.99                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JAN 2018 USD / TWD EX.RATE 0.0337815 WITH NORTHERN     | 841,406.460  | 11 Jan 18 |                   |                   |              | 0.00              | 841,406.46  | 841,406.46                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 JPY / USD EX.RATE 111.058 WITH NORTHERN TRUST | -220,526.020 | 11 Jul 18 |                   |                   |              | 0.00              | -220,526.02 | -220,526.02                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 TWD / USD EX.RATE 30.475 WITH NORTHERN TRUST  | -161,034.000 | 11 Jul 18 |                   |                   |              | 0.00              | -161,034.00 | -161,034.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / CNH EX.RATE 0.1496939 WITH NORTHERN     | 112,740.400  | 11 Jul 18 |                   |                   |              | 0.00              | 112,740.40  | 112,740.40                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | 1,252.090    | 11 Jul 18 |                   |                   |              | 0.00              | 1,252.09    | 1,252.09                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 25,603.160   | 11 Jul 18 |                   |                   |              | 0.00              | 25,603.16   | 25,603.16                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 15,675.240   | 11 Jul 18 |                   |                   |              | 0.00              | 15,675.24   | 15,675.24                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 43,075.790   | 11 Jul 18 |                   |                   |              | 0.00              | 43,075.79   | 43,075.79                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 180,731.490  | 11 Jul 18 |                   |                   |              | 0.00              | 180,731.49  | 180,731.49                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 8,699.930    | 11 Jul 18 |                   |                   |              | 0.00              | 8,699.93    | 8,699.93                          | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / INR EX.RATE 0.0145214 WITH NORTHERN     | 158,782.260  | 11 Jul 18 |                   |                   |              | 0.00              | 158,782.26  | 158,782.26                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL 2018 USD / TWD EX.RATE 0.0327783 WITH NORTHERN     | 68,524.650   | 11 Jul 18 |                   |                   |              | 0.00              | 68,524.65   | 68,524.65                         | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST  | -407,531.340 | 11 Jun 18 |                   |                   |              | 0.00              | -407,531.34 | -407,531.34                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST  | -50,000.720  | 11 Jun 18 |                   |                   |              | 0.00              | -50,000.72  | -50,000.72                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST  | -82,051.590  | 11 Jun 18 |                   |                   |              | 0.00              | -82,051.59  | -82,051.59                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.275 WITH NORTHERN TRUST  | -112,156.350 | 11 Jun 18 |                   |                   |              | 0.00              | -112,156.35 | -112,156.35                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 INR / USD EX.RATE 67.355 WITH NORTHERN TRUST  | -55,588.090  | 11 Jun 18 |                   |                   |              | 0.00              | -55,588.09  | -55,588.09                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 JPY / USD EX.RATE 109.756 WITH NORTHERN TRUST | -36,259.110  | 11 Jun 18 |                   |                   |              | 0.00              | -36,259.11  | -36,259.11                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST  | -228,217.410 | 11 Jun 18 |                   |                   |              | 0.00              | -228,217.41 | -228,217.41                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST  | -240,231.120 | 11 Jun 18 |                   |                   |              | 0.00              | -240,231.12 | -240,231.12                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST  | -258,532.940 | 11 Jun 18 |                   |                   |              | 0.00              | -258,532.94 | -258,532.94                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 KRW / USD EX.RATE 1072.4 WITH NORTHERN TRUST  | -635,640.760 | 11 Jun 18 |                   |                   |              | 0.00              | -635,640.76 | -635,640.76                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 TWD / USD EX.RATE 29.793 WITH NORTHERN TRUST  | -178,683.750 | 11 Jun 18 |                   |                   |              | 0.00              | -178,683.75 | -178,683.75                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / CNH EX.RATE 0.1562061 WITH NORTHERN     | 20,115.320   | 11 Jun 18 |                   |                   |              | 0.00              | 20,115.32   | 20,115.32                         | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / INR EX.RATE 0.0148412 WITH NORTHERN     | 2,271.980    | 11 Jun 18 |                   |                   |              | 0.00              | 2,271.98    | 2,271.98                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                    | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                    |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE<br>0.0091104 WITH NORTHERN     | 106,836.510  | 11 Jun 18 |                   |                   |              | 0.00              | 106,836.51  | 106,836.51                        | 0.00          |
| FX DEAL TRANSACTED ON 11 JUN 2018 USD / TWD EX.RATE<br>0.0335649 WITH NORTHERN     | 162,915.280  | 11 Jun 18 |                   |                   |              | 0.00              | 162,915.28  | 162,915.28                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE<br>6.33533 WITH NORTHERN TRUST | -344,642.150 | 11 May 18 |                   |                   |              | 0.00              | -344,642.15 | -344,642.15                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE<br>6.33533 WITH NORTHERN TRUST | -179,348.350 | 11 May 18 |                   |                   |              | 0.00              | -179,348.35 | -179,348.35                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE<br>6.33533 WITH NORTHERN TRUST | -603,048.780 | 11 May 18 |                   |                   |              | 0.00              | -603,048.78 | -603,048.78                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 CNH / USD EX.RATE<br>6.33533 WITH NORTHERN TRUST | -517,189.380 | 11 May 18 |                   |                   |              | 0.00              | -517,189.38 | -517,189.38                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 JPY / USD EX.RATE<br>109.343 WITH NORTHERN TRUST | -100,165.490 | 11 May 18 |                   |                   |              | 0.00              | -100,165.49 | -100,165.49                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 KRW / USD EX.RATE<br>1067.2524 WITH NORTHERN     | -57,008.410  | 11 May 18 |                   |                   |              | 0.00              | -57,008.41  | -57,008.41                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 KRW / USD EX.RATE<br>1068.2 WITH NORTHERN TRUST  | -706,286.100 | 11 May 18 |                   |                   |              | 0.00              | -706,286.10 | -706,286.10                       | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE<br>0.0000712 WITH NORTHERN     | 470,535.960  | 11 May 18 |                   |                   |              | 0.00              | 470,535.96  | 470,535.96                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE<br>0.0000712 WITH NORTHERN     | 131,278.570  | 11 May 18 |                   |                   |              | 0.00              | 131,278.57  | 131,278.57                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE<br>0.0000712 WITH NORTHERN     | 63,152.830   | 11 May 18 |                   |                   |              | 0.00              | 63,152.83   | 63,152.83                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE<br>0.0000712 WITH NORTHERN     | 3,552.940    | 11 May 18 |                   |                   |              | 0.00              | 3,552.94    | 3,552.94                          | 0.00          |

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| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN      | 42,884.330    | 11 May 18 |                   |                   |              | 0.00              | 42,884.33    | 42,884.33                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148787 WITH NORTHERN      | 54,978.860    | 11 May 18 |                   |                   |              | 0.00              | 54,978.86    | 54,978.86                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148787 WITH NORTHERN      | 9,711.830     | 11 May 18 |                   |                   |              | 0.00              | 9,711.83     | 9,711.83                          | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / KRW EX.RATE 0.0009354 WITH NORTHERN      | 424,782.210   | 11 May 18 |                   |                   |              | 0.00              | 424,782.21   | 424,782.21                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / THB EX.RATE 0.031294 WITH NORTHERN TRUST | 3,406.790     | 11 May 18 |                   |                   |              | 0.00              | 3,406.79     | 3,406.79                          | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / TWD EX.RATE 0.0335357 WITH NORTHERN      | 127,816.020   | 11 May 18 |                   |                   |              | 0.00              | 127,816.02   | 127,816.02                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAY 2018 USD / TWD EX.RATE 0.0335357 WITH NORTHERN      | 1,017,967.940 | 11 May 18 |                   |                   |              | 0.00              | 1,017,967.94 | 1,017,967.94                      | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST   | -272,492.690  | 11 Oct 18 |                   |                   |              | 0.00              | -272,492.69  | -272,492.69                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST   | -37,379.040   | 11 Oct 18 |                   |                   |              | 0.00              | -37,379.04   | -37,379.04                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 INR / USD EX.RATE 74.291 WITH NORTHERN TRUST   | -254,655.580  | 11 Oct 18 |                   |                   |              | 0.00              | -254,655.58  | -254,655.58                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 KRW / USD EX.RATE 1143.1 WITH NORTHERN TRUST   | -752,847.660  | 11 Oct 18 |                   |                   |              | 0.00              | -752,847.66  | -752,847.66                       | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / IDR EX.RATE 0.0000655 WITH NORTHERN      | 5,379.980     | 11 Oct 18 |                   |                   |              | 0.00              | 5,379.98     | 5,379.98                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | 331,972.640   | 11 Oct 18 |                   |                   |              | 0.00              | 331,972.64   | 331,972.64                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | 260,663.800  | 11 Oct 18 |                   |                   |              | 0.00              | 260,663.80  | 260,663.80                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.000874 WITH NORTHERN TRUST | 721,872.880  | 11 Oct 18 |                   |                   |              | 0.00              | 721,872.88  | 721,872.88                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | 288,929.790  | 11 Oct 18 |                   |                   |              | 0.00              | 288,929.79  | 288,929.79                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | 138,070.880  | 11 Oct 18 |                   |                   |              | 0.00              | 138,070.88  | 138,070.88                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / KRW EX.RATE 0.0008748 WITH NORTHERN      | 374,661.160  | 11 Oct 18 |                   |                   |              | 0.00              | 374,661.16  | 374,661.16                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / TWD EX.RATE 0.0321275 WITH NORTHERN      | 8,309.970    | 11 Oct 18 |                   |                   |              | 0.00              | 8,309.97    | 8,309.97                          | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT 2018 USD / TWD EX.RATE 0.0321595 WITH NORTHERN      | 30,245.540   | 11 Oct 18 |                   |                   |              | 0.00              | 30,245.54   | 30,245.54                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST    | -125,877.400 | 11 Sep 18 |                   |                   |              | 0.00              | -125,877.40 | -125,877.40                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST    | -733,374.430 | 11 Sep 18 |                   |                   |              | 0.00              | -733,374.43 | -733,374.43                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 INR / USD EX.RATE 72.23 WITH NORTHERN TRUST    | -980,457.090 | 11 Sep 18 |                   |                   |              | 0.00              | -980,457.09 | -980,457.09                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.805 WITH NORTHERN TRUST   | -101,289.230 | 11 Sep 18 |                   |                   |              | 0.00              | -101,289.23 | -101,289.23                       | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST   | -0.320       | 11 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST   | -0.320       | 11 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 SEP 2018 TWD / USD EX.RATE 30.838 WITH NORTHERN TRUST   | -0.320       | 11 Sep 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / JPY EX.RATE 0.0089726 WITH NORTHERN      | 93,994.740   | 11 Sep 18 |                   |                   |              | 0.00              | 93,994.74   | 93,994.74                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / KRW EX.RATE 0.0008895 WITH NORTHERN      | 20,159.270   | 11 Sep 18 |                   |                   |              | 0.00              | 20,159.27   | 20,159.27                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN      | 75,774.600   | 11 Sep 18 |                   |                   |              | 0.00              | 75,774.60   | 75,774.60                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / THB EX.RATE 0.030446 WITH NORTHERN TRUST | 4,887.120    | 11 Sep 18 |                   |                   |              | 0.00              | 4,887.12    | 4,887.12                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / THB EX.RATE 0.030446 WITH NORTHERN TRUST | 1,967.210    | 11 Sep 18 |                   |                   |              | 0.00              | 1,967.21    | 1,967.21                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN      | 9,568.330    | 11 Sep 18 |                   |                   |              | 0.00              | 9,568.33    | 9,568.33                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN      | 18,941.370   | 11 Sep 18 |                   |                   |              | 0.00              | 18,941.37   | 18,941.37                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN      | 4,841.750    | 11 Sep 18 |                   |                   |              | 0.00              | 4,841.75    | 4,841.75                          | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN      | 13,526.170   | 11 Sep 18 |                   |                   |              | 0.00              | 13,526.17   | 13,526.17                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP 2018 USD / TWD EX.RATE 0.0324275 WITH NORTHERN      | 26,436.120   | 11 Sep 18 |                   |                   |              | 0.00              | 26,436.12   | 26,436.12                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 INR / USD EX.RATE 65.275 WITH NORTHERN TRUST   | -138,385.860 | 12 Apr 18 |                   |                   |              | 0.00              | -138,385.86 | -138,385.86                       | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 THB / USD EX.RATE 31.13 WITH NORTHERN TRUST    | -110,042.660 | 12 Apr 18 |                   |                   |              | 0.00              | -110,042.66 | -110,042.66                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0152975 WITH NORTHERN    | 400,247.890  | 12 Apr 18 |                   |                   |              | 0.00              | 400,247.89  | 400,247.89                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0152975 WITH NORTHERN    | 6,758.070    | 12 Apr 18 |                   |                   |              | 0.00              | 6,758.07    | 6,758.07                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / INR EX.RATE 0.0153198 WITH NORTHERN    | 8,390.350    | 12 Apr 18 |                   |                   |              | 0.00              | 8,390.35    | 8,390.35                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009339 WITH NORTHERN    | 130,149.180  | 12 Apr 18 |                   |                   |              | 0.00              | 130,149.18  | 130,149.18                        | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN    | 6,928.840    | 12 Apr 18 |                   |                   |              | 0.00              | 6,928.84    | 6,928.84                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN    | 13,341.380   | 12 Apr 18 |                   |                   |              | 0.00              | 13,341.38   | 13,341.38                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / KRW EX.RATE 0.0009356 WITH NORTHERN    | 5,779.070    | 12 Apr 18 |                   |                   |              | 0.00              | 5,779.07    | 5,779.07                          | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / TWD EX.RATE 0.0342255 WITH NORTHERN    | 14,205.970   | 12 Apr 18 |                   |                   |              | 0.00              | 14,205.97   | 14,205.97                         | 0.00          |
| FX DEAL TRANSACTED ON 12 APR 2018 USD / TWD EX.RATE 0.0342255 WITH NORTHERN    | 48,787.970   | 12 Apr 18 |                   |                   |              | 0.00              | 48,787.97   | 48,787.97                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 INR / USD EX.RATE 72.108 WITH NORTHERN TRUST | -57,943.460  | 12 Dec 18 |                   |                   |              | 0.00              | -57,943.46  | -57,943.46                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST  | -188,512.460 | 12 Dec 18 |                   |                   |              | 0.00              | -188,512.46 | -188,512.46                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN    | 62,887.970   | 12 Dec 18 |                   |                   |              | 0.00              | 62,887.97   | 62,887.97                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN    | 255,032.350  | 12 Dec 18 |                   |                   |              | 0.00              | 255,032.35  | 255,032.35                        | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / INR EX.RATE 0.0138681 WITH NORTHERN    | 7,434.180   | 12 Dec 18 |                   |                   |              | 0.00              | 7,434.18   | 7,434.18                          | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / INR EX.RATE 0.0138681 WITH NORTHERN    | 775,667.640 | 12 Dec 18 |                   |                   |              | 0.00              | 775,667.64 | 775,667.64                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN    | 188,783.280 | 12 Dec 18 |                   |                   |              | 0.00              | 188,783.28 | 188,783.28                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN    | 94,870.380  | 12 Dec 18 |                   |                   |              | 0.00              | 94,870.38  | 94,870.38                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN    | 516,276.880 | 12 Dec 18 |                   |                   |              | 0.00              | 516,276.88 | 516,276.88                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / PKR EX.RATE 0.0071963 WITH NORTHERN    | 9,100.680   | 12 Dec 18 |                   |                   |              | 0.00              | 9,100.68   | 9,100.68                          | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / PKR EX.RATE 0.0072015 WITH NORTHERN    | 4,839.360   | 12 Dec 18 |                   |                   |              | 0.00              | 4,839.36   | 4,839.36                          | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN    | 90,216.390  | 12 Dec 18 |                   |                   |              | 0.00              | 90,216.39  | 90,216.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN    | 38,513.430  | 12 Dec 18 |                   |                   |              | 0.00              | 38,513.43  | 38,513.43                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN    | 25,824.900  | 12 Dec 18 |                   |                   |              | 0.00              | 25,824.90  | 25,824.90                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324086 WITH NORTHERN    | 338,933.830 | 12 Dec 18 |                   |                   |              | 0.00              | 338,933.83 | 338,933.83                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN    | 66,834.390  | 12 Dec 18 |                   |                   |              | 0.00              | 66,834.39  | 66,834.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 INR / USD EX.RATE 64.235 WITH NORTHERN TRUST | -58,737.410 | 12 Feb 18 |                   |                   |              | 0.00              | -58,737.41 | -58,737.41                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB 2018 INR / USD EX.RATE 64.235 WITH NORTHERN TRUST  | -192,013.430 | 12 Feb 18 |                   |                   |              | 0.00              | -192,013.43 | -192,013.43                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 KRW / USD EX.RATE 1083.1 WITH NORTHERN TRUST  | -621,927.790 | 12 Feb 18 |                   |                   |              | 0.00              | -621,927.79 | -621,927.79                       | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / INR EX.RATE 0.0155569 WITH NORTHERN     | 33,696.480   | 12 Feb 18 |                   |                   |              | 0.00              | 33,696.48   | 33,696.48                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / INR EX.RATE 0.0155569 WITH NORTHERN     | 105,189.060  | 12 Feb 18 |                   |                   |              | 0.00              | 105,189.06  | 105,189.06                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN     | 34,042.310   | 12 Feb 18 |                   |                   |              | 0.00              | 34,042.31   | 34,042.31                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN     | 43,293.390   | 12 Feb 18 |                   |                   |              | 0.00              | 43,293.39   | 43,293.39                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / KRW EX.RATE 0.0009217 WITH NORTHERN     | 259,845.230  | 12 Feb 18 |                   |                   |              | 0.00              | 259,845.23  | 259,845.23                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / MYR EX.RATE 0.2545306 WITH NORTHERN     | 16,280.950   | 12 Feb 18 |                   |                   |              | 0.00              | 16,280.95   | 16,280.95                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / PKR EX.RATE 0.0090481 WITH NORTHERN     | 16,659.470   | 12 Feb 18 |                   |                   |              | 0.00              | 16,659.47   | 16,659.47                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB 2018 USD / TWD EX.RATE 0.0341006 WITH NORTHERN     | 42,023.800   | 12 Feb 18 |                   |                   |              | 0.00              | 42,023.80   | 42,023.80                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | -6,961.890   | 12 Jan 18 |                   |                   |              | 0.00              | -6,961.89   | -6,961.89                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | -91,847.720  | 12 Jan 18 |                   |                   |              | 0.00              | -91,847.72  | -91,847.72                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 INR / USD EX.RATE 63.4675 WITH NORTHERN TRUST | -270,739.840 | 12 Jan 18 |                   |                   |              | 0.00              | -270,739.84 | -270,739.84                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1063.5 WITH NORTHERN TRUST | -677,879.090 | 12 Jan 18 |                   |                   |              | 0.00              | -677,879.09 | -677,879.09                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1063.5 WITH NORTHERN TRUST | -131,600.150 | 12 Jan 18 |                   |                   |              | 0.00              | -131,600.15 | -131,600.15                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 KRW / USD EX.RATE 1064.5 WITH NORTHERN TRUST | -82,870.290  | 12 Jan 18 |                   |                   |              | 0.00              | -82,870.29  | -82,870.29                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 TWD / USD EX.RATE 29.588 WITH NORTHERN TRUST | -75,591.150  | 12 Jan 18 |                   |                   |              | 0.00              | -75,591.15  | -75,591.15                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / IDR EX.RATE 0.0000748 WITH NORTHERN    | 149,385.360  | 12 Jan 18 |                   |                   |              | 0.00              | 149,385.36  | 149,385.36                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / INR EX.RATE 0.0157561 WITH NORTHERN    | 30,007.150   | 12 Jan 18 |                   |                   |              | 0.00              | 30,007.15   | 30,007.15                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009394 WITH NORTHERN    | 59,683.120   | 12 Jan 18 |                   |                   |              | 0.00              | 59,683.12   | 59,683.12                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009394 WITH NORTHERN    | 165,289.570  | 12 Jan 18 |                   |                   |              | 0.00              | 165,289.57  | 165,289.57                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / KRW EX.RATE 0.0009403 WITH NORTHERN    | 385,464.080  | 12 Jan 18 |                   |                   |              | 0.00              | 385,464.08  | 385,464.08                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / MYR EX.RATE 0.2513636 WITH NORTHERN    | 84,725.760   | 12 Jan 18 |                   |                   |              | 0.00              | 84,725.76   | 84,725.76                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / TWD EX.RATE 0.0337975 WITH NORTHERN    | 148,937.200  | 12 Jan 18 |                   |                   |              | 0.00              | 148,937.20  | 148,937.20                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JAN 2018 USD / TWD EX.RATE 0.0337975 WITH NORTHERN    | 23,110.080   | 12 Jan 18 |                   |                   |              | 0.00              | 23,110.08   | 23,110.08                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 INR / USD EX.RATE 68.585 WITH NORTHERN TRUST | -241,219.470 | 12 Jul 18 |                   |                   |              | 0.00              | -241,219.47 | -241,219.47                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUL 2018 KRW / USD EX.RATE 1126.331 WITH NORTHERN TRUST | -1,869,307.820 | 12 Jul 18 |                   |                   |              | 0.00              | -1,869,307.82 | -1,869,307.82                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN      | 17,524.300     | 12 Jul 18 |                   |                   |              | 0.00              | 17,524.30     | 17,524.30                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN      | 743.370        | 12 Jul 18 |                   |                   |              | 0.00              | 743.37        | 743.37                            | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN      | 11,472.330     | 12 Jul 18 |                   |                   |              | 0.00              | 11,472.33     | 11,472.33                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN      | 16,805.540     | 12 Jul 18 |                   |                   |              | 0.00              | 16,805.54     | 16,805.54                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / INR EX.RATE 0.0145656 WITH NORTHERN      | 92,543.660     | 12 Jul 18 |                   |                   |              | 0.00              | 92,543.66     | 92,543.66                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUL 2018 USD / TWD EX.RATE 0.0327011 WITH NORTHERN      | 68,482.050     | 12 Jul 18 |                   |                   |              | 0.00              | 68,482.05     | 68,482.05                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 INR / USD EX.RATE 67.415 WITH NORTHERN TRUST   | -71,115.970    | 12 Jun 18 |                   |                   |              | 0.00              | -71,115.97    | -71,115.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 INR / USD EX.RATE 67.415 WITH NORTHERN TRUST   | -50,714.090    | 12 Jun 18 |                   |                   |              | 0.00              | -50,714.09    | -50,714.09                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 KRW / USD EX.RATE 1073.05 WITH NORTHERN TRUST  | -103,038.830   | 12 Jun 18 |                   |                   |              | 0.00              | -103,038.83   | -103,038.83                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 TWD / USD EX.RATE 29.813 WITH NORTHERN TRUST   | -334,876.900   | 12 Jun 18 |                   |                   |              | 0.00              | -334,876.90   | -334,876.90                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN      | 214,528.260    | 12 Jun 18 |                   |                   |              | 0.00              | 214,528.26    | 214,528.26                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN      | 217,439.370    | 12 Jun 18 |                   |                   |              | 0.00              | 217,439.37    | 217,439.37                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148203 WITH NORTHERN      | 5,895.520    | 12 Jun 18 |                   |                   |              | 0.00              | 5,895.52    | 5,895.52                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / INR EX.RATE 0.0148236 WITH NORTHERN      | 1,629.580    | 12 Jun 18 |                   |                   |              | 0.00              | 1,629.58    | 1,629.58                          | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN 2018 USD / TWD EX.RATE 0.0335424 WITH NORTHERN      | 130,304.970  | 12 Jun 18 |                   |                   |              | 0.00              | 130,304.97  | 130,304.97                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 INR / USD EX.RATE 64.97 WITH NORTHERN TRUST    | -72,661.680  | 12 Mar 18 |                   |                   |              | 0.00              | -72,661.68  | -72,661.68                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 KRW / USD EX.RATE 1064.64 WITH NORTHERN TRUST  | -670,194.280 | 12 Mar 18 |                   |                   |              | 0.00              | -670,194.28 | -670,194.28                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / IDR EX.RATE 0.0000726 WITH NORTHERN      | 105,667.180  | 12 Mar 18 |                   |                   |              | 0.00              | 105,667.18  | 105,667.18                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / INR EX.RATE 0.0153799 WITH NORTHERN      | 8,710.470    | 12 Mar 18 |                   |                   |              | 0.00              | 8,710.47    | 8,710.47                          | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.0093773 WITH NORTHERN      | 50,177.500   | 12 Mar 18 |                   |                   |              | 0.00              | 50,177.50   | 50,177.50                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN      | 64,340.350   | 12 Mar 18 |                   |                   |              | 0.00              | 64,340.35   | 64,340.35                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN      | 108,168.980  | 12 Mar 18 |                   |                   |              | 0.00              | 108,168.98  | 108,168.98                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / KRW EX.RATE 0.0009393 WITH NORTHERN      | 264,892.310  | 12 Mar 18 |                   |                   |              | 0.00              | 264,892.31  | 264,892.31                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | 68,608.450   | 12 Mar 18 |                   |                   |              | 0.00              | 68,608.45   | 68,608.45                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | 13,858.650   | 12 Mar 18 |                   |                   |              | 0.00              | 13,858.65   | 13,858.65                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / THB EX.RATE 0.0319275 WITH NORTHERN     | 178,978.120    | 12 Mar 18 |                   |                   |              | 0.00              | 178,978.12    | 178,978.12                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR 2018 USD / THB EX.RATE 0.0319275 WITH NORTHERN     | 100,418.790    | 12 Mar 18 |                   |                   |              | 0.00              | 100,418.79    | 100,418.79                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 INR / USD EX.RATE 73.015 WITH NORTHERN TRUST  | -1,770,848.910 | 12 Nov 18 |                   |                   |              | 0.00              | -1,770,848.91 | -1,770,848.91                     | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | -73,987.170    | 12 Nov 18 |                   |                   |              | 0.00              | -73,987.17    | -73,987.17                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | -54,894.700    | 12 Nov 18 |                   |                   |              | 0.00              | -54,894.70    | -54,894.70                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 KRW / USD EX.RATE 1133.21 WITH NORTHERN TRUST | -26,009.080    | 12 Nov 18 |                   |                   |              | 0.00              | -26,009.08    | -26,009.08                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / IDR EX.RATE 0.0000678 WITH NORTHERN     | 2,200.350      | 12 Nov 18 |                   |                   |              | 0.00              | 2,200.35      | 2,200.35                          | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136911 WITH NORTHERN     | 794.410        | 12 Nov 18 |                   |                   |              | 0.00              | 794.41        | 794.41                            | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136911 WITH NORTHERN     | 9,949.100      | 12 Nov 18 |                   |                   |              | 0.00              | 9,949.10      | 9,949.10                          | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN     | 99,116.800     | 12 Nov 18 |                   |                   |              | 0.00              | 99,116.80     | 99,116.80                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN     | 161,501.750    | 12 Nov 18 |                   |                   |              | 0.00              | 161,501.75    | 161,501.75                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN     | 239,294.880    | 12 Nov 18 |                   |                   |              | 0.00              | 239,294.88    | 239,294.88                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / INR EX.RATE 0.0136958 WITH NORTHERN     | 1,825,670.400  | 12 Nov 18 |                   |                   |              | 0.00              | 1,825,670.40  | 1,825,670.40                      | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                    | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                    |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / JPY EX.RATE<br>0.0087701 WITH NORTHERN     | 87,700.830    | 12 Nov 18 |                   |                   |              | 0.00              | 87,700.83    | 87,700.83                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / MYR EX.RATE<br>0.2388687 WITH NORTHERN     | 1,038,345.950 | 12 Nov 18 |                   |                   |              | 0.00              | 1,038,345.95 | 1,038,345.95                      | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / TWD EX.RATE<br>0.0324307 WITH NORTHERN     | 42,545.640    | 12 Nov 18 |                   |                   |              | 0.00              | 42,545.64    | 42,545.64                         | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV 2018 USD / TWD EX.RATE<br>0.0324307 WITH NORTHERN     | 857,734.300   | 12 Nov 18 |                   |                   |              | 0.00              | 857,734.30   | 857,734.30                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 INR / USD EX.RATE<br>73.6475 WITH NORTHERN TRUST | -45,512.340   | 12 Oct 18 |                   |                   |              | 0.00              | -45,512.34   | -45,512.34                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / IDR EX.RATE<br>0.0000658 WITH NORTHERN     | 1,363.860     | 12 Oct 18 |                   |                   |              | 0.00              | 1,363.86     | 1,363.86                          | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / INR EX.RATE<br>0.0135497 WITH NORTHERN     | 168,214.450   | 12 Oct 18 |                   |                   |              | 0.00              | 168,214.45   | 168,214.45                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / INR EX.RATE<br>0.0135497 WITH NORTHERN     | 549,077.920   | 12 Oct 18 |                   |                   |              | 0.00              | 549,077.92   | 549,077.92                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / INR EX.RATE<br>0.0135497 WITH NORTHERN     | 722,199.520   | 12 Oct 18 |                   |                   |              | 0.00              | 722,199.52   | 722,199.52                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / KRW EX.RATE<br>0.0008839 WITH NORTHERN     | 276,013.310   | 12 Oct 18 |                   |                   |              | 0.00              | 276,013.31   | 276,013.31                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / KRW EX.RATE<br>0.0008839 WITH NORTHERN     | 103,953.670   | 12 Oct 18 |                   |                   |              | 0.00              | 103,953.67   | 103,953.67                        | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / MYR EX.RATE<br>0.2406044 WITH NORTHERN     | 16,071.890    | 12 Oct 18 |                   |                   |              | 0.00              | 16,071.89    | 16,071.89                         | 0.00          |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / TWD EX.RATE<br>0.0322685 WITH NORTHERN     | 303,117.970   | 12 Oct 18 |                   |                   |              | 0.00              | 303,117.97   | 303,117.97                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 12 OCT 2018 USD / TWD EX.RATE 0.0322685 WITH NORTHERN      | 65,535.140    | 12 Oct 18 |                   |                   |              | 0.00              | 65,535.14    | 65,535.14                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 INR / USD EX.RATE 72.65 WITH NORTHERN TRUST    | -122,023.630  | 12 Sep 18 |                   |                   |              | 0.00              | -122,023.63  | -122,023.63                       | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / INR EX.RATE 0.0137377 WITH NORTHERN      | 288,801.650   | 12 Sep 18 |                   |                   |              | 0.00              | 288,801.65   | 288,801.65                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / PHP EX.RATE 0.018486 WITH NORTHERN TRUST | 6,603.380     | 12 Sep 18 |                   |                   |              | 0.00              | 6,603.38     | 6,603.38                          | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / PKR EX.RATE 0.0080405 WITH NORTHERN      | 15,435.030    | 12 Sep 18 |                   |                   |              | 0.00              | 15,435.03    | 15,435.03                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304599 WITH NORTHERN      | 8,570.150     | 12 Sep 18 |                   |                   |              | 0.00              | 8,570.15     | 8,570.15                          | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304646 WITH NORTHERN      | 18,005.820    | 12 Sep 18 |                   |                   |              | 0.00              | 18,005.82    | 18,005.82                         | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP 2018 USD / THB EX.RATE 0.0304646 WITH NORTHERN      | 24,572.200    | 12 Sep 18 |                   |                   |              | 0.00              | 24,572.20    | 24,572.20                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 INR / USD EX.RATE 65.165 WITH NORTHERN TRUST   | -702,860.570  | 13 Apr 18 |                   |                   |              | 0.00              | -702,860.57  | -702,860.57                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 INR / USD EX.RATE 65.165 WITH NORTHERN TRUST   | -123,499.460  | 13 Apr 18 |                   |                   |              | 0.00              | -123,499.46  | -123,499.46                       | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 KRW / USD EX.RATE 1069.62 WITH NORTHERN TRUST  | -29.220       | 13 Apr 18 |                   |                   |              | 0.00              | -29.22       | -29.22                            | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / INR EX.RATE 0.0153315 WITH NORTHERN      | 1,233,831.280 | 13 Apr 18 |                   |                   |              | 0.00              | 1,233,831.28 | 1,233,831.28                      | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 4,175.680     | 13 Apr 18 |                   |                   |              | 0.00              | 4,175.68     | 4,175.68                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 884.820      | 13 Apr 18 |                   |                   |              | 0.00              | 884.82      | 884.82                            | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 2,920.620    | 13 Apr 18 |                   |                   |              | 0.00              | 2,920.62    | 2,920.62                          | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 3,537.440    | 13 Apr 18 |                   |                   |              | 0.00              | 3,537.44    | 3,537.44                          | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 33,694.740   | 13 Apr 18 |                   |                   |              | 0.00              | 33,694.74   | 33,694.74                         | 0.00          |
| FX DEAL TRANSACTED ON 13 APR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN      | 29,153.140   | 13 Apr 18 |                   |                   |              | 0.00              | 29,153.14   | 29,153.14                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | -46,695.100  | 13 Aug 18 |                   |                   |              | 0.00              | -46,695.10  | -46,695.10                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | -237,197.950 | 13 Aug 18 |                   |                   |              | 0.00              | -237,197.95 | -237,197.95                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 INR / USD EX.RATE 69.38777 WITH NORTHERN TRUST | -170,805.850 | 13 Aug 18 |                   |                   |              | 0.00              | -170,805.85 | -170,805.85                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.789598 WITH NORTHERN      | -296,301.630 | 13 Aug 18 |                   |                   |              | 0.00              | -296,301.63 | -296,301.63                       | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320       | 13 Aug 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320       | 13 Aug 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320       | 13 Aug 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / CNH EX.RATE 0.1451632 WITH NORTHERN      | 286,514.460  | 13 Aug 18 |                   |                   |              | 0.00              | 286,514.46  | 286,514.46                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | 18,359.880   | 13 Aug 18 |                   |                   |              | 0.00              | 18,359.88   | 18,359.88                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | 147.710      | 13 Aug 18 |                   |                   |              | 0.00              | 147.71      | 147.71                            | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.014339 WITH NORTHERN TRUST | 19,636.650   | 13 Aug 18 |                   |                   |              | 0.00              | 19,636.65   | 19,636.65                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | 90,534.620   | 13 Aug 18 |                   |                   |              | 0.00              | 90,534.62   | 90,534.62                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | 19,923.250   | 13 Aug 18 |                   |                   |              | 0.00              | 19,923.25   | 19,923.25                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / INR EX.RATE 0.0144118 WITH NORTHERN      | 324,421.500  | 13 Aug 18 |                   |                   |              | 0.00              | 324,421.50  | 324,421.50                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / KRW EX.RATE 0.00088 WITH NORTHERN TRUST  | 483,210.200  | 13 Aug 18 |                   |                   |              | 0.00              | 483,210.20  | 483,210.20                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN      | 11,005.680   | 13 Aug 18 |                   |                   |              | 0.00              | 11,005.68   | 11,005.68                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN      | 768.980      | 13 Aug 18 |                   |                   |              | 0.00              | 768.98      | 768.98                            | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN      | 9,599.450    | 13 Aug 18 |                   |                   |              | 0.00              | 9,599.45    | 9,599.45                          | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 JPY / USD EX.RATE 113.445 WITH NORTHERN TRUST  | -53,850.750  | 13 Dec 18 |                   |                   |              | 0.00              | -53,850.75  | -53,850.75                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 TWD / USD EX.RATE 30.83 WITH NORTHERN TRUST    | -272,082.810 | 13 Dec 18 |                   |                   |              | 0.00              | -272,082.81 | -272,082.81                       | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 42,460.820   | 13 Dec 18 |                   |                   |              | 0.00              | 42,460.82   | 42,460.82                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 47,864.490  | 13 Dec 18 |                   |                   |              | 0.00              | 47,864.49  | 47,864.49                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 158,002.530 | 13 Dec 18 |                   |                   |              | 0.00              | 158,002.53 | 158,002.53                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 84,560.140  | 13 Dec 18 |                   |                   |              | 0.00              | 84,560.14  | 84,560.14                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | 531,327.930 | 13 Dec 18 |                   |                   |              | 0.00              | 531,327.93 | 531,327.93                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | 113,790.440 | 13 Dec 18 |                   |                   |              | 0.00              | 113,790.44 | 113,790.44                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / INR EX.RATE 0.0139695 WITH NORTHERN      | 179,039.280 | 13 Dec 18 |                   |                   |              | 0.00              | 179,039.28 | 179,039.28                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / KRW EX.RATE 0.0008894 WITH NORTHERN      | 152,395.250 | 13 Dec 18 |                   |                   |              | 0.00              | 152,395.25 | 152,395.25                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / KRW EX.RATE 0.0008894 WITH NORTHERN      | 156,958.670 | 13 Dec 18 |                   |                   |              | 0.00              | 156,958.67 | 156,958.67                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / PKR EX.RATE 0.007202 WITH NORTHERN TRUST | 28,475.480  | 13 Dec 18 |                   |                   |              | 0.00              | 28,475.48  | 28,475.48                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / THB EX.RATE 0.0305614 WITH NORTHERN      | 22,638.240  | 13 Dec 18 |                   |                   |              | 0.00              | 22,638.24  | 22,638.24                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / THB EX.RATE 0.0305614 WITH NORTHERN      | 52,647.070  | 13 Dec 18 |                   |                   |              | 0.00              | 52,647.07  | 52,647.07                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN      | 32,893.710  | 13 Dec 18 |                   |                   |              | 0.00              | 32,893.71  | 32,893.71                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN      | 66,407.540  | 13 Dec 18 |                   |                   |              | 0.00              | 66,407.54  | 66,407.54                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN     | 211,841.710  | 13 Dec 18 |                   |                   |              | 0.00              | 211,841.71  | 211,841.71                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324065 WITH NORTHERN     | 143,429.160  | 13 Dec 18 |                   |                   |              | 0.00              | 143,429.16  | 143,429.16                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC 2018 USD / TWD EX.RATE 0.0324359 WITH NORTHERN     | 90,665.780   | 13 Dec 18 |                   |                   |              | 0.00              | 90,665.78   | 90,665.78                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 KRW / USD EX.RATE 1082.11 WITH NORTHERN TRUST | -171,322.070 | 13 Feb 18 |                   |                   |              | 0.00              | -171,322.07 | -171,322.07                       | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / JPY EX.RATE 0.0091979 WITH NORTHERN     | 18,651.680   | 13 Feb 18 |                   |                   |              | 0.00              | 18,651.68   | 18,651.68                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / KRW EX.RATE 0.0009228 WITH NORTHERN     | 67,764.370   | 13 Feb 18 |                   |                   |              | 0.00              | 67,764.37   | 67,764.37                         | 0.00          |
| FX DEAL TRANSACTED ON 13 FEB 2018 USD / MYR EX.RATE 0.2542136 WITH NORTHERN     | 25,951.960   | 13 Feb 18 |                   |                   |              | 0.00              | 25,951.96   | 25,951.96                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -275,437.720 | 13 Jul 18 |                   |                   |              | 0.00              | -275,437.72 | -275,437.72                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -65,515.450  | 13 Jul 18 |                   |                   |              | 0.00              | -65,515.45  | -65,515.45                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -65,705.230  | 13 Jul 18 |                   |                   |              | 0.00              | -65,705.23  | -65,705.23                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -131,726.960 | 13 Jul 18 |                   |                   |              | 0.00              | -131,726.96 | -131,726.96                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -38,108.380  | 13 Jul 18 |                   |                   |              | 0.00              | -38,108.38  | -38,108.38                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.3625 WITH NORTHERN TRUST | -359,403.010 | 13 Jul 18 |                   |                   |              | 0.00              | -359,403.01 | -359,403.01                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1123.2 WITH NORTHERN TRUST | -1,341,990.990 | 13 Jul 18 |                   |                   |              | 0.00              | -1,341,990.99 | -1,341,990.99                     | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1124.2 WITH NORTHERN TRUST | -119,824.050   | 13 Jul 18 |                   |                   |              | 0.00              | -119,824.05   | -119,824.05                       | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 KRW / USD EX.RATE 1124.2 WITH NORTHERN TRUST | -65,985.880    | 13 Jul 18 |                   |                   |              | 0.00              | -65,985.88    | -65,985.88                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN    | 74,402.030     | 13 Jul 18 |                   |                   |              | 0.00              | 74,402.03     | 74,402.03                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN    | 899.910        | 13 Jul 18 |                   |                   |              | 0.00              | 899.91        | 899.91                            | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146124 WITH NORTHERN    | 4,292.640      | 13 Jul 18 |                   |                   |              | 0.00              | 4,292.64      | 4,292.64                          | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146279 WITH NORTHERN    | 431,636.530    | 13 Jul 18 |                   |                   |              | 0.00              | 431,636.53    | 431,636.53                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / INR EX.RATE 0.0146279 WITH NORTHERN    | 45,425.800     | 13 Jul 18 |                   |                   |              | 0.00              | 45,425.80     | 45,425.80                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUL 2018 USD / THB EX.RATE 0.0301023 WITH NORTHERN    | 474,622.900    | 13 Jul 18 |                   |                   |              | 0.00              | 474,622.90    | 474,622.90                        | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / INR EX.RATE 0.0147869 WITH NORTHERN    | 3,615.080      | 13 Jun 18 |                   |                   |              | 0.00              | 3,615.08      | 3,615.08                          | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN 2018 USD / PKR EX.RATE 0.0082474 WITH NORTHERN    | 15,066.560     | 13 Jun 18 |                   |                   |              | 0.00              | 15,066.56     | 15,066.56                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 INR / USD EX.RATE 64.92 WITH NORTHERN TRUST  | -234,124.110   | 13 Mar 18 |                   |                   |              | 0.00              | -234,124.11   | -234,124.11                       | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 INR / USD EX.RATE 64.975 WITH NORTHERN TRUST | -197.220       | 13 Mar 18 |                   |                   |              | 0.00              | -197.22       | -197.22                           | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093672 WITH NORTHERN     | 10,456.260   | 13 Mar 18 |                   |                   |              | 0.00              | 10,456.26   | 10,456.26                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | 4,805.290    | 13 Mar 18 |                   |                   |              | 0.00              | 4,805.29    | 4,805.29                          | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | 375,880.180  | 13 Mar 18 |                   |                   |              | 0.00              | 375,880.18  | 375,880.18                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN     | 87,229.080   | 13 Mar 18 |                   |                   |              | 0.00              | 87,229.08   | 87,229.08                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / MYR EX.RATE 0.2559378 WITH NORTHERN     | 46,112.820   | 13 Mar 18 |                   |                   |              | 0.00              | 46,112.82   | 46,112.82                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / MYR EX.RATE 0.2559705 WITH NORTHERN     | 24,894.640   | 13 Mar 18 |                   |                   |              | 0.00              | 24,894.64   | 24,894.64                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR 2018 USD / PKR EX.RATE 0.0090416 WITH NORTHERN     | 570.640      | 13 Mar 18 |                   |                   |              | 0.00              | 570.64      | 570.64                            | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST | -159,818.190 | 13 Nov 18 |                   |                   |              | 0.00              | -159,818.19 | -159,818.19                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST | -247,697.860 | 13 Nov 18 |                   |                   |              | 0.00              | -247,697.86 | -247,697.86                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 IDR / USD EX.RATE 14880.0 WITH NORTHERN TRUST | -80,806.710  | 13 Nov 18 |                   |                   |              | 0.00              | -80,806.71  | -80,806.71                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 INR / USD EX.RATE 72.498 WITH NORTHERN TRUST  | -486,354.680 | 13 Nov 18 |                   |                   |              | 0.00              | -486,354.68 | -486,354.68                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 KRW / USD EX.RATE 1130.88064 WITH NORTHERN    | -57,549.010  | 13 Nov 18 |                   |                   |              | 0.00              | -57,549.01  | -57,549.01                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 KRW / USD EX.RATE 1132.82 WITH NORTHERN TRUST | -91,963.890  | 13 Nov 18 |                   |                   |              | 0.00              | -91,963.89  | -91,963.89                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV 2018 KRW / USD EX.RATE 1132.82 WITH NORTHERN TRUST | -101,565.160 | 13 Nov 18 |                   |                   |              | 0.00              | -101,565.16 | -101,565.16                       | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN     | 4,296.470    | 13 Nov 18 |                   |                   |              | 0.00              | 4,296.47    | 4,296.47                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN     | 31,893.110   | 13 Nov 18 |                   |                   |              | 0.00              | 31,893.11   | 31,893.11                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / IDR EX.RATE 0.0000671 WITH NORTHERN     | 25,245.370   | 13 Nov 18 |                   |                   |              | 0.00              | 25,245.37   | 25,245.37                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | 6,537.150    | 13 Nov 18 |                   |                   |              | 0.00              | 6,537.15    | 6,537.15                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | 111,090.940  | 13 Nov 18 |                   |                   |              | 0.00              | 111,090.94  | 111,090.94                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | 1,452.750    | 13 Nov 18 |                   |                   |              | 0.00              | 1,452.75    | 1,452.75                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137688 WITH NORTHERN     | 10,366.590   | 13 Nov 18 |                   |                   |              | 0.00              | 10,366.59   | 10,366.59                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / INR EX.RATE 0.0137935 WITH NORTHERN     | 41,637.410   | 13 Nov 18 |                   |                   |              | 0.00              | 41,637.41   | 41,637.41                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / KRW EX.RATE 0.0008828 WITH NORTHERN     | 315,852.600  | 13 Nov 18 |                   |                   |              | 0.00              | 315,852.60  | 315,852.60                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / KRW EX.RATE 0.0008828 WITH NORTHERN     | 486,057.730  | 13 Nov 18 |                   |                   |              | 0.00              | 486,057.73  | 486,057.73                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / MYR EX.RATE 0.23822 WITH NORTHERN TRUST | 2,729.050    | 13 Nov 18 |                   |                   |              | 0.00              | 2,729.05    | 2,729.05                          | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV 2018 USD / THB EX.RATE 0.0302115 WITH NORTHERN     | 258,701.360  | 13 Nov 18 |                   |                   |              | 0.00              | 258,701.36  | 258,701.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 SEP 2018 JPY / USD EX.RATE 111.37 WITH NORTHERN TRUST   | -37,108.330  | 13 Sep 18 |                   |                   |              | 0.00              | -37,108.33  | -37,108.33                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | 703,837.500  | 13 Sep 18 |                   |                   |              | 0.00              | 703,837.50  | 703,837.50                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | 223,462.650  | 13 Sep 18 |                   |                   |              | 0.00              | 223,462.65  | 223,462.65                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / KRW EX.RATE 0.0008908 WITH NORTHERN      | 224,697.460  | 13 Sep 18 |                   |                   |              | 0.00              | 224,697.46  | 224,697.46                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / PHP EX.RATE 0.0184877 WITH NORTHERN      | 24,332.510   | 13 Sep 18 |                   |                   |              | 0.00              | 24,332.51   | 24,332.51                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN      | 15,359.380   | 13 Sep 18 |                   |                   |              | 0.00              | 15,359.38   | 15,359.38                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN      | 133,605.750  | 13 Sep 18 |                   |                   |              | 0.00              | 133,605.75  | 133,605.75                        | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN      | 99,727.720   | 13 Sep 18 |                   |                   |              | 0.00              | 99,727.72   | 99,727.72                         | 0.00          |
| FX DEAL TRANSACTED ON 13 SEP 2018 USD / TWD EX.RATE 0.0324834 WITH NORTHERN      | 109,061.620  | 13 Sep 18 |                   |                   |              | 0.00              | 109,061.62  | 109,061.62                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | -419,043.900 | 14 Aug 18 |                   |                   |              | 0.00              | -419,043.90 | -419,043.90                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | -2,249.100   | 14 Aug 18 |                   |                   |              | 0.00              | -2,249.10   | -2,249.10                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 INR / USD EX.RATE 69.66512 WITH NORTHERN TRUST | -9,392.610   | 14 Aug 18 |                   |                   |              | 0.00              | -9,392.61   | -9,392.61                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 SEK / USD EX.RATE 9.107681 WITH NORTHERN TRUST | -648,402.770 | 14 Aug 18 |                   |                   |              | 0.00              | -648,402.77 | -648,402.77                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320        | 14 Aug 18 |                   |                   |              | 0.00              | -0.32        | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -17,904.960   | 14 Aug 18 |                   |                   |              | 0.00              | -17,904.96   | -17,904.96                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320        | 14 Aug 18 |                   |                   |              | 0.00              | -0.32        | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 TWD / USD EX.RATE 30.82 WITH NORTHERN TRUST    | -0.320        | 14 Aug 18 |                   |                   |              | 0.00              | -0.32        | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / CNH EX.RATE 0.1449317 WITH NORTHERN      | 163,274.200   | 14 Aug 18 |                   |                   |              | 0.00              | 163,274.20   | 163,274.20                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | 601.970       | 14 Aug 18 |                   |                   |              | 0.00              | 601.97       | 601.97                            | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | 14,972.230    | 14 Aug 18 |                   |                   |              | 0.00              | 14,972.23    | 14,972.23                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | 2,880.500     | 14 Aug 18 |                   |                   |              | 0.00              | 2,880.50     | 2,880.50                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | 2,495.020     | 14 Aug 18 |                   |                   |              | 0.00              | 2,495.02     | 2,495.02                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / INR EX.RATE 0.0142939 WITH NORTHERN      | 115,405.740   | 14 Aug 18 |                   |                   |              | 0.00              | 115,405.74   | 115,405.74                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / KRW EX.RATE 0.000884 WITH NORTHERN TRUST | 670,281.790   | 14 Aug 18 |                   |                   |              | 0.00              | 670,281.79   | 670,281.79                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / NOK EX.RATE 0.1195063 WITH NORTHERN      | 494,878.300   | 14 Aug 18 |                   |                   |              | 0.00              | 494,878.30   | 494,878.30                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / THB EX.RATE 0.02997 WITH NORTHERN TRUST  | 1,345,624.790 | 14 Aug 18 |                   |                   |              | 0.00              | 1,345,624.79 | 1,345,624.79                      | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 102,904.210   | 14 Aug 18 |                   |                   |              | 0.00              | 102,904.21   | 102,904.21                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 41,268.660    | 14 Aug 18 |                   |                   |              | 0.00              | 41,268.66    | 41,268.66                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 18,660.610    | 14 Aug 18 |                   |                   |              | 0.00              | 18,660.61    | 18,660.61                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 3,821.620     | 14 Aug 18 |                   |                   |              | 0.00              | 3,821.62     | 3,821.62                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 3,075.920     | 14 Aug 18 |                   |                   |              | 0.00              | 3,075.92     | 3,075.92                          | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG 2018 USD / TWD EX.RATE 0.0324465 WITH NORTHERN     | 2,028,465.380 | 14 Aug 18 |                   |                   |              | 0.00              | 2,028,465.38 | 2,028,465.38                      | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 JPY / USD EX.RATE 113.481 WITH NORTHERN TRUST | -80,459.430   | 14 Dec 18 |                   |                   |              | 0.00              | -80,459.43   | -80,459.43                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 KRW / USD EX.RATE 1129.84 WITH NORTHERN TRUST | -56,147.510   | 14 Dec 18 |                   |                   |              | 0.00              | -56,147.51   | -56,147.51                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 KRW / USD EX.RATE 1129.84 WITH NORTHERN TRUST | -608,419.300  | 14 Dec 18 |                   |                   |              | 0.00              | -608,419.30  | -608,419.30                       | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST   | -59,379.110   | 14 Dec 18 |                   |                   |              | 0.00              | -59,379.11   | -59,379.11                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST   | -69,189.470   | 14 Dec 18 |                   |                   |              | 0.00              | -69,189.47   | -69,189.47                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 PKR / USD EX.RATE 138.8 WITH NORTHERN TRUST   | -74,211.700   | 14 Dec 18 |                   |                   |              | 0.00              | -74,211.70   | -74,211.70                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 TWD / USD EX.RATE 30.852 WITH NORTHERN TRUST  | -175,201.770  | 14 Dec 18 |                   |                   |              | 0.00              | -175,201.77  | -175,201.77                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN | 63,322.950  | 14 Dec 18 |                   |                   |              | 0.00              | 63,322.95  | 63,322.95                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008841 WITH NORTHERN | 204,650.040 | 14 Dec 18 |                   |                   |              | 0.00              | 204,650.04 | 204,650.04                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008841 WITH NORTHERN | 548,446.270 | 14 Dec 18 |                   |                   |              | 0.00              | 548,446.27 | 548,446.27                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / KRW EX.RATE 0.0008851 WITH NORTHERN | 239,671.570 | 14 Dec 18 |                   |                   |              | 0.00              | 239,671.57 | 239,671.57                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / MYR EX.RATE 0.2390057 WITH NORTHERN | 2,057.840   | 14 Dec 18 |                   |                   |              | 0.00              | 2,057.84   | 2,057.84                          | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305176 WITH NORTHERN | 237,743.080 | 14 Dec 18 |                   |                   |              | 0.00              | 237,743.08 | 237,743.08                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN | 62,719.460  | 14 Dec 18 |                   |                   |              | 0.00              | 62,719.46  | 62,719.46                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / THB EX.RATE 0.0305185 WITH NORTHERN | 146,002.670 | 14 Dec 18 |                   |                   |              | 0.00              | 146,002.67 | 146,002.67                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN | 220,028.140 | 14 Dec 18 |                   |                   |              | 0.00              | 220,028.14 | 220,028.14                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN | 42,869.560  | 14 Dec 18 |                   |                   |              | 0.00              | 42,869.56  | 42,869.56                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN | 190,094.090 | 14 Dec 18 |                   |                   |              | 0.00              | 190,094.09 | 190,094.09                        | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN | 16,364.050  | 14 Dec 18 |                   |                   |              | 0.00              | 16,364.05  | 16,364.05                         | 0.00          |
| FX DEAL TRANSACTED ON 14 DEC 2018 USD / TWD EX.RATE 0.0324128 WITH NORTHERN | 36,372.420  | 14 Dec 18 |                   |                   |              | 0.00              | 36,372.42  | 36,372.42                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 FEB 2018 IDR / USD EX.RATE 13615.0 WITH NORTHERN TRUST | -41,956.310  | 14 Feb 18 |                   |                   |              | 0.00              | -41,956.31  | -41,956.31                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 IDR / USD EX.RATE 13615.0 WITH NORTHERN TRUST | -229,723.800 | 14 Feb 18 |                   |                   |              | 0.00              | -229,723.80 | -229,723.80                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST  | -168,557.490 | 14 Feb 18 |                   |                   |              | 0.00              | -168,557.49 | -168,557.49                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST  | -106,576.210 | 14 Feb 18 |                   |                   |              | 0.00              | -106,576.21 | -106,576.21                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST  | -191,140.170 | 14 Feb 18 |                   |                   |              | 0.00              | -191,140.17 | -191,140.17                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST  | -360,723.980 | 14 Feb 18 |                   |                   |              | 0.00              | -360,723.98 | -360,723.98                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 KRW / USD EX.RATE 1076.8 WITH NORTHERN TRUST  | -782,404.810 | 14 Feb 18 |                   |                   |              | 0.00              | -782,404.81 | -782,404.81                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST  | -35,681.880  | 14 Feb 18 |                   |                   |              | 0.00              | -35,681.88  | -35,681.88                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 THB / USD EX.RATE 31.42 WITH NORTHERN TRUST   | -73,412.510  | 14 Feb 18 |                   |                   |              | 0.00              | -73,412.51  | -73,412.51                        | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 THB / USD EX.RATE 31.42 WITH NORTHERN TRUST   | -142,340.680 | 14 Feb 18 |                   |                   |              | 0.00              | -142,340.68 | -142,340.68                       | 0.00          |
| FX DEAL TRANSACTED ON 14 FEB 2018 USD / KRW EX.RATE 0.0009274 WITH NORTHERN     | 23,294.650   | 14 Feb 18 |                   |                   |              | 0.00              | 23,294.65   | 23,294.65                         | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST    | -73,789.180  | 14 Jun 18 |                   |                   |              | 0.00              | -73,789.18  | -73,789.18                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST    | -15,193.180  | 14 Jun 18 |                   |                   |              | 0.00              | -15,193.18  | -15,193.18                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST   | -86,938.290  | 14 Jun 18 |                   |                   |              | 0.00              | -86,938.29  | -86,938.29                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST   | -89,116.810  | 14 Jun 18 |                   |                   |              | 0.00              | -89,116.81  | -89,116.81                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST   | -63,580.250  | 14 Jun 18 |                   |                   |              | 0.00              | -63,580.25  | -63,580.25                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST   | -51,137.790  | 14 Jun 18 |                   |                   |              | 0.00              | -51,137.79  | -51,137.79                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 INR / USD EX.RATE 67.6 WITH NORTHERN TRUST   | -37,769.630  | 14 Jun 18 |                   |                   |              | 0.00              | -37,769.63  | -37,769.63                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | -57,991.420  | 14 Jun 18 |                   |                   |              | 0.00              | -57,991.42  | -57,991.42                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | -78,796.730  | 14 Jun 18 |                   |                   |              | 0.00              | -78,796.73  | -78,796.73                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | -69,413.810  | 14 Jun 18 |                   |                   |              | 0.00              | -69,413.81  | -69,413.81                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 TWD / USD EX.RATE 29.85 WITH NORTHERN TRUST  | -56,942.370  | 14 Jun 18 |                   |                   |              | 0.00              | -56,942.37  | -56,942.37                        | 0.00          |
| FX DEAL TRANSACTED ON 14 JUN 2018 USD / INR EX.RATE 0.0147743 WITH NORTHERN    | 1,897.210    | 14 Jun 18 |                   |                   |              | 0.00              | 1,897.21    | 1,897.21                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST | -283,663.520 | 14 Mar 18 |                   |                   |              | 0.00              | -283,663.52 | -283,663.52                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.49 WITH NORTHERN TRUST | -12,646.530  | 14 Mar 18 |                   |                   |              | 0.00              | -12,646.53  | -12,646.53                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / IDR EX.RATE 0.0000728 WITH NORTHERN    | 19,195.260   | 14 Mar 18 |                   |                   |              | 0.00              | 19,195.26   | 19,195.26                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 14 MAR 2018 USD / KRW EX.RATE 0.0009388 WITH NORTHERN      | 87,077.000     | 14 Mar 18 |                   |                   |              | 0.00              | 87,077.00     | 87,077.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 INR / USD EX.RATE 67.3225 WITH NORTHERN TRUST  | -90,364.210    | 14 May 18 |                   |                   |              | 0.00              | -90,364.21    | -90,364.21                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 JPY / USD EX.RATE 109.354 WITH NORTHERN TRUST  | -17,462.970    | 14 May 18 |                   |                   |              | 0.00              | -17,462.97    | -17,462.97                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 KRW / USD EX.RATE 1066.9 WITH NORTHERN TRUST   | -1,520,867.650 | 14 May 18 |                   |                   |              | 0.00              | -1,520,867.65 | -1,520,867.65                     | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST   | -33,860.660    | 14 May 18 |                   |                   |              | 0.00              | -33,860.66    | -33,860.66                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / IDR EX.RATE 0.0000715 WITH NORTHERN      | 1,467.150      | 14 May 18 |                   |                   |              | 0.00              | 1,467.15      | 1,467.15                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN      | 520,569.540    | 14 May 18 |                   |                   |              | 0.00              | 520,569.54    | 520,569.54                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN      | 14,531.730     | 14 May 18 |                   |                   |              | 0.00              | 14,531.73     | 14,531.73                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / INR EX.RATE 0.0148539 WITH NORTHERN      | 3,944.000      | 14 May 18 |                   |                   |              | 0.00              | 3,944.00      | 3,944.00                          | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / KRW EX.RATE 0.0009363 WITH NORTHERN      | 199,530.970    | 14 May 18 |                   |                   |              | 0.00              | 199,530.97    | 199,530.97                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / KRW EX.RATE 0.000938 WITH NORTHERN TRUST | 71,285.490     | 14 May 18 |                   |                   |              | 0.00              | 71,285.49     | 71,285.49                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / TWD EX.RATE 0.0336406 WITH NORTHERN      | 79,913.380     | 14 May 18 |                   |                   |              | 0.00              | 79,913.38     | 79,913.38                         | 0.00          |
| FX DEAL TRANSACTED ON 14 MAY 2018 USD / TWD EX.RATE 0.0336406 WITH NORTHERN      | 66,500.070     | 14 May 18 |                   |                   |              | 0.00              | 66,500.07     | 66,500.07                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | -136,787.030 | 14 Nov 18 |                   |                   |              | 0.00              | -136,787.03 | -136,787.03                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | -22,777.050  | 14 Nov 18 |                   |                   |              | 0.00              | -22,777.05  | -22,777.05                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 INR / USD EX.RATE 72.007 WITH NORTHERN TRUST  | -468,006.950 | 14 Nov 18 |                   |                   |              | 0.00              | -468,006.95 | -468,006.95                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST | -368,937.550 | 14 Nov 18 |                   |                   |              | 0.00              | -368,937.55 | -368,937.55                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST | -91,029.980  | 14 Nov 18 |                   |                   |              | 0.00              | -91,029.98  | -91,029.98                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 KRW / USD EX.RATE 1133.12 WITH NORTHERN TRUST | -126,376.980 | 14 Nov 18 |                   |                   |              | 0.00              | -126,376.98 | -126,376.98                       | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 KRW / USD EX.RATE 1135.12 WITH NORTHERN TRUST | -51,763.650  | 14 Nov 18 |                   |                   |              | 0.00              | -51,763.65  | -51,763.65                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN     | 48,259.870   | 14 Nov 18 |                   |                   |              | 0.00              | 48,259.87   | 48,259.87                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN     | 10,711.340   | 14 Nov 18 |                   |                   |              | 0.00              | 10,711.34   | 10,711.34                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN     | 563,613.850  | 14 Nov 18 |                   |                   |              | 0.00              | 563,613.85  | 563,613.85                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 INR / USD EX.RATE 71.6875 WITH NORTHERN TRUST | -13,398.950  | 14 Sep 18 |                   |                   |              | 0.00              | -13,398.95  | -13,398.95                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 INR / USD EX.RATE 71.6875 WITH NORTHERN TRUST | -125,303.450 | 14 Sep 18 |                   |                   |              | 0.00              | -125,303.45 | -125,303.45                       | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 KRW / USD EX.RATE 1118.72 WITH NORTHERN TRUST | -93,295.080  | 14 Sep 18 |                   |                   |              | 0.00              | -93,295.08  | -93,295.08                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 SEP 2018 TWD / USD EX.RATE 30.77 WITH NORTHERN TRUST    | -780.700     | 14 Sep 18 |                   |                   |              | 0.00              | -780.70     | -780.70                           | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / CNH EX.RATE 0.1460174 WITH NORTHERN      | 497,452.310  | 14 Sep 18 |                   |                   |              | 0.00              | 497,452.31  | 497,452.31                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / INR EX.RATE 0.0139252 WITH NORTHERN      | 455,580.130  | 14 Sep 18 |                   |                   |              | 0.00              | 455,580.13  | 455,580.13                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / KRW EX.RATE 0.0008939 WITH NORTHERN      | 551,829.240  | 14 Sep 18 |                   |                   |              | 0.00              | 551,829.24  | 551,829.24                        | 0.00          |
| FX DEAL TRANSACTED ON 14 SEP 2018 USD / PKR EX.RATE 0.0080457 WITH NORTHERN      | 11,325.330   | 14 Sep 18 |                   |                   |              | 0.00              | 11,325.33   | 11,325.33                         | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 CNH / USD EX.RATE 6.898 WITH NORTHERN TRUST    | -240,659.660 | 15 Aug 18 |                   |                   |              | 0.00              | -240,659.66 | -240,659.66                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 THB / USD EX.RATE 33.31665 WITH NORTHERN TRUST | -70,229.860  | 15 Aug 18 |                   |                   |              | 0.00              | -70,229.86  | -70,229.86                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 TWD / USD EX.RATE 30.828 WITH NORTHERN TRUST   | -44,789.880  | 15 Aug 18 |                   |                   |              | 0.00              | -44,789.88  | -44,789.88                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / THB EX.RATE 0.030015 WITH NORTHERN TRUST | 226,613.810  | 15 Aug 18 |                   |                   |              | 0.00              | 226,613.81  | 226,613.81                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG 2018 USD / THB EX.RATE 0.030015 WITH NORTHERN TRUST | 96,863.950   | 15 Aug 18 |                   |                   |              | 0.00              | 96,863.95   | 96,863.95                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 IDR / USD EX.RATE 13557.0 WITH NORTHERN TRUST  | -78,275.040  | 15 Feb 18 |                   |                   |              | 0.00              | -78,275.04  | -78,275.04                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST    | -185,152.090 | 15 Feb 18 |                   |                   |              | 0.00              | -185,152.09 | -185,152.09                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST    | -296,470.400 | 15 Feb 18 |                   |                   |              | 0.00              | -296,470.40 | -296,470.40                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST   | -158,537.360 | 15 Feb 18 |                   |                   |              | 0.00              | -158,537.36 | -158,537.36                       | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 INR / USD EX.RATE 63.86 WITH NORTHERN TRUST   | -31,597.030  | 15 Feb 18 |                   |                   |              | 0.00              | -31,597.03  | -31,597.03                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 PKR / USD EX.RATE 110.5 WITH NORTHERN TRUST   | -21,069.230  | 15 Feb 18 |                   |                   |              | 0.00              | -21,069.23  | -21,069.23                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / IDR EX.RATE 0.0000737 WITH NORTHERN     | 180,241.730  | 15 Feb 18 |                   |                   |              | 0.00              | 180,241.73  | 180,241.73                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN     | 27,698.130   | 15 Feb 18 |                   |                   |              | 0.00              | 27,698.13   | 27,698.13                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN     | 44,706.810   | 15 Feb 18 |                   |                   |              | 0.00              | 44,706.81   | 44,706.81                         | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156439 WITH NORTHERN     | 835.160      | 15 Feb 18 |                   |                   |              | 0.00              | 835.16      | 835.16                            | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156458 WITH NORTHERN     | 117,231.120  | 15 Feb 18 |                   |                   |              | 0.00              | 117,231.12  | 117,231.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156458 WITH NORTHERN     | 258,292.640  | 15 Feb 18 |                   |                   |              | 0.00              | 258,292.64  | 258,292.64                        | 0.00          |
| FX DEAL TRANSACTED ON 15 FEB 2018 USD / INR EX.RATE 0.0156593 WITH NORTHERN     | 220,972.410  | 15 Feb 18 |                   |                   |              | 0.00              | 220,972.41  | 220,972.41                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 IDR / USD EX.RATE 13325.0 WITH NORTHERN TRUST | -123,089.250 | 15 Jan 18 |                   |                   |              | 0.00              | -123,089.25 | -123,089.25                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 IDR / USD EX.RATE 13325.0 WITH NORTHERN TRUST | -216,445.550 | 15 Jan 18 |                   |                   |              | 0.00              | -216,445.55 | -216,445.55                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST  | -113,492.920 | 15 Jan 18 |                   |                   |              | 0.00              | -113,492.92 | -113,492.92                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST  | -192,823.730 | 15 Jan 18 |                   |                   |              | 0.00              | -192,823.73 | -192,823.73                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 INR / USD EX.RATE 63.335 WITH NORTHERN TRUST  | -145,273.490 | 15 Jan 18 |                   |                   |              | 0.00              | -145,273.49 | -145,273.49                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -172,468.830 | 15 Jan 18 |                   |                   |              | 0.00              | -172,468.83 | -172,468.83                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -214,550.560 | 15 Jan 18 |                   |                   |              | 0.00              | -214,550.56 | -214,550.56                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -400,501.920 | 15 Jan 18 |                   |                   |              | 0.00              | -400,501.92 | -400,501.92                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -155,503.860 | 15 Jan 18 |                   |                   |              | 0.00              | -155,503.86 | -155,503.86                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -829,944.570 | 15 Jan 18 |                   |                   |              | 0.00              | -829,944.57 | -829,944.57                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 KRW / USD EX.RATE 1060.42 WITH NORTHERN TRUST | -125,228.930 | 15 Jan 18 |                   |                   |              | 0.00              | -125,228.93 | -125,228.93                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST  | -62,332.270  | 15 Jan 18 |                   |                   |              | 0.00              | -62,332.27  | -62,332.27                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 THB / USD EX.RATE 31.91 WITH NORTHERN TRUST   | -148,453.320 | 15 Jan 18 |                   |                   |              | 0.00              | -148,453.32 | -148,453.32                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 THB / USD EX.RATE 31.91 WITH NORTHERN TRUST   | -77,047.640  | 15 Jan 18 |                   |                   |              | 0.00              | -77,047.64  | -77,047.64                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 TWD / USD EX.RATE 29.535 WITH NORTHERN TRUST  | -261,249.260 | 15 Jan 18 |                   |                   |              | 0.00              | -261,249.26 | -261,249.26                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 TWD / USD EX.RATE 29.535 WITH NORTHERN TRUST  | -118,193.360 | 15 Jan 18 |                   |                   |              | 0.00              | -118,193.36 | -118,193.36                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / IDR EX.RATE 0.000075 WITH NORTHERN TRUST | 4,998.780    | 15 Jan 18 |                   |                   |              | 0.00              | 4,998.78    | 4,998.78                          | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / INR EX.RATE 0.0157691 WITH NORTHERN      | 4,325.800    | 15 Jan 18 |                   |                   |              | 0.00              | 4,325.80    | 4,325.80                          | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / MYR EX.RATE 0.2524679 WITH NORTHERN      | 36,861.270   | 15 Jan 18 |                   |                   |              | 0.00              | 36,861.27   | 36,861.27                         | 0.00          |
| FX DEAL TRANSACTED ON 15 JAN 2018 USD / PHP EX.RATE 0.0198452 WITH NORTHERN      | 121,893.790  | 15 Jan 18 |                   |                   |              | 0.00              | 121,893.79  | 121,893.79                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 INR / USD EX.RATE 67.89 WITH NORTHERN TRUST    | -107,590.050 | 15 Jun 18 |                   |                   |              | 0.00              | -107,590.05 | -107,590.05                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 INR / USD EX.RATE 67.89 WITH NORTHERN TRUST    | -207,666.200 | 15 Jun 18 |                   |                   |              | 0.00              | -207,666.20 | -207,666.20                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1088.0 WITH NORTHERN TRUST   | -556,514.910 | 15 Jun 18 |                   |                   |              | 0.00              | -556,514.91 | -556,514.91                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -76,570.020  | 15 Jun 18 |                   |                   |              | 0.00              | -76,570.02  | -76,570.02                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -92,068.660  | 15 Jun 18 |                   |                   |              | 0.00              | -92,068.66  | -92,068.66                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -518,341.050 | 15 Jun 18 |                   |                   |              | 0.00              | -518,341.05 | -518,341.05                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -161,383.250 | 15 Jun 18 |                   |                   |              | 0.00              | -161,383.25 | -161,383.25                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -168,597.390 | 15 Jun 18 |                   |                   |              | 0.00              | -168,597.39 | -168,597.39                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -37,004.490  | 15 Jun 18 |                   |                   |              | 0.00              | -37,004.49  | -37,004.49                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -84,092.480  | 15 Jun 18 |                   |                   |              | 0.00              | -84,092.48  | -84,092.48                        | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 KRW / USD EX.RATE 1092.5 WITH NORTHERN TRUST   | -142,987.660 | 15 Jun 18 |                   |                   |              | 0.00              | -142,987.66 | -142,987.66                       | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / INR EX.RATE 0.014707 WITH NORTHERN TRUST | 3,008.940    | 15 Jun 18 |                   |                   |              | 0.00              | 3,008.94    | 3,008.94                          | 0.00          |
| FX DEAL TRANSACTED ON 15 JUN 2018 USD / THB EX.RATE 0.0309119 WITH NORTHERN      | 237,522.870  | 15 Jun 18 |                   |                   |              | 0.00              | 237,522.87  | 237,522.87                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | -110,583.880 | 15 Mar 18 |                   |                   |              | 0.00              | -110,583.88 | -110,583.88                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | -27,384.120  | 15 Mar 18 |                   |                   |              | 0.00              | -27,384.12  | -27,384.12                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | -211,426.310 | 15 Mar 18 |                   |                   |              | 0.00              | -211,426.31 | -211,426.31                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 INR / USD EX.RATE 64.8825 WITH NORTHERN TRUST  | -210,450.570 | 15 Mar 18 |                   |                   |              | 0.00              | -210,450.57 | -210,450.57                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 JPY / USD EX.RATE 106.018 WITH NORTHERN TRUST  | -53,120.490  | 15 Mar 18 |                   |                   |              | 0.00              | -53,120.49  | -53,120.49                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 KRW / USD EX.RATE 1064.3176 WITH NORTHERN      | -671,153.960 | 15 Mar 18 |                   |                   |              | 0.00              | -671,153.96 | -671,153.96                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | 5,778.000    | 15 Mar 18 |                   |                   |              | 0.00              | 5,778.00    | 5,778.00                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | 45,132.340   | 15 Mar 18 |                   |                   |              | 0.00              | 45,132.34   | 45,132.34                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / KRW EX.RATE 0.0009381 WITH NORTHERN      | 42,531.590   | 15 Mar 18 |                   |                   |              | 0.00              | 42,531.59   | 42,531.59                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / MYR EX.RATE 0.2554083 WITH NORTHERN     | 41,879.170   | 15 Mar 18 |                   |                   |              | 0.00              | 41,879.17   | 41,879.17                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAR 2018 USD / MYR EX.RATE 0.2554083 WITH NORTHERN     | 25,721.060   | 15 Mar 18 |                   |                   |              | 0.00              | 25,721.06   | 25,721.06                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 JPY / USD EX.RATE 109.751 WITH NORTHERN TRUST | -6,869.180   | 15 May 18 |                   |                   |              | 0.00              | -6,869.18   | -6,869.18                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 MYR / USD EX.RATE 3.9505 WITH NORTHERN TRUST  | -263,579.100 | 15 May 18 |                   |                   |              | 0.00              | -263,579.10 | -263,579.10                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / IDR EX.RATE 0.0000712 WITH NORTHERN     | 41,218.980   | 15 May 18 |                   |                   |              | 0.00              | 41,218.98   | 41,218.98                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148006 WITH NORTHERN     | 886,650.080  | 15 May 18 |                   |                   |              | 0.00              | 886,650.08  | 886,650.08                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / KRW EX.RATE 0.0009297 WITH NORTHERN     | 281,968.480  | 15 May 18 |                   |                   |              | 0.00              | 281,968.48  | 281,968.48                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN     | 1,632.890    | 15 May 18 |                   |                   |              | 0.00              | 1,632.89    | 1,632.89                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN     | 9,930.460    | 15 May 18 |                   |                   |              | 0.00              | 9,930.46    | 9,930.46                          | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / PHP EX.RATE 0.0190658 WITH NORTHERN     | 25,451.670   | 15 May 18 |                   |                   |              | 0.00              | 25,451.67   | 25,451.67                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / THB EX.RATE 0.0312989 WITH NORTHERN     | 29,099.660   | 15 May 18 |                   |                   |              | 0.00              | 29,099.66   | 29,099.66                         | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY 2018 USD / TWD EX.RATE 0.0336214 WITH NORTHERN     | 72,023.100   | 15 May 18 |                   |                   |              | 0.00              | 72,023.10   | 72,023.10                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 INR / USD EX.RATE 72.155 WITH NORTHERN TRUST  | -33,922.840  | 15 Nov 18 |                   |                   |              | 0.00              | -33,922.84  | -33,922.84                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1128.06 WITH NORTHERN TRUST | -28,858.370  | 15 Nov 18 |                   |                   |              | 0.00              | -28,858.37  | -28,858.37                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1129.76 WITH NORTHERN TRUST | -232,822.120 | 15 Nov 18 |                   |                   |              | 0.00              | -232,822.12 | -232,822.12                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 KRW / USD EX.RATE 1129.76 WITH NORTHERN TRUST | -212,461.710 | 15 Nov 18 |                   |                   |              | 0.00              | -212,461.71 | -212,461.71                       | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / IDR EX.RATE 0.0000677 WITH NORTHERN     | 98,629.650   | 15 Nov 18 |                   |                   |              | 0.00              | 98,629.65   | 98,629.65                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN     | 56,446.490   | 15 Nov 18 |                   |                   |              | 0.00              | 56,446.49   | 56,446.49                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN     | 478,873.000  | 15 Nov 18 |                   |                   |              | 0.00              | 478,873.00  | 478,873.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN     | 109,470.560  | 15 Nov 18 |                   |                   |              | 0.00              | 109,470.56  | 109,470.56                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / INR EX.RATE 0.0138591 WITH NORTHERN     | 813,526.280  | 15 Nov 18 |                   |                   |              | 0.00              | 813,526.28  | 813,526.28                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / KRW EX.RATE 0.0008821 WITH NORTHERN     | 4,843.100    | 15 Nov 18 |                   |                   |              | 0.00              | 4,843.10    | 4,843.10                          | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / KRW EX.RATE 0.0008851 WITH NORTHERN     | 232,288.160  | 15 Nov 18 |                   |                   |              | 0.00              | 232,288.16  | 232,288.16                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV 2018 USD / TWD EX.RATE 0.0323436 WITH NORTHERN     | 159,051.360  | 15 Nov 18 |                   |                   |              | 0.00              | 159,051.36  | 159,051.36                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 CNH / USD EX.RATE 6.9139 WITH NORTHERN TRUST  | -348,908.520 | 15 Oct 18 |                   |                   |              | 0.00              | -348,908.52 | -348,908.52                       | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 INR / USD EX.RATE 73.838 WITH NORTHERN TRUST  | -47,986.130  | 15 Oct 18 |                   |                   |              | 0.00              | -47,986.13  | -47,986.13                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 15 OCT 2018 TWD / USD EX.RATE 30.901 WITH NORTHERN TRUST  | -30,966.320    | 15 Oct 18 |                   |                   |              | 0.00              | -30,966.32    | -30,966.32                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | 6,084.760      | 15 Oct 18 |                   |                   |              | 0.00              | 6,084.76      | 6,084.76                          | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / INR EX.RATE 0.0135157 WITH NORTHERN     | 256,507.180    | 15 Oct 18 |                   |                   |              | 0.00              | 256,507.18    | 256,507.18                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / INR EX.RATE 0.0135432 WITH NORTHERN     | 27,099.510     | 15 Oct 18 |                   |                   |              | 0.00              | 27,099.51     | 27,099.51                         | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / KRW EX.RATE 0.0008818 WITH NORTHERN     | 168,589.760    | 15 Oct 18 |                   |                   |              | 0.00              | 168,589.76    | 168,589.76                        | 0.00          |
| FX DEAL TRANSACTED ON 15 OCT 2018 USD / TWD EX.RATE 0.0323373 WITH NORTHERN     | 33,685.230     | 15 Oct 18 |                   |                   |              | 0.00              | 33,685.23     | 33,685.23                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 INR / USD EX.RATE 65.365 WITH NORTHERN TRUST  | -291,589.250   | 16 Apr 18 |                   |                   |              | 0.00              | -291,589.25   | -291,589.25                       | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 TWD / USD EX.RATE 29.336 WITH NORTHERN TRUST  | -1,506,123.500 | 16 Apr 18 |                   |                   |              | 0.00              | -1,506,123.50 | -1,506,123.50                     | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / INR EX.RATE 0.01528 WITH NORTHERN TRUST | 9,693.780      | 16 Apr 18 |                   |                   |              | 0.00              | 9,693.78      | 9,693.78                          | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009304 WITH NORTHERN     | 516,384.150    | 16 Apr 18 |                   |                   |              | 0.00              | 516,384.15    | 516,384.15                        | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009304 WITH NORTHERN     | 99,724.040     | 16 Apr 18 |                   |                   |              | 0.00              | 99,724.04     | 99,724.04                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN     | 7,044.620      | 16 Apr 18 |                   |                   |              | 0.00              | 7,044.62      | 7,044.62                          | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN     | 71,406.400     | 16 Apr 18 |                   |                   |              | 0.00              | 71,406.40     | 71,406.40                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 12,842.310   | 16 Apr 18 |                   |                   |              | 0.00              | 12,842.31   | 12,842.31                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 2,596.270    | 16 Apr 18 |                   |                   |              | 0.00              | 2,596.27    | 2,596.27                          | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 14,957.440   | 16 Apr 18 |                   |                   |              | 0.00              | 14,957.44   | 14,957.44                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 26,676.720   | 16 Apr 18 |                   |                   |              | 0.00              | 26,676.72   | 26,676.72                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 44,052.860   | 16 Apr 18 |                   |                   |              | 0.00              | 44,052.86   | 44,052.86                         | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 960.230      | 16 Apr 18 |                   |                   |              | 0.00              | 960.23      | 960.23                            | 0.00          |
| FX DEAL TRANSACTED ON 16 APR 2018 USD / KRW EX.RATE 0.0009326 WITH NORTHERN    | 32,477.690   | 16 Apr 18 |                   |                   |              | 0.00              | 32,477.69   | 32,477.69                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST | -13,740.550  | 16 Aug 18 |                   |                   |              | 0.00              | -13,740.55  | -13,740.55                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST | -387,135.450 | 16 Aug 18 |                   |                   |              | 0.00              | -387,135.45 | -387,135.45                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 INR / USD EX.RATE 70.105 WITH NORTHERN TRUST | -386,592.800 | 16 Aug 18 |                   |                   |              | 0.00              | -386,592.80 | -386,592.80                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 THB / USD EX.RATE 33.27 WITH NORTHERN TRUST  | -522,778.450 | 16 Aug 18 |                   |                   |              | 0.00              | -522,778.45 | -522,778.45                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN    | 2,479.840    | 16 Aug 18 |                   |                   |              | 0.00              | 2,479.84    | 2,479.84                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN    | 38,065.370   | 16 Aug 18 |                   |                   |              | 0.00              | 38,065.37   | 38,065.37                         | 0.00          |

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |            |           |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |            |           |                   |                   |              |                   |           |                                   |               |
| <b>United States dollar - USD</b>                                              |            |           |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142298 WITH NORTHERN | 5,911.260  | 16 Aug 18 |                   |                   |              | 0.00              | 5,911.26  | 5,911.26                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142298 WITH NORTHERN | 32,433.570 | 16 Aug 18 |                   |                   |              | 0.00              | 32,433.57 | 32,433.57                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142298 WITH NORTHERN | 10,713.660 | 16 Aug 18 |                   |                   |              | 0.00              | 10,713.66 | 10,713.66                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142298 WITH NORTHERN | 3,557.510  | 16 Aug 18 |                   |                   |              | 0.00              | 3,557.51  | 3,557.51                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142318 WITH NORTHERN | 1,692.870  | 16 Aug 18 |                   |                   |              | 0.00              | 1,692.87  | 1,692.87                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142318 WITH NORTHERN | 733.340    | 16 Aug 18 |                   |                   |              | 0.00              | 733.34    | 733.34                            | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142318 WITH NORTHERN | 1,573.360  | 16 Aug 18 |                   |                   |              | 0.00              | 1,573.36  | 1,573.36                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142318 WITH NORTHERN | 825.790    | 16 Aug 18 |                   |                   |              | 0.00              | 825.79    | 825.79                            | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142318 WITH NORTHERN | 20,407.740 | 16 Aug 18 |                   |                   |              | 0.00              | 20,407.74 | 20,407.74                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / INR EX.RATE<br>0.0142643 WITH NORTHERN | 10,392.300 | 16 Aug 18 |                   |                   |              | 0.00              | 10,392.30 | 10,392.30                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE<br>0.0008802 WITH NORTHERN | 5,481.040  | 16 Aug 18 |                   |                   |              | 0.00              | 5,481.04  | 5,481.04                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE<br>0.0008802 WITH NORTHERN | 1,374.520  | 16 Aug 18 |                   |                   |              | 0.00              | 1,374.52  | 1,374.52                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE<br>0.0008802 WITH NORTHERN | 18,631.490 | 16 Aug 18 |                   |                   |              | 0.00              | 18,631.49 | 18,631.49                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / KRW EX.RATE 0.0008802 WITH NORTHERN      | 6,497.710    | 16 Aug 18 |                   |                   |              | 0.00              | 6,497.71    | 6,497.71                          | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / THB EX.RATE 0.030024 WITH NORTHERN TRUST | 49,587.520   | 16 Aug 18 |                   |                   |              | 0.00              | 49,587.52   | 49,587.52                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / THB EX.RATE 0.030024 WITH NORTHERN TRUST | 116,676.530  | 16 Aug 18 |                   |                   |              | 0.00              | 116,676.53  | 116,676.53                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / TWD EX.RATE 0.0323887 WITH NORTHERN      | 220,930.110  | 16 Aug 18 |                   |                   |              | 0.00              | 220,930.11  | 220,930.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG 2018 USD / TWD EX.RATE 0.0323887 WITH NORTHERN      | 511,471.450  | 16 Aug 18 |                   |                   |              | 0.00              | 511,471.45  | 511,471.45                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST   | -152,361.190 | 16 Feb 18 |                   |                   |              | 0.00              | -152,361.19 | -152,361.19                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST   | -262,078.490 | 16 Feb 18 |                   |                   |              | 0.00              | -262,078.49 | -262,078.49                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST   | -62,395.710  | 16 Feb 18 |                   |                   |              | 0.00              | -62,395.71  | -62,395.71                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 INR / USD EX.RATE 63.805 WITH NORTHERN TRUST   | -348,697.670 | 16 Feb 18 |                   |                   |              | 0.00              | -348,697.67 | -348,697.67                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 THB / USD EX.RATE 31.23 WITH NORTHERN TRUST    | -211,848.640 | 16 Feb 18 |                   |                   |              | 0.00              | -211,848.64 | -211,848.64                       | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN      | 128,763.140  | 16 Feb 18 |                   |                   |              | 0.00              | 128,763.14  | 128,763.14                        | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN      | 23,996.220   | 16 Feb 18 |                   |                   |              | 0.00              | 23,996.22   | 23,996.22                         | 0.00          |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156556 WITH NORTHERN      | 14,109.010   | 16 Feb 18 |                   |                   |              | 0.00              | 14,109.01   | 14,109.01                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                 |           |                   |                   |              |                   |                |                                   |               |
| <b>United States dollar - USD</b>                                                |                 |           |                   |                   |              |                   |                |                                   |               |
| FX DEAL TRANSACTED ON 16 FEB 2018 USD / INR EX.RATE 0.0156728 WITH NORTHERN      | 125,379.470     | 16 Feb 18 |                   |                   |              | 0.00              | 125,379.47     | 125,379.47                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 INR / USD EX.RATE 63.665 WITH NORTHERN TRUST   | -73,521.730     | 16 Jan 18 |                   |                   |              | 0.00              | -73,521.73     | -73,521.73                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 INR / USD EX.RATE 63.665 WITH NORTHERN TRUST   | -29,660.110     | 16 Jan 18 |                   |                   |              | 0.00              | -29,660.11     | -29,660.11                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 JPY / USD EX.RATE 110.9156 WITH NORTHERN TRUST | -14,584,226.340 | 16 Jan 18 |                   |                   |              | 0.00              | -14,584,226.34 | -14,584,226.34                    | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / IDR EX.RATE 0.000075 WITH NORTHERN TRUST | 9,699.250       | 16 Jan 18 |                   |                   |              | 0.00              | 9,699.25       | 9,699.25                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / INR EX.RATE 0.0156849 WITH NORTHERN      | 2,699.980       | 16 Jan 18 |                   |                   |              | 0.00              | 2,699.98       | 2,699.98                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / KRW EX.RATE 0.0009385 WITH NORTHERN      | 45,408.430      | 16 Jan 18 |                   |                   |              | 0.00              | 45,408.43      | 45,408.43                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN 2018 USD / MYR EX.RATE 0.2525444 WITH NORTHERN      | 40,309.230      | 16 Jan 18 |                   |                   |              | 0.00              | 40,309.23      | 40,309.23                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | -20,017.290     | 16 Jul 18 |                   |                   |              | 0.00              | -20,017.29     | -20,017.29                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | -24,876.160     | 16 Jul 18 |                   |                   |              | 0.00              | -24,876.16     | -24,876.16                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 INR / USD EX.RATE 68.52 WITH NORTHERN TRUST    | -354,655.240    | 16 Jul 18 |                   |                   |              | 0.00              | -354,655.24    | -354,655.24                       | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 KRW / USD EX.RATE 1128.5 WITH NORTHERN TRUST   | -43,988.660     | 16 Jul 18 |                   |                   |              | 0.00              | -43,988.66     | -43,988.66                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 TWD / USD EX.RATE 30.577 WITH NORTHERN TRUST   | -167,228.150    | 16 Jul 18 |                   |                   |              | 0.00              | -167,228.15    | -167,228.15                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN      | 62.810       | 16 Jul 18 |                   |                   |              | 0.00              | 62.81       | 62.81                             | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / INR EX.RATE 0.014573 WITH NORTHERN TRUST | 7,604.700    | 16 Jul 18 |                   |                   |              | 0.00              | 7,604.70    | 7,604.70                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / MYR EX.RATE 0.2469197 WITH NORTHERN      | 11,638.810   | 16 Jul 18 |                   |                   |              | 0.00              | 11,638.81   | 11,638.81                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / TWD EX.RATE 0.0327043 WITH NORTHERN      | 9,767.150    | 16 Jul 18 |                   |                   |              | 0.00              | 9,767.15    | 9,767.15                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL 2018 USD / TWD EX.RATE 0.0327043 WITH NORTHERN      | 666,668.080  | 16 Jul 18 |                   |                   |              | 0.00              | 666,668.08  | 666,668.08                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | -576,650.150 | 16 Mar 18 |                   |                   |              | 0.00              | -576,650.15 | -576,650.15                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | -229,612.310 | 16 Mar 18 |                   |                   |              | 0.00              | -229,612.31 | -229,612.31                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | -549,766.610 | 16 Mar 18 |                   |                   |              | 0.00              | -549,766.61 | -549,766.61                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | -163,367.400 | 16 Mar 18 |                   |                   |              | 0.00              | -163,367.40 | -163,367.40                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | -274,328.170 | 16 Mar 18 |                   |                   |              | 0.00              | -274,328.17 | -274,328.17                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | -187,813.210 | 16 Mar 18 |                   |                   |              | 0.00              | -187,813.21 | -187,813.21                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | -118,839.650 | 16 Mar 18 |                   |                   |              | 0.00              | -118,839.65 | -118,839.65                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | -563,989.280 | 16 Mar 18 |                   |                   |              | 0.00              | -563,989.28 | -563,989.28                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.8125 WITH NORTHERN TRUST  | -1,166.090   | 16 Mar 18 |                   |                   |              | 0.00              | -1,166.09   | -1,166.09                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 INR / USD EX.RATE 64.885 WITH NORTHERN TRUST   | -236,567.980 | 16 Mar 18 |                   |                   |              | 0.00              | -236,567.98 | -236,567.98                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 JPY / USD EX.RATE 105.937 WITH NORTHERN TRUST  | -194,014.740 | 16 Mar 18 |                   |                   |              | 0.00              | -194,014.74 | -194,014.74                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | -292,150.120 | 16 Mar 18 |                   |                   |              | 0.00              | -292,150.12 | -292,150.12                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | -218,185.820 | 16 Mar 18 |                   |                   |              | 0.00              | -218,185.82 | -218,185.82                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 KRW / USD EX.RATE 1068.0 WITH NORTHERN TRUST   | -308,763.860 | 16 Mar 18 |                   |                   |              | 0.00              | -308,763.86 | -308,763.86                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 MYR / USD EX.RATE 3.92 WITH NORTHERN TRUST     | -120,120.520 | 16 Mar 18 |                   |                   |              | 0.00              | -120,120.52 | -120,120.52                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | 9,820.200    | 16 Mar 18 |                   |                   |              | 0.00              | 9,820.20    | 9,820.20                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN      | 53,034.680   | 16 Mar 18 |                   |                   |              | 0.00              | 53,034.68   | 53,034.68                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.254816 WITH NORTHERN TRUST | 22,442.100   | 16 Mar 18 |                   |                   |              | 0.00              | 22,442.10   | 22,442.10                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.254816 WITH NORTHERN TRUST | 76,411.450   | 16 Mar 18 |                   |                   |              | 0.00              | 76,411.45   | 76,411.45                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAR 2018 USD / MYR EX.RATE 0.255011 WITH NORTHERN TRUST | 11,920.650   | 16 Mar 18 |                   |                   |              | 0.00              | 11,920.65   | 11,920.65                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST   | -303,030.380 | 16 May 18 |                   |                   |              | 0.00              | -303,030.38 | -303,030.38                       | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST   | -66,081.360   | 16 May 18 |                   |                   |              | 0.00              | -66,081.36   | -66,081.36                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST   | -131,038.530  | 16 May 18 |                   |                   |              | 0.00              | -131,038.53  | -131,038.53                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 CNH / USD EX.RATE 6.3652 WITH NORTHERN TRUST   | -330,594.950  | 16 May 18 |                   |                   |              | 0.00              | -330,594.95  | -330,594.95                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 JPY / USD EX.RATE 110.28 WITH NORTHERN TRUST   | -16,804.290   | 16 May 18 |                   |                   |              | 0.00              | -16,804.29   | -16,804.29                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 KRW / USD EX.RATE 1076.71 WITH NORTHERN TRUST  | -575,415.860  | 16 May 18 |                   |                   |              | 0.00              | -575,415.86  | -575,415.86                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 MYR / USD EX.RATE 3.9611 WITH NORTHERN TRUST   | -126,565.310  | 16 May 18 |                   |                   |              | 0.00              | -126,565.31  | -126,565.31                       | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN      | 11,400.950    | 16 May 18 |                   |                   |              | 0.00              | 11,400.95    | 11,400.95                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN      | 1,386,631.960 | 16 May 18 |                   |                   |              | 0.00              | 1,386,631.96 | 1,386,631.96                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | 10,010.320    | 16 May 18 |                   |                   |              | 0.00              | 10,010.32    | 10,010.32                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | 14,435.510    | 16 May 18 |                   |                   |              | 0.00              | 14,435.51    | 14,435.51                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / INR EX.RATE 0.014739 WITH NORTHERN TRUST | 1,022,206.920 | 16 May 18 |                   |                   |              | 0.00              | 1,022,206.92 | 1,022,206.92                      | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / KRW EX.RATE 0.000928 WITH NORTHERN TRUST | 285,201.360   | 16 May 18 |                   |                   |              | 0.00              | 285,201.36   | 285,201.36                        | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / PHP EX.RATE 0.0191223 WITH NORTHERN      | 42,717.110    | 16 May 18 |                   |                   |              | 0.00              | 42,717.11    | 42,717.11                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / PHP EX.RATE 0.0191223 WITH NORTHERN      | 59,834.710   | 16 May 18 |                   |                   |              | 0.00              | 59,834.71   | 59,834.71                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0310994 WITH NORTHERN      | 66,200.590   | 16 May 18 |                   |                   |              | 0.00              | 66,200.59   | 66,200.59                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311284 WITH NORTHERN      | 2,941.630    | 16 May 18 |                   |                   |              | 0.00              | 2,941.63    | 2,941.63                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311284 WITH NORTHERN      | 30,846.170   | 16 May 18 |                   |                   |              | 0.00              | 30,846.17   | 30,846.17                         | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / THB EX.RATE 0.0311721 WITH NORTHERN      | 2,813.990    | 16 May 18 |                   |                   |              | 0.00              | 2,813.99    | 2,813.99                          | 0.00          |
| FX DEAL TRANSACTED ON 16 MAY 2018 USD / TWD EX.RATE 0.033475 WITH NORTHERN TRUST | 36,377.630   | 16 May 18 |                   |                   |              | 0.00              | 36,377.63   | 36,377.63                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST  | -235,348.730 | 16 Nov 18 |                   |                   |              | 0.00              | -235,348.73 | -235,348.73                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST  | -36,245.250  | 16 Nov 18 |                   |                   |              | 0.00              | -36,245.25  | -36,245.25                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 IDR / USD EX.RATE 14558.0 WITH NORTHERN TRUST  | -110,900.020 | 16 Nov 18 |                   |                   |              | 0.00              | -110,900.02 | -110,900.02                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | -49,579.620  | 16 Nov 18 |                   |                   |              | 0.00              | -49,579.62  | -49,579.62                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | -19,575.620  | 16 Nov 18 |                   |                   |              | 0.00              | -19,575.62  | -19,575.62                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 INR / USD EX.RATE 71.868 WITH NORTHERN TRUST   | -57,324.380  | 16 Nov 18 |                   |                   |              | 0.00              | -57,324.38  | -57,324.38                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST  | -93,532.230  | 16 Nov 18 |                   |                   |              | 0.00              | -93,532.23  | -93,532.23                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST | -83,723.740  | 16 Nov 18 |                   |                   |              | 0.00              | -83,723.74  | -83,723.74                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST | -134,618.600 | 16 Nov 18 |                   |                   |              | 0.00              | -134,618.60 | -134,618.60                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 KRW / USD EX.RATE 1128.02 WITH NORTHERN TRUST | -141,532.310 | 16 Nov 18 |                   |                   |              | 0.00              | -141,532.31 | -141,532.31                       | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / IDR EX.RATE 0.0000686 WITH NORTHERN     | 38,228.620   | 16 Nov 18 |                   |                   |              | 0.00              | 38,228.62   | 38,228.62                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN     | 147,206.180  | 16 Nov 18 |                   |                   |              | 0.00              | 147,206.18  | 147,206.18                        | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN     | 29,296.530   | 16 Nov 18 |                   |                   |              | 0.00              | 29,296.53   | 29,296.53                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / INR EX.RATE 0.0139144 WITH NORTHERN     | 91,258.150   | 16 Nov 18 |                   |                   |              | 0.00              | 91,258.15   | 91,258.15                         | 0.00          |
| FX DEAL TRANSACTED ON 16 NOV 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN     | 21,710.370   | 16 Nov 18 |                   |                   |              | 0.00              | 21,710.37   | 21,710.37                         | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | -39,255.170  | 16 Oct 18 |                   |                   |              | 0.00              | -39,255.17  | -39,255.17                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | -134,353.610 | 16 Oct 18 |                   |                   |              | 0.00              | -134,353.61 | -134,353.61                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | -241,244.920 | 16 Oct 18 |                   |                   |              | 0.00              | -241,244.92 | -241,244.92                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | -47,365.190  | 16 Oct 18 |                   |                   |              | 0.00              | -47,365.19  | -47,365.19                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 INR / USD EX.RATE 73.842 WITH NORTHERN TRUST  | -398,141.460 | 16 Oct 18 |                   |                   |              | 0.00              | -398,141.46 | -398,141.46                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 16 OCT 2018 JPY / USD EX.RATE 111.984 WITH NORTHERN TRUST | -25,267.230  | 16 Oct 18 |                   |                   |              | 0.00              | -25,267.23  | -25,267.23                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 TWD / USD EX.RATE 30.833 WITH NORTHERN TRUST  | -15,580.190  | 16 Oct 18 |                   |                   |              | 0.00              | -15,580.19  | -15,580.19                        | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 TWD / USD EX.RATE 30.833 WITH NORTHERN TRUST  | -129,737.160 | 16 Oct 18 |                   |                   |              | 0.00              | -129,737.16 | -129,737.16                       | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | 2,260.820    | 16 Oct 18 |                   |                   |              | 0.00              | 2,260.82    | 2,260.82                          | 0.00          |
| FX DEAL TRANSACTED ON 16 OCT 2018 USD / INR EX.RATE 0.0135269 WITH NORTHERN     | 19,799.880   | 16 Oct 18 |                   |                   |              | 0.00              | 19,799.88   | 19,799.88                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 INR / USD EX.RATE 65.545 WITH NORTHERN TRUST  | -171,094.610 | 17 Apr 18 |                   |                   |              | 0.00              | -171,094.61 | -171,094.61                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 JPY / USD EX.RATE 107.04 WITH NORTHERN TRUST  | -55,166.650  | 17 Apr 18 |                   |                   |              | 0.00              | -55,166.65  | -55,166.65                        | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST   | -347,901.440 | 17 Apr 18 |                   |                   |              | 0.00              | -347,901.44 | -347,901.44                       | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / INR EX.RATE 0.0152329 WITH NORTHERN     | 12,835.470   | 17 Apr 18 |                   |                   |              | 0.00              | 12,835.47   | 12,835.47                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 1,800.490    | 17 Apr 18 |                   |                   |              | 0.00              | 1,800.49    | 1,800.49                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 4,451.430    | 17 Apr 18 |                   |                   |              | 0.00              | 4,451.43    | 4,451.43                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 2,105.940    | 17 Apr 18 |                   |                   |              | 0.00              | 2,105.94    | 2,105.94                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN     | 44,423.130   | 17 Apr 18 |                   |                   |              | 0.00              | 44,423.13   | 44,423.13                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 12,101.850  | 17 Apr 18 |                   |                   |              | 0.00              | 12,101.85  | 12,101.85                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 19,372.790  | 17 Apr 18 |                   |                   |              | 0.00              | 19,372.79  | 19,372.79                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 781.140     | 17 Apr 18 |                   |                   |              | 0.00              | 781.14     | 781.14                            | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 2,615.700   | 17 Apr 18 |                   |                   |              | 0.00              | 2,615.70   | 2,615.70                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 8,483.520   | 17 Apr 18 |                   |                   |              | 0.00              | 8,483.52   | 8,483.52                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 6,749.750   | 17 Apr 18 |                   |                   |              | 0.00              | 6,749.75   | 6,749.75                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 992.300     | 17 Apr 18 |                   |                   |              | 0.00              | 992.30     | 992.30                            | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 8,435.330   | 17 Apr 18 |                   |                   |              | 0.00              | 8,435.33   | 8,435.33                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009346 WITH NORTHERN | 1,900.970   | 17 Apr 18 |                   |                   |              | 0.00              | 1,900.97   | 1,900.97                          | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / KRW EX.RATE 0.0009363 WITH NORTHERN | 55,855.050  | 17 Apr 18 |                   |                   |              | 0.00              | 55,855.05  | 55,855.05                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN | 97,557.710  | 17 Apr 18 |                   |                   |              | 0.00              | 97,557.71  | 97,557.71                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN | 35,269.910  | 17 Apr 18 |                   |                   |              | 0.00              | 35,269.91  | 35,269.91                         | 0.00          |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / PHP EX.RATE 0.0192012 WITH NORTHERN | 129,371.250 | 17 Apr 18 |                   |                   |              | 0.00              | 129,371.25 | 129,371.25                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 APR 2018 USD / THB EX.RATE 0.0320513 WITH NORTHERN      | 6,945.510    | 17 Apr 18 |                   |                   |              | 0.00              | 6,945.51    | 6,945.51                          | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 KRW / USD EX.RATE 1125.02 WITH NORTHERN TRUST  | -883,240.510 | 17 Aug 18 |                   |                   |              | 0.00              | -883,240.51 | -883,240.51                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 THB / USD EX.RATE 33.155914 WITH NORTHERN      | -546,552.970 | 17 Aug 18 |                   |                   |              | 0.00              | -546,552.97 | -546,552.97                       | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 THB / USD EX.RATE 33.204094 WITH NORTHERN      | -50,497.090  | 17 Aug 18 |                   |                   |              | 0.00              | -50,497.09  | -50,497.09                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 TWD / USD EX.RATE 30.81 WITH NORTHERN TRUST    | -0.320       | 17 Aug 18 |                   |                   |              | 0.00              | -0.32       | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN      | 15,550.440   | 17 Aug 18 |                   |                   |              | 0.00              | 15,550.44   | 15,550.44                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN      | 416,403.590  | 17 Aug 18 |                   |                   |              | 0.00              | 416,403.59  | 416,403.59                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN      | 357,099.940  | 17 Aug 18 |                   |                   |              | 0.00              | 357,099.94  | 357,099.94                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / KRW EX.RATE 0.0008889 WITH NORTHERN      | 416,834.470  | 17 Aug 18 |                   |                   |              | 0.00              | 416,834.47  | 416,834.47                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / PKR EX.RATE 0.0080632 WITH NORTHERN      | 15,339.660   | 17 Aug 18 |                   |                   |              | 0.00              | 15,339.66   | 15,339.66                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / THB EX.RATE 0.0301168 WITH NORTHERN      | 144,611.130  | 17 Aug 18 |                   |                   |              | 0.00              | 144,611.13  | 144,611.13                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / THB EX.RATE 0.0301168 WITH NORTHERN      | 61,809.590   | 17 Aug 18 |                   |                   |              | 0.00              | 61,809.59   | 61,809.59                         | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 85,442.490   | 17 Aug 18 |                   |                   |              | 0.00              | 85,442.49   | 85,442.49                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 8,397.440    | 17 Aug 18 |                   |                   |              | 0.00              | 8,397.44    | 8,397.44                          | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 502,089.480  | 17 Aug 18 |                   |                   |              | 0.00              | 502,089.48  | 502,089.48                        | 0.00          |
| FX DEAL TRANSACTED ON 17 AUG 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 18,866.990   | 17 Aug 18 |                   |                   |              | 0.00              | 18,866.99   | 18,866.99                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 INR / USD EX.RATE 71.633 WITH NORTHERN TRUST   | -633,314.800 | 17 Dec 18 |                   |                   |              | 0.00              | -633,314.80 | -633,314.80                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 JPY / USD EX.RATE 113.46 WITH NORTHERN TRUST   | -9,955.290   | 17 Dec 18 |                   |                   |              | 0.00              | -9,955.29   | -9,955.29                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 KRW / USD EX.RATE 1132.65 WITH NORTHERN TRUST  | -361,524.420 | 17 Dec 18 |                   |                   |              | 0.00              | -361,524.42 | -361,524.42                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | -47,123.690  | 17 Dec 18 |                   |                   |              | 0.00              | -47,123.69  | -47,123.69                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | -57,481.100  | 17 Dec 18 |                   |                   |              | 0.00              | -57,481.10  | -57,481.10                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 MYR / USD EX.RATE 4.187 WITH NORTHERN TRUST    | -111,264.530 | 17 Dec 18 |                   |                   |              | 0.00              | -111,264.53 | -111,264.53                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 PKR / USD EX.RATE 138.98 WITH NORTHERN TRUST   | -13,686.450  | 17 Dec 18 |                   |                   |              | 0.00              | -13,686.45  | -13,686.45                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 TWD / USD EX.RATE 30.858 WITH NORTHERN TRUST   | -154,790.200 | 17 Dec 18 |                   |                   |              | 0.00              | -154,790.20 | -154,790.20                       | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN      | 187,711.620  | 17 Dec 18 |                   |                   |              | 0.00              | 187,711.62  | 187,711.62                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / INR EX.RATE 0.01396 WITH NORTHERN TRUST  | 381,686.450  | 17 Dec 18 |                   |                   |              | 0.00              | 381,686.45  | 381,686.45                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN      | 252,639.670 | 17 Dec 18 |                   |                   |              | 0.00              | 252,639.67 | 252,639.67                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN      | 147,705.030 | 17 Dec 18 |                   |                   |              | 0.00              | 147,705.03 | 147,705.03                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / KRW EX.RATE 0.0008829 WITH NORTHERN      | 488,793.960 | 17 Dec 18 |                   |                   |              | 0.00              | 488,793.96 | 488,793.96                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / MYR EX.RATE 0.238561 WITH NORTHERN TRUST | 2,855.580   | 17 Dec 18 |                   |                   |              | 0.00              | 2,855.58   | 2,855.58                          | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN      | 40,476.380  | 17 Dec 18 |                   |                   |              | 0.00              | 40,476.38  | 40,476.38                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN      | 17,202.460  | 17 Dec 18 |                   |                   |              | 0.00              | 17,202.46  | 17,202.46                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / THB EX.RATE 0.0304822 WITH NORTHERN      | 252,027.530 | 17 Dec 18 |                   |                   |              | 0.00              | 252,027.53 | 252,027.53                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC 2018 USD / TWD EX.RATE 0.0323855 WITH NORTHERN      | 81,313.720  | 17 Dec 18 |                   |                   |              | 0.00              | 81,313.72  | 81,313.72                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 INR / USD EX.RATE 63.925 WITH NORTHERN TRUST   | -37,459.800 | 17 Jan 18 |                   |                   |              | 0.00              | -37,459.80 | -37,459.80                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / JPY EX.RATE 0.0090427 WITH NORTHERN      | 131,962.360 | 17 Jan 18 |                   |                   |              | 0.00              | 131,962.36 | 131,962.36                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / KRW EX.RATE 0.0009368 WITH NORTHERN      | 54,316.970  | 17 Jan 18 |                   |                   |              | 0.00              | 54,316.97  | 54,316.97                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / KRW EX.RATE 0.000939 WITH NORTHERN TRUST | 120,716.900 | 17 Jan 18 |                   |                   |              | 0.00              | 120,716.90 | 120,716.90                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN 2018 USD / MYR EX.RATE 0.2532607 WITH NORTHERN      | 5,585.860   | 17 Jan 18 |                   |                   |              | 0.00              | 5,585.86   | 5,585.86                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST | -172,781.640 | 17 Jul 18 |                   |                   |              | 0.00              | -172,781.64 | -172,781.64                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST | -176,069.020 | 17 Jul 18 |                   |                   |              | 0.00              | -176,069.02 | -176,069.02                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 INR / USD EX.RATE 68.325 WITH NORTHERN TRUST | -176,556.710 | 17 Jul 18 |                   |                   |              | 0.00              | -176,556.71 | -176,556.71                       | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN    | 65.780       | 17 Jul 18 |                   |                   |              | 0.00              | 65.78       | 65.78                             | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / INR EX.RATE 0.0146113 WITH NORTHERN    | 3,749.610    | 17 Jul 18 |                   |                   |              | 0.00              | 3,749.61    | 3,749.61                          | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / INR EX.RATE 0.0146359 WITH NORTHERN    | 176,069.020  | 17 Jul 18 |                   |                   |              | 0.00              | 176,069.02  | 176,069.02                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / MYR EX.RATE 0.2469258 WITH NORTHERN    | 48,396.460   | 17 Jul 18 |                   |                   |              | 0.00              | 48,396.46   | 48,396.46                         | 0.00          |
| FX DEAL TRANSACTED ON 17 JUL 2018 USD / TWD EX.RATE 0.0327397 WITH NORTHERN    | 24,444.240   | 17 Jul 18 |                   |                   |              | 0.00              | 24,444.24   | 24,444.24                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CNH / USD EX.RATE 6.3468 WITH NORTHERN TRUST | -136,349.280 | 17 May 18 |                   |                   |              | 0.00              | -136,349.28 | -136,349.28                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 CNH / USD EX.RATE 6.3468 WITH NORTHERN TRUST | -721,884.400 | 17 May 18 |                   |                   |              | 0.00              | -721,884.40 | -721,884.40                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 MYR / USD EX.RATE 3.9659 WITH NORTHERN TRUST | -65,007.270  | 17 May 18 |                   |                   |              | 0.00              | -65,007.27  | -65,007.27                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 THB / USD EX.RATE 32.0 WITH NORTHERN TRUST   | -135,811.350 | 17 May 18 |                   |                   |              | 0.00              | -135,811.35 | -135,811.35                       | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / IDR EX.RATE 0.0000711 WITH NORTHERN    | 16,972.130   | 17 May 18 |                   |                   |              | 0.00              | 16,972.13   | 16,972.13                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / INR EX.RATE 0.0147743 WITH NORTHERN      | 803,608.870 | 17 May 18 |                   |                   |              | 0.00              | 803,608.87 | 803,608.87                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.009077 WITH NORTHERN TRUST | 153,191.730 | 17 May 18 |                   |                   |              | 0.00              | 153,191.73 | 153,191.73                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / KRW EX.RATE 0.0009257 WITH NORTHERN      | 150,834.000 | 17 May 18 |                   |                   |              | 0.00              | 150,834.00 | 150,834.00                        | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / KRW EX.RATE 0.0009263 WITH NORTHERN      | 5,767.830   | 17 May 18 |                   |                   |              | 0.00              | 5,767.83   | 5,767.83                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / PHP EX.RATE 0.0191048 WITH NORTHERN      | 68,811.440  | 17 May 18 |                   |                   |              | 0.00              | 68,811.44  | 68,811.44                         | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.0311624 WITH NORTHERN      | 2,813.030   | 17 May 18 |                   |                   |              | 0.00              | 2,813.03   | 2,813.03                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.0311624 WITH NORTHERN      | 2,243.690   | 17 May 18 |                   |                   |              | 0.00              | 2,243.69   | 2,243.69                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / THB EX.RATE 0.03125 WITH NORTHERN TRUST  | 9,140.980   | 17 May 18 |                   |                   |              | 0.00              | 9,140.98   | 9,140.98                          | 0.00          |
| FX DEAL TRANSACTED ON 17 MAY 2018 USD / TWD EX.RATE 0.0335064 WITH NORTHERN      | 78,757.210  | 17 May 18 |                   |                   |              | 0.00              | 78,757.21  | 78,757.21                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 INR / USD EX.RATE 73.385 WITH NORTHERN TRUST   | -49,436.480 | 17 Oct 18 |                   |                   |              | 0.00              | -49,436.48 | -49,436.48                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 JPY / USD EX.RATE 112.292 WITH NORTHERN TRUST  | -7,883.730  | 17 Oct 18 |                   |                   |              | 0.00              | -7,883.73  | -7,883.73                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN      | 1,646.410   | 17 Oct 18 |                   |                   |              | 0.00              | 1,646.41   | 1,646.41                          | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / INR EX.RATE 0.0136064 WITH NORTHERN      | 727,652.930 | 17 Oct 18 |                   |                   |              | 0.00              | 727,652.93 | 727,652.93                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / KRW EX.RATE 0.0008868 WITH NORTHERN      | 313,722.080  | 17 Oct 18 |                   |                   |              | 0.00              | 313,722.08  | 313,722.08                        | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN      | 60,429.660   | 17 Oct 18 |                   |                   |              | 0.00              | 60,429.66   | 60,429.66                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN      | 49,696.740   | 17 Oct 18 |                   |                   |              | 0.00              | 49,696.74   | 49,696.74                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN      | 29,474.990   | 17 Oct 18 |                   |                   |              | 0.00              | 29,474.99   | 29,474.99                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 INR / USD EX.RATE 72.425 WITH NORTHERN TRUST   | -226,080.720 | 17 Sep 18 |                   |                   |              | 0.00              | -226,080.72 | -226,080.72                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 JPY / USD EX.RATE 111.988 WITH NORTHERN TRUST  | -49,399.540  | 17 Sep 18 |                   |                   |              | 0.00              | -49,399.54  | -49,399.54                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 KRW / USD EX.RATE 1127.81 WITH NORTHERN TRUST  | -154,458.530 | 17 Sep 18 |                   |                   |              | 0.00              | -154,458.53 | -154,458.53                       | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 TWD / USD EX.RATE 30.781 WITH NORTHERN TRUST   | -17,044.980  | 17 Sep 18 |                   |                   |              | 0.00              | -17,044.98  | -17,044.98                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / INR EX.RATE 0.013777 WITH NORTHERN TRUST | 7,241.680    | 17 Sep 18 |                   |                   |              | 0.00              | 7,241.68    | 7,241.68                          | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / INR EX.RATE 0.0137826 WITH NORTHERN      | 17,846.080   | 17 Sep 18 |                   |                   |              | 0.00              | 17,846.08   | 17,846.08                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / PKR EX.RATE 0.0080418 WITH NORTHERN      | 14,450.720   | 17 Sep 18 |                   |                   |              | 0.00              | 14,450.72   | 14,450.72                         | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / THB EX.RATE 0.0305998 WITH NORTHERN      | 1,145.100    | 17 Sep 18 |                   |                   |              | 0.00              | 1,145.10    | 1,145.10                          | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN      | 215,882.100  | 17 Sep 18 |                   |                   |              | 0.00              | 215,882.10  | 215,882.10                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN     | 104,399.900  | 17 Sep 18 |                   |                   |              | 0.00              | 104,399.90  | 104,399.90                        | 0.00          |
| FX DEAL TRANSACTED ON 17 SEP 2018 USD / TWD EX.RATE 0.0324623 WITH NORTHERN     | 6,549.520    | 17 Sep 18 |                   |                   |              | 0.00              | 6,549.52    | 6,549.52                          | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 KRW / USD EX.RATE 1066.92 WITH NORTHERN TRUST | -731,073.890 | 18 Apr 18 |                   |                   |              | 0.00              | -731,073.89 | -731,073.89                       | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / INR EX.RATE 0.0152219 WITH NORTHERN     | 26,486.820   | 18 Apr 18 |                   |                   |              | 0.00              | 26,486.82   | 26,486.82                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / INR EX.RATE 0.0152219 WITH NORTHERN     | 17,500.340   | 18 Apr 18 |                   |                   |              | 0.00              | 17,500.34   | 17,500.34                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / JPY EX.RATE 0.0093179 WITH NORTHERN     | 98,137.930   | 18 Apr 18 |                   |                   |              | 0.00              | 98,137.93   | 98,137.93                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN     | 17.470       | 18 Apr 18 |                   |                   |              | 0.00              | 17.47       | 17.47                             | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN     | 5,241.650    | 18 Apr 18 |                   |                   |              | 0.00              | 5,241.65    | 5,241.65                          | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN     | 5,422.930    | 18 Apr 18 |                   |                   |              | 0.00              | 5,422.93    | 5,422.93                          | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN     | 650.340      | 18 Apr 18 |                   |                   |              | 0.00              | 650.34      | 650.34                            | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / MYR EX.RATE 0.2568119 WITH NORTHERN     | 300.470      | 18 Apr 18 |                   |                   |              | 0.00              | 300.47      | 300.47                            | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / PHP EX.RATE 0.0191828 WITH NORTHERN     | 3,438.910    | 18 Apr 18 |                   |                   |              | 0.00              | 3,438.91    | 3,438.91                          | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / PHP EX.RATE 0.0191828 WITH NORTHERN     | 37,439.930   | 18 Apr 18 |                   |                   |              | 0.00              | 37,439.93   | 37,439.93                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / TWD EX.RATE 0.0340716 WITH NORTHERN      | 58,364.530     | 18 Apr 18 |                   |                   |              | 0.00              | 58,364.53     | 58,364.53                         | 0.00          |
| FX DEAL TRANSACTED ON 18 APR 2018 USD / TWD EX.RATE 0.0340716 WITH NORTHERN      | 10,890.260     | 18 Apr 18 |                   |                   |              | 0.00              | 10,890.26     | 10,890.26                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 INR / USD EX.RATE 71.144 WITH NORTHERN TRUST   | -1,331,786.810 | 18 Dec 18 |                   |                   |              | 0.00              | -1,331,786.81 | -1,331,786.81                     | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 JPY / USD EX.RATE 112.525 WITH NORTHERN TRUST  | -11,300.300    | 18 Dec 18 |                   |                   |              | 0.00              | -11,300.30    | -11,300.30                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 MYR / USD EX.RATE 4.176 WITH NORTHERN TRUST    | -94,645.590    | 18 Dec 18 |                   |                   |              | 0.00              | -94,645.59    | -94,645.59                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 PKR / USD EX.RATE 139.0 WITH NORTHERN TRUST    | -7,012.740     | 18 Dec 18 |                   |                   |              | 0.00              | -7,012.74     | -7,012.74                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 PKR / USD EX.RATE 139.0 WITH NORTHERN TRUST    | -14,964.560    | 18 Dec 18 |                   |                   |              | 0.00              | -14,964.56    | -14,964.56                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 THB / USD EX.RATE 32.72 WITH NORTHERN TRUST    | -400,055.170   | 18 Dec 18 |                   |                   |              | 0.00              | -400,055.17   | -400,055.17                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 TWD / USD EX.RATE 30.84 WITH NORTHERN TRUST    | -169,709.990   | 18 Dec 18 |                   |                   |              | 0.00              | -169,709.99   | -169,709.99                       | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 72,777.410     | 18 Dec 18 |                   |                   |              | 0.00              | 72,777.41     | 72,777.41                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / INR EX.RATE 0.0140215 WITH NORTHERN      | 711,977.530    | 18 Dec 18 |                   |                   |              | 0.00              | 711,977.53    | 711,977.53                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN      | 83,546.720     | 18 Dec 18 |                   |                   |              | 0.00              | 83,546.72     | 83,546.72                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN      | 356,390.730    | 18 Dec 18 |                   |                   |              | 0.00              | 356,390.73    | 356,390.73                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC 2018 USD / TWD EX.RATE 0.0323992 WITH NORTHERN     | 46,444.450     | 18 Dec 18 |                   |                   |              | 0.00              | 46,444.45     | 46,444.45                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 INR / USD EX.RATE 63.7725 WITH NORTHERN TRUST | -66,147.170    | 18 Jan 18 |                   |                   |              | 0.00              | -66,147.17    | -66,147.17                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 111.284 WITH NORTHERN TRUST | -977,160.500   | 18 Jan 18 |                   |                   |              | 0.00              | -977,160.50   | -977,160.50                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JAN 2018 USD / MYR EX.RATE 0.2522704 WITH NORTHERN     | 5,721.360      | 18 Jan 18 |                   |                   |              | 0.00              | 5,721.36      | 5,721.36                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST | -623,127.650   | 18 Jul 18 |                   |                   |              | 0.00              | -623,127.65   | -623,127.65                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST | -201,011.680   | 18 Jul 18 |                   |                   |              | 0.00              | -201,011.68   | -201,011.68                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 IDR / USD EX.RATE 14400.0 WITH NORTHERN TRUST | -300,784.790   | 18 Jul 18 |                   |                   |              | 0.00              | -300,784.79   | -300,784.79                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -1,063,737.660 | 18 Jul 18 |                   |                   |              | 0.00              | -1,063,737.66 | -1,063,737.66                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -791,066.490   | 18 Jul 18 |                   |                   |              | 0.00              | -791,066.49   | -791,066.49                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -960,820.990   | 18 Jul 18 |                   |                   |              | 0.00              | -960,820.99   | -960,820.99                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -1,359,967.470 | 18 Jul 18 |                   |                   |              | 0.00              | -1,359,967.47 | -1,359,967.47                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -811,972.400   | 18 Jul 18 |                   |                   |              | 0.00              | -811,972.40   | -811,972.40                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -1,197,020.310 | 18 Jul 18 |                   |                   |              | 0.00              | -1,197,020.31 | -1,197,020.31                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -228,698.400   | 18 Jul 18 |                   |                   |              | 0.00              | -228,698.40   | -228,698.40                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -1,493,588.700 | 18 Jul 18 |                   |                   |              | 0.00              | -1,493,588.70 | -1,493,588.70                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 INR / USD EX.RATE 68.505 WITH NORTHERN TRUST  | -232,647.890   | 18 Jul 18 |                   |                   |              | 0.00              | -232,647.89   | -232,647.89                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 JPY / USD EX.RATE 112.992 WITH NORTHERN TRUST | -100,073.880   | 18 Jul 18 |                   |                   |              | 0.00              | -100,073.88   | -100,073.88                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -2,536,594.930 | 18 Jul 18 |                   |                   |              | 0.00              | -2,536,594.93 | -2,536,594.93                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -1,812,078.320 | 18 Jul 18 |                   |                   |              | 0.00              | -1,812,078.32 | -1,812,078.32                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -659,874.620   | 18 Jul 18 |                   |                   |              | 0.00              | -659,874.62   | -659,874.62                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -537,761.640   | 18 Jul 18 |                   |                   |              | 0.00              | -537,761.64   | -537,761.64                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -2,211,538.420 | 18 Jul 18 |                   |                   |              | 0.00              | -2,211,538.42 | -2,211,538.42                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -475,507.060   | 18 Jul 18 |                   |                   |              | 0.00              | -475,507.06   | -475,507.06                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -1,350,463.360 | 18 Jul 18 |                   |                   |              | 0.00              | -1,350,463.36 | -1,350,463.36                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -365,979.260   | 18 Jul 18 |                   |                   |              | 0.00              | -365,979.26   | -365,979.26                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 KRW / USD EX.RATE 1128.7 WITH NORTHERN TRUST  | -73,030.360    | 18 Jul 18 |                   |                   |              | 0.00              | -73,030.36    | -73,030.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUL 2018 PKR / USD EX.RATE 128.15 WITH NORTHERN TRUST | -15,707.290    | 18 Jul 18 |                   |                   |              | 0.00              | -15,707.29    | -15,707.29                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 PKR / USD EX.RATE 128.15 WITH NORTHERN TRUST | -164,125.840   | 18 Jul 18 |                   |                   |              | 0.00              | -164,125.84   | -164,125.84                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 THB / USD EX.RATE 33.32 WITH NORTHERN TRUST  | -120,704.230   | 18 Jul 18 |                   |                   |              | 0.00              | -120,704.23   | -120,704.23                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | -1,132,959.230 | 18 Jul 18 |                   |                   |              | 0.00              | -1,132,959.23 | -1,132,959.23                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | -1,062,496.010 | 18 Jul 18 |                   |                   |              | 0.00              | -1,062,496.01 | -1,062,496.01                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | -249,668.100   | 18 Jul 18 |                   |                   |              | 0.00              | -249,668.10   | -249,668.10                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 TWD / USD EX.RATE 30.516 WITH NORTHERN TRUST | -877,792.820   | 18 Jul 18 |                   |                   |              | 0.00              | -877,792.82   | -877,792.82                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN    | 3,479.180      | 18 Jul 18 |                   |                   |              | 0.00              | 3,479.18      | 3,479.18                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN    | 413,502.510    | 18 Jul 18 |                   |                   |              | 0.00              | 413,502.51    | 413,502.51                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / MYR EX.RATE 0.2463054 WITH NORTHERN    | 5,758.620      | 18 Jul 18 |                   |                   |              | 0.00              | 5,758.62      | 5,758.62                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL 2018 USD / TWD EX.RATE 0.0327493 WITH NORTHERN    | 39,122.320     | 18 Jul 18 |                   |                   |              | 0.00              | 39,122.32     | 39,122.32                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST | -433,579.050   | 18 Jun 18 |                   |                   |              | 0.00              | -433,579.05   | -433,579.05                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST | -248,167.150   | 18 Jun 18 |                   |                   |              | 0.00              | -248,167.15   | -248,167.15                       | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 18 JUN 2018 INR / USD EX.RATE 67.995 WITH NORTHERN TRUST  | -1,460,650.510 | 18 Jun 18 |                   |                   |              | 0.00              | -1,460,650.51 | -1,460,650.51                     | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 KRW / USD EX.RATE 1104.91 WITH NORTHERN TRUST | -167,407.960   | 18 Jun 18 |                   |                   |              | 0.00              | -167,407.96   | -167,407.96                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / INR EX.RATE 0.0146918 WITH NORTHERN     | 2,331.640      | 18 Jun 18 |                   |                   |              | 0.00              | 2,331.64      | 2,331.64                          | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN 2018 USD / INR EX.RATE 0.0147086 WITH NORTHERN     | 16,569.110     | 18 Jun 18 |                   |                   |              | 0.00              | 16,569.11     | 16,569.11                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CNH / USD EX.RATE 6.3594 WITH NORTHERN TRUST  | -115,267.900   | 18 May 18 |                   |                   |              | 0.00              | -115,267.90   | -115,267.90                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 CNH / USD EX.RATE 6.3594 WITH NORTHERN TRUST  | -204,365.480   | 18 May 18 |                   |                   |              | 0.00              | -204,365.48   | -204,365.48                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.947 WITH NORTHERN TRUST | -161,016.720   | 18 May 18 |                   |                   |              | 0.00              | -161,016.72   | -161,016.72                       | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 MYR / USD EX.RATE 3.974 WITH NORTHERN TRUST   | -82,129.750    | 18 May 18 |                   |                   |              | 0.00              | -82,129.75    | -82,129.75                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 MYR / USD EX.RATE 3.974 WITH NORTHERN TRUST   | -32,942.920    | 18 May 18 |                   |                   |              | 0.00              | -32,942.92    | -32,942.92                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 TWD / USD EX.RATE 29.929 WITH NORTHERN TRUST  | -76,869.660    | 18 May 18 |                   |                   |              | 0.00              | -76,869.66    | -76,869.66                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 TWD / USD EX.RATE 29.929 WITH NORTHERN TRUST  | -1,573,434.460 | 18 May 18 |                   |                   |              | 0.00              | -1,573,434.46 | -1,573,434.46                     | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / INR EX.RATE 0.0147113 WITH NORTHERN     | 763.960        | 18 May 18 |                   |                   |              | 0.00              | 763.96        | 763.96                            | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / INR EX.RATE 0.0147113 WITH NORTHERN     | 1,340.200      | 18 May 18 |                   |                   |              | 0.00              | 1,340.20      | 1,340.20                          | 0.00          |

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## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.000924 WITH NORTHERN TRUST | 19,824.170  | 18 May 18 |                   |                   |              | 0.00              | 19,824.17  | 19,824.17                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 24,890.630  | 18 May 18 |                   |                   |              | 0.00              | 24,890.63  | 24,890.63                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 12,087.910  | 18 May 18 |                   |                   |              | 0.00              | 12,087.91  | 12,087.91                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 71,825.410  | 18 May 18 |                   |                   |              | 0.00              | 71,825.41  | 71,825.41                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 10,594.470  | 18 May 18 |                   |                   |              | 0.00              | 10,594.47  | 10,594.47                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 19,708.270  | 18 May 18 |                   |                   |              | 0.00              | 19,708.27  | 19,708.27                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 75,322.860  | 18 May 18 |                   |                   |              | 0.00              | 75,322.86  | 75,322.86                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 66,604.760  | 18 May 18 |                   |                   |              | 0.00              | 66,604.76  | 66,604.76                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / KRW EX.RATE 0.0009246 WITH NORTHERN      | 100,864.470 | 18 May 18 |                   |                   |              | 0.00              | 100,864.47 | 100,864.47                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / MYR EX.RATE 0.2514142 WITH NORTHERN      | 952,715.640 | 18 May 18 |                   |                   |              | 0.00              | 952,715.64 | 952,715.64                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / PHP EX.RATE 0.0191022 WITH NORTHERN      | 33,990.220  | 18 May 18 |                   |                   |              | 0.00              | 33,990.22  | 33,990.22                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN      | 10,036.090  | 18 May 18 |                   |                   |              | 0.00              | 10,036.09  | 10,036.09                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAY 2018 USD / TWD EX.RATE 0.0334124 WITH NORTHERN      | 52,698.190  | 18 May 18 |                   |                   |              | 0.00              | 52,698.19  | 52,698.19                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.487 WITH NORTHERN TRUST | -21,381.880 | 18 Oct 18 |                   |                   |              | 0.00              | -21,381.88 | -21,381.88                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 TWD / USD EX.RATE 30.935 WITH NORTHERN TRUST  | -0.320      | 18 Oct 18 |                   |                   |              | 0.00              | -0.32      | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN     | 6,647.950   | 18 Oct 18 |                   |                   |              | 0.00              | 6,647.95   | 6,647.95                          | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 3,370.940   | 18 Oct 18 |                   |                   |              | 0.00              | 3,370.94   | 3,370.94                          | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 19,424.240  | 18 Oct 18 |                   |                   |              | 0.00              | 19,424.24  | 19,424.24                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 92,219.650  | 18 Oct 18 |                   |                   |              | 0.00              | 92,219.65  | 92,219.65                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 30,561.820  | 18 Oct 18 |                   |                   |              | 0.00              | 30,561.82  | 30,561.82                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 22,163.080  | 18 Oct 18 |                   |                   |              | 0.00              | 22,163.08  | 22,163.08                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT 2018 USD / TWD EX.RATE 0.0323258 WITH NORTHERN     | 14,073.770  | 18 Oct 18 |                   |                   |              | 0.00              | 14,073.77  | 14,073.77                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 KRW / USD EX.RATE 1124.91 WITH NORTHERN TRUST | -70,366.020 | 18 Sep 18 |                   |                   |              | 0.00              | -70,366.02 | -70,366.02                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 TWD / USD EX.RATE 30.823 WITH NORTHERN TRUST  | -0.320      | 18 Sep 18 |                   |                   |              | 0.00              | -0.32      | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / INR EX.RATE 0.0137929 WITH NORTHERN     | 227,616.300 | 18 Sep 18 |                   |                   |              | 0.00              | 227,616.30 | 227,616.30                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / INR EX.RATE 0.0137929 WITH NORTHERN     | 8,305.210   | 18 Sep 18 |                   |                   |              | 0.00              | 8,305.21   | 8,305.21                          | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / JPY EX.RATE 0.0089304 WITH NORTHERN   | 50,456.080   | 18 Sep 18 |                   |                   |              | 0.00              | 50,456.08   | 50,456.08                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / KRW EX.RATE 0.0008859 WITH NORTHERN   | 353,177.380  | 18 Sep 18 |                   |                   |              | 0.00              | 353,177.38  | 353,177.38                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / PKR EX.RATE 0.0080444 WITH NORTHERN   | 98,256.710   | 18 Sep 18 |                   |                   |              | 0.00              | 98,256.71   | 98,256.71                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / PKR EX.RATE 0.0080444 WITH NORTHERN   | 251,578.130  | 18 Sep 18 |                   |                   |              | 0.00              | 251,578.13  | 251,578.13                        | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / THB EX.RATE 0.0306326 WITH NORTHERN   | 6,967.430    | 18 Sep 18 |                   |                   |              | 0.00              | 6,967.43    | 6,967.43                          | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN   | 69,205.890   | 18 Sep 18 |                   |                   |              | 0.00              | 69,205.89   | 69,205.89                         | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN   | 5,549.440    | 18 Sep 18 |                   |                   |              | 0.00              | 5,549.44    | 5,549.44                          | 0.00          |
| FX DEAL TRANSACTED ON 18 SEP 2018 USD / TWD EX.RATE 0.0324433 WITH NORTHERN   | 13,326.310   | 18 Sep 18 |                   |                   |              | 0.00              | 13,326.31   | 13,326.31                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 INR / USD EX.RATE 65.72 WITH NORTHERN TRUST | -152,187.060 | 19 Apr 18 |                   |                   |              | 0.00              | -152,187.06 | -152,187.06                       | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / INR EX.RATE 0.0152016 WITH NORTHERN   | 25,460.270   | 19 Apr 18 |                   |                   |              | 0.00              | 25,460.27   | 25,460.27                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / JPY EX.RATE 0.0093093 WITH NORTHERN   | 130,100.590  | 19 Apr 18 |                   |                   |              | 0.00              | 130,100.59  | 130,100.59                        | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN   | 16,690.520   | 19 Apr 18 |                   |                   |              | 0.00              | 16,690.52   | 16,690.52                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN   | 68,473.630   | 19 Apr 18 |                   |                   |              | 0.00              | 68,473.63   | 68,473.63                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN      | 23,029.980   | 19 Apr 18 |                   |                   |              | 0.00              | 23,029.98   | 23,029.98                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN      | 3,698.250    | 19 Apr 18 |                   |                   |              | 0.00              | 3,698.25    | 3,698.25                          | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN      | 32,318.750   | 19 Apr 18 |                   |                   |              | 0.00              | 32,318.75   | 32,318.75                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / KRW EX.RATE 0.0009373 WITH NORTHERN      | 13,568.680   | 19 Apr 18 |                   |                   |              | 0.00              | 13,568.68   | 13,568.68                         | 0.00          |
| FX DEAL TRANSACTED ON 19 APR 2018 USD / TWD EX.RATE 0.0340483 WITH NORTHERN      | 1,327.720    | 19 Apr 18 |                   |                   |              | 0.00              | 1,327.72    | 1,327.72                          | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 IDR / USD EX.RATE 14388.85 WITH NORTHERN TRUST | -49,949.170  | 19 Dec 18 |                   |                   |              | 0.00              | -49,949.17  | -49,949.17                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 INR / USD EX.RATE 70.165 WITH NORTHERN TRUST   | -295,732.140 | 19 Dec 18 |                   |                   |              | 0.00              | -295,732.14 | -295,732.14                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 KRW / USD EX.RATE 1123.64 WITH NORTHERN TRUST  | -71,893.040  | 19 Dec 18 |                   |                   |              | 0.00              | -71,893.04  | -71,893.04                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 MYR / USD EX.RATE 4.177 WITH NORTHERN TRUST    | -55,315.300  | 19 Dec 18 |                   |                   |              | 0.00              | -55,315.30  | -55,315.30                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 MYR / USD EX.RATE 4.177 WITH NORTHERN TRUST    | -116,313.370 | 19 Dec 18 |                   |                   |              | 0.00              | -116,313.37 | -116,313.37                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 PKR / USD EX.RATE 138.88 WITH NORTHERN TRUST   | -31,417.850  | 19 Dec 18 |                   |                   |              | 0.00              | -31,417.85  | -31,417.85                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 THB / USD EX.RATE 32.682 WITH NORTHERN TRUST   | -86,708.570  | 19 Dec 18 |                   |                   |              | 0.00              | -86,708.57  | -86,708.57                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 TWD / USD EX.RATE 30.839 WITH NORTHERN TRUST   | -203,163.920 | 19 Dec 18 |                   |                   |              | 0.00              | -203,163.92 | -203,163.92                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | 125,909.530 | 19 Dec 18 |                   |                   |              | 0.00              | 125,909.53 | 125,909.53                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / INR EX.RATE 0.0142521 WITH NORTHERN     | 603,085.300 | 19 Dec 18 |                   |                   |              | 0.00              | 603,085.30 | 603,085.30                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / JPY EX.RATE 0.0089011 WITH NORTHERN     | 65,044.120  | 19 Dec 18 |                   |                   |              | 0.00              | 65,044.12  | 65,044.12                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / KRW EX.RATE 0.0008891 WITH NORTHERN     | 261,639.250 | 19 Dec 18 |                   |                   |              | 0.00              | 261,639.25 | 261,639.25                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / MYR EX.RATE 0.2391258 WITH NORTHERN     | 3,137.330   | 19 Dec 18 |                   |                   |              | 0.00              | 3,137.33   | 3,137.33                          | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / PKR EX.RATE 0.0072005 WITH NORTHERN     | 25,239.380  | 19 Dec 18 |                   |                   |              | 0.00              | 25,239.38  | 25,239.38                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / TWD EX.RATE 0.0324265 WITH NORTHERN     | 67,984.050  | 19 Dec 18 |                   |                   |              | 0.00              | 67,984.05  | 67,984.05                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC 2018 USD / TWD EX.RATE 0.0324265 WITH NORTHERN     | 104,616.820 | 19 Dec 18 |                   |                   |              | 0.00              | 104,616.82 | 104,616.82                        | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / IDR EX.RATE 0.0000738 WITH NORTHERN     | 86,691.450  | 19 Feb 18 |                   |                   |              | 0.00              | 86,691.45  | 86,691.45                         | 0.00          |
| FX DEAL TRANSACTED ON 19 FEB 2018 USD / MYR EX.RATE 0.2571355 WITH NORTHERN     | 17,444.640  | 19 Feb 18 |                   |                   |              | 0.00              | 17,444.64  | 17,444.64                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.864 WITH NORTHERN TRUST | -63,168.930 | 19 Jan 18 |                   |                   |              | 0.00              | -63,168.93 | -63,168.93                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JAN 2018 USD / MYR EX.RATE 0.2537749 WITH NORTHERN     | 30,035.050  | 19 Jan 18 |                   |                   |              | 0.00              | 30,035.05  | 30,035.05                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 IDR / USD EX.RATE 14425.0 WITH NORTHERN TRUST | -44,998.090 | 19 Jul 18 |                   |                   |              | 0.00              | -44,998.09 | -44,998.09                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | -80,835.490  | 19 Jul 18 |                   |                   |              | 0.00              | -80,835.49  | -80,835.49                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | -115,692.660 | 19 Jul 18 |                   |                   |              | 0.00              | -115,692.66 | -115,692.66                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | -182,730.440 | 19 Jul 18 |                   |                   |              | 0.00              | -182,730.44 | -182,730.44                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | -188,611.270 | 19 Jul 18 |                   |                   |              | 0.00              | -188,611.27 | -188,611.27                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 INR / USD EX.RATE 68.755 WITH NORTHERN TRUST  | -576,329.350 | 19 Jul 18 |                   |                   |              | 0.00              | -576,329.35 | -576,329.35                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 JPY / USD EX.RATE 112.705 WITH NORTHERN TRUST | -108,741.490 | 19 Jul 18 |                   |                   |              | 0.00              | -108,741.49 | -108,741.49                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 KRW / USD EX.RATE 1130.6 WITH NORTHERN TRUST  | -110,288.800 | 19 Jul 18 |                   |                   |              | 0.00              | -110,288.80 | -110,288.80                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 PKR / USD EX.RATE 128.25 WITH NORTHERN TRUST  | -43,957.840  | 19 Jul 18 |                   |                   |              | 0.00              | -43,957.84  | -43,957.84                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 THB / USD EX.RATE 33.35 WITH NORTHERN TRUST   | -274,048.570 | 19 Jul 18 |                   |                   |              | 0.00              | -274,048.57 | -274,048.57                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 TWD / USD EX.RATE 30.629 WITH NORTHERN TRUST  | -407,156.550 | 19 Jul 18 |                   |                   |              | 0.00              | -407,156.55 | -407,156.55                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | 234.380      | 19 Jul 18 |                   |                   |              | 0.00              | 234.38      | 234.38                            | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN     | 1,559.310    | 19 Jul 18 |                   |                   |              | 0.00              | 1,559.31    | 1,559.31                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN     | 518,916.920  | 19 Jul 18 |                   |                   |              | 0.00              | 518,916.92  | 518,916.92                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / INR EX.RATE 0.01454 WITH NORTHERN TRUST | 38,911.990   | 19 Jul 18 |                   |                   |              | 0.00              | 38,911.99   | 38,911.99                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL 2018 USD / TWD EX.RATE 0.0326488 WITH NORTHERN     | 48,769.040   | 19 Jul 18 |                   |                   |              | 0.00              | 48,769.04   | 48,769.04                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 INR / USD EX.RATE 68.08 WITH NORTHERN TRUST   | -167,905.410 | 19 Jun 18 |                   |                   |              | 0.00              | -167,905.41 | -167,905.41                       | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 INR / USD EX.RATE 68.08 WITH NORTHERN TRUST   | -38,029.810  | 19 Jun 18 |                   |                   |              | 0.00              | -38,029.81  | -38,029.81                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / INR EX.RATE 0.0146692 WITH NORTHERN     | 1,352.920    | 19 Jun 18 |                   |                   |              | 0.00              | 1,352.92    | 1,352.92                          | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / JPY EX.RATE 0.0091087 WITH NORTHERN     | 61,825.270   | 19 Jun 18 |                   |                   |              | 0.00              | 61,825.27   | 61,825.27                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / THB EX.RATE 0.0305904 WITH NORTHERN     | 27,417.820   | 19 Jun 18 |                   |                   |              | 0.00              | 27,417.82   | 27,417.82                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / TWD EX.RATE 0.0332005 WITH NORTHERN     | 332,005.310  | 19 Jun 18 |                   |                   |              | 0.00              | 332,005.31  | 332,005.31                        | 0.00          |
| FX DEAL TRANSACTED ON 19 JUN 2018 USD / TWD EX.RATE 0.0332358 WITH NORTHERN     | 7,922.160    | 19 Jun 18 |                   |                   |              | 0.00              | 7,922.16    | 7,922.16                          | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.993 WITH NORTHERN TRUST  | -491,754.650 | 19 Mar 18 |                   |                   |              | 0.00              | -491,754.65 | -491,754.65                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.993 WITH NORTHERN TRUST  | -37,320.450  | 19 Mar 18 |                   |                   |              | 0.00              | -37,320.45  | -37,320.45                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 INR / USD EX.RATE 64.998 WITH NORTHERN TRUST  | -25,696.440  | 19 Mar 18 |                   |                   |              | 0.00              | -25,696.44  | -25,696.44                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 PHP / USD EX.RATE 52.03 WITH NORTHERN TRUST   | -101,646.270 | 19 Mar 18 |                   |                   |              | 0.00              | -101,646.27 | -101,646.27                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 MAR 2018 PHP / USD EX.RATE 52.03 WITH NORTHERN TRUST   | -101,677.440 | 19 Mar 18 |                   |                   |              | 0.00              | -101,677.44 | -101,677.44                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 TWD / USD EX.RATE 29.182 WITH NORTHERN TRUST  | -529,300.530 | 19 Mar 18 |                   |                   |              | 0.00              | -529,300.53 | -529,300.53                       | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | 14,033.550   | 19 Mar 18 |                   |                   |              | 0.00              | 14,033.55   | 14,033.55                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / JPY EX.RATE 0.0094473 WITH NORTHERN     | 107,941.890  | 19 Mar 18 |                   |                   |              | 0.00              | 107,941.89  | 107,941.89                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR 2018 USD / KRW EX.RATE 0.0009328 WITH NORTHERN     | 44,928.340   | 19 Mar 18 |                   |                   |              | 0.00              | 44,928.34   | 44,928.34                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -545,833.180 | 19 Nov 18 |                   |                   |              | 0.00              | -545,833.18 | -545,833.18                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -510,735.330 | 19 Nov 18 |                   |                   |              | 0.00              | -510,735.33 | -510,735.33                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -15,804.210  | 19 Nov 18 |                   |                   |              | 0.00              | -15,804.21  | -15,804.21                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -33,846.380  | 19 Nov 18 |                   |                   |              | 0.00              | -33,846.38  | -33,846.38                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -34,236.940  | 19 Nov 18 |                   |                   |              | 0.00              | -34,236.94  | -34,236.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -22,211.060  | 19 Nov 18 |                   |                   |              | 0.00              | -22,211.06  | -22,211.06                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 INR / USD EX.RATE 71.795 WITH NORTHERN TRUST  | -150,945.190 | 19 Nov 18 |                   |                   |              | 0.00              | -150,945.19 | -150,945.19                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | -75,641.570  | 19 Nov 18 |                   |                   |              | 0.00              | -75,641.57  | -75,641.57                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | -142,551.200 | 19 Nov 18 |                   |                   |              | 0.00              | -142,551.20 | -142,551.20                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | -121,953.270 | 19 Nov 18 |                   |                   |              | 0.00              | -121,953.27 | -121,953.27                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 KRW / USD EX.RATE 1128.01 WITH NORTHERN TRUST | -90,290.790  | 19 Nov 18 |                   |                   |              | 0.00              | -90,290.79  | -90,290.79                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 TWD / USD EX.RATE 30.845 WITH NORTHERN TRUST  | -160,220.460 | 19 Nov 18 |                   |                   |              | 0.00              | -160,220.46 | -160,220.46                       | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 18,335.360   | 19 Nov 18 |                   |                   |              | 0.00              | 18,335.36   | 18,335.36                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 1,192.600    | 19 Nov 18 |                   |                   |              | 0.00              | 1,192.60    | 1,192.60                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139119 WITH NORTHERN     | 4,072.150    | 19 Nov 18 |                   |                   |              | 0.00              | 4,072.15    | 4,072.15                          | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | 132,977.520  | 19 Nov 18 |                   |                   |              | 0.00              | 132,977.52  | 132,977.52                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | 272,397.530  | 19 Nov 18 |                   |                   |              | 0.00              | 272,397.53  | 272,397.53                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / INR EX.RATE 0.0139285 WITH NORTHERN     | 130,192.560  | 19 Nov 18 |                   |                   |              | 0.00              | 130,192.56  | 130,192.56                        | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN     | 51,212.390   | 19 Nov 18 |                   |                   |              | 0.00              | 51,212.39   | 51,212.39                         | 0.00          |
| FX DEAL TRANSACTED ON 19 NOV 2018 USD / TWD EX.RATE 0.0324202 WITH NORTHERN     | 71,383.730   | 19 Nov 18 |                   |                   |              | 0.00              | 71,383.73   | 71,383.73                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST | -2,355.110   | 19 Oct 18 |                   |                   |              | 0.00              | -2,355.11   | -2,355.11                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST  | -259,861.320 | 19 Oct 18 |                   |                   |              | 0.00              | -259,861.32 | -259,861.32                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 INR / USD EX.RATE 73.3475 WITH NORTHERN TRUST  | -49,998.170  | 19 Oct 18 |                   |                   |              | 0.00              | -49,998.17  | -49,998.17                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 KRW / USD EX.RATE 1131.64 WITH NORTHERN TRUST  | -578,015.610 | 19 Oct 18 |                   |                   |              | 0.00              | -578,015.61 | -578,015.61                       | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | 4,321.570    | 19 Oct 18 |                   |                   |              | 0.00              | 4,321.57    | 4,321.57                          | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / INR EX.RATE 0.0136115 WITH NORTHERN      | 47,458.940   | 19 Oct 18 |                   |                   |              | 0.00              | 47,458.94   | 47,458.94                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / JPY EX.RATE 0.0088983 WITH NORTHERN      | 65,083.840   | 19 Oct 18 |                   |                   |              | 0.00              | 65,083.84   | 65,083.84                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN      | 247,252.040  | 19 Oct 18 |                   |                   |              | 0.00              | 247,252.04  | 247,252.04                        | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / PKR EX.RATE 0.0074694 WITH NORTHERN      | 26,068.870   | 19 Oct 18 |                   |                   |              | 0.00              | 26,068.87   | 26,068.87                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / PKR EX.RATE 0.007471 WITH NORTHERN TRUST | 14,172.170   | 19 Oct 18 |                   |                   |              | 0.00              | 14,172.17   | 14,172.17                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | 23,795.200   | 19 Oct 18 |                   |                   |              | 0.00              | 23,795.20   | 23,795.20                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | 10,066.160   | 19 Oct 18 |                   |                   |              | 0.00              | 10,066.16   | 10,066.16                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | 15,783.650   | 19 Oct 18 |                   |                   |              | 0.00              | 15,783.65   | 15,783.65                         | 0.00          |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | 12,135.350   | 19 Oct 18 |                   |                   |              | 0.00              | 12,135.35   | 12,135.35                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 19 OCT 2018 USD / TWD EX.RATE 0.0322425 WITH NORTHERN      | 30,160.660   | 19 Oct 18 |                   |                   |              | 0.00              | 30,160.66   | 30,160.66                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 INR / USD EX.RATE 72.44 WITH NORTHERN TRUST    | -61,694.740  | 19 Sep 18 |                   |                   |              | 0.00              | -61,694.74  | -61,694.74                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 KRW / USD EX.RATE 1120.61 WITH NORTHERN TRUST  | -36,941.130  | 19 Sep 18 |                   |                   |              | 0.00              | -36,941.13  | -36,941.13                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 THB / USD EX.RATE 32.555 WITH NORTHERN TRUST   | -52,383.470  | 19 Sep 18 |                   |                   |              | 0.00              | -52,383.47  | -52,383.47                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / INR EX.RATE 0.0137807 WITH NORTHERN      | 266,713.750  | 19 Sep 18 |                   |                   |              | 0.00              | 266,713.75  | 266,713.75                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / INR EX.RATE 0.0137807 WITH NORTHERN      | 558,406.590  | 19 Sep 18 |                   |                   |              | 0.00              | 558,406.59  | 558,406.59                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / JPY EX.RATE 0.0089015 WITH NORTHERN      | 108,407.970  | 19 Sep 18 |                   |                   |              | 0.00              | 108,407.97  | 108,407.97                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / PKR EX.RATE 0.0080438 WITH NORTHERN      | 100,342.870  | 19 Sep 18 |                   |                   |              | 0.00              | 100,342.87  | 100,342.87                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 85,401.270   | 19 Sep 18 |                   |                   |              | 0.00              | 85,401.27   | 85,401.27                         | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.032457 WITH NORTHERN TRUST | 200,372.020  | 19 Sep 18 |                   |                   |              | 0.00              | 200,372.02  | 200,372.02                        | 0.00          |
| FX DEAL TRANSACTED ON 19 SEP 2018 USD / TWD EX.RATE 0.0324886 WITH NORTHERN      | 332,255.260  | 19 Sep 18 |                   |                   |              | 0.00              | 332,255.26  | 332,255.26                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 KRW / USD EX.RATE 1066.17 WITH NORTHERN TRUST  | -502,280.010 | 20 Apr 18 |                   |                   |              | 0.00              | -502,280.01 | -502,280.01                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 KRW / USD EX.RATE 1066.17 WITH NORTHERN TRUST  | -606,818.550 | 20 Apr 18 |                   |                   |              | 0.00              | -606,818.55 | -606,818.55                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 APR 2018 TWD / USD EX.RATE 29.392 WITH NORTHERN TRUST   | -402,800.760 | 20 Apr 18 |                   |                   |              | 0.00              | -402,800.76 | -402,800.76                       | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / INR EX.RATE 0.0151469 WITH NORTHERN      | 24,709.280   | 20 Apr 18 |                   |                   |              | 0.00              | 24,709.28   | 24,709.28                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / INR EX.RATE 0.0151653 WITH NORTHERN      | 1.210        | 20 Apr 18 |                   |                   |              | 0.00              | 1.21        | 1.21                              | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / JPY EX.RATE 0.0092894 WITH NORTHERN      | 64,984.470   | 20 Apr 18 |                   |                   |              | 0.00              | 64,984.47   | 64,984.47                         | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / KRW EX.RATE 0.0009362 WITH NORTHERN      | 6,657.420    | 20 Apr 18 |                   |                   |              | 0.00              | 6,657.42    | 6,657.42                          | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | 117,293.820  | 20 Apr 18 |                   |                   |              | 0.00              | 117,293.82  | 117,293.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | 9,367.570    | 20 Apr 18 |                   |                   |              | 0.00              | 9,367.57    | 9,367.57                          | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | 221,752.340  | 20 Apr 18 |                   |                   |              | 0.00              | 221,752.34  | 221,752.34                        | 0.00          |
| FX DEAL TRANSACTED ON 20 APR 2018 USD / TWD EX.RATE 0.0339963 WITH NORTHERN      | 1,311.340    | 20 Apr 18 |                   |                   |              | 0.00              | 1,311.34    | 1,311.34                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 IDR / USD EX.RATE 14580.0 WITH NORTHERN TRUST  | -821,495.720 | 20 Aug 18 |                   |                   |              | 0.00              | -821,495.72 | -821,495.72                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 JPY / USD EX.RATE 110.576 WITH NORTHERN TRUST  | -18,803.850  | 20 Aug 18 |                   |                   |              | 0.00              | -18,803.85  | -18,803.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 KRW / USD EX.RATE 1120.22 WITH NORTHERN TRUST  | -475,709.670 | 20 Aug 18 |                   |                   |              | 0.00              | -475,709.67 | -475,709.67                       | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 THB / USD EX.RATE 33.16341 WITH NORTHERN TRUST | -303,988.440 | 20 Aug 18 |                   |                   |              | 0.00              | -303,988.44 | -303,988.44                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                             |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 AUG 2018 THB / USD EX.RATE 33.2 WITH NORTHERN TRUST  | -75,180.720    | 20 Aug 18 |                   |                   |              | 0.00              | -75,180.72    | -75,180.72                        | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN   | 1,411.820      | 20 Aug 18 |                   |                   |              | 0.00              | 1,411.82      | 1,411.82                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / INR EX.RATE 0.0143312 WITH NORTHERN   | 15,543.470     | 20 Aug 18 |                   |                   |              | 0.00              | 15,543.47     | 15,543.47                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008911 WITH NORTHERN   | 457.680        | 20 Aug 18 |                   |                   |              | 0.00              | 457.68        | 457.68                            | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008911 WITH NORTHERN   | 7,617.970      | 20 Aug 18 |                   |                   |              | 0.00              | 7,617.97      | 7,617.97                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / KRW EX.RATE 0.0008915 WITH NORTHERN   | 32,922.600     | 20 Aug 18 |                   |                   |              | 0.00              | 32,922.60     | 32,922.60                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / PKR EX.RATE 0.0080541 WITH NORTHERN   | 15,929.920     | 20 Aug 18 |                   |                   |              | 0.00              | 15,929.92     | 15,929.92                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / THB EX.RATE 0.0301205 WITH NORTHERN   | 98,902.130     | 20 Aug 18 |                   |                   |              | 0.00              | 98,902.13     | 98,902.13                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / THB EX.RATE 0.0301205 WITH NORTHERN   | 42,386.630     | 20 Aug 18 |                   |                   |              | 0.00              | 42,386.63     | 42,386.63                         | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / TWD EX.RATE 0.0324918 WITH NORTHERN   | 6,958.960      | 20 Aug 18 |                   |                   |              | 0.00              | 6,958.96      | 6,958.96                          | 0.00          |
| FX DEAL TRANSACTED ON 20 AUG 2018 USD / TWD EX.RATE 0.0324918 WITH NORTHERN   | 284,023.430    | 20 Aug 18 |                   |                   |              | 0.00              | 284,023.43    | 284,023.43                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 INR / USD EX.RATE 70.19 WITH NORTHERN TRUST | -1,418,804.490 | 20 Dec 18 |                   |                   |              | 0.00              | -1,418,804.49 | -1,418,804.49                     | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 INR / USD EX.RATE 70.19 WITH NORTHERN TRUST | -601,472.370   | 20 Dec 18 |                   |                   |              | 0.00              | -601,472.37   | -601,472.37                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | -47,028.180  | 20 Dec 18 |                   |                   |              | 0.00              | -47,028.18  | -47,028.18                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | -48,333.050  | 20 Dec 18 |                   |                   |              | 0.00              | -48,333.05  | -48,333.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 KRW / USD EX.RATE 1128.66 WITH NORTHERN TRUST  | -86,259.400  | 20 Dec 18 |                   |                   |              | 0.00              | -86,259.40  | -86,259.40                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 MYR / USD EX.RATE 4.181 WITH NORTHERN TRUST    | -234,522.070 | 20 Dec 18 |                   |                   |              | 0.00              | -234,522.07 | -234,522.07                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 PKR / USD EX.RATE 138.9 WITH NORTHERN TRUST    | -55,677.940  | 20 Dec 18 |                   |                   |              | 0.00              | -55,677.94  | -55,677.94                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 PKR / USD EX.RATE 138.9 WITH NORTHERN TRUST    | -52,893.350  | 20 Dec 18 |                   |                   |              | 0.00              | -52,893.35  | -52,893.35                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 THB / USD EX.RATE 32.739 WITH NORTHERN TRUST   | -360,895.860 | 20 Dec 18 |                   |                   |              | 0.00              | -360,895.86 | -360,895.86                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 TWD / USD EX.RATE 30.835 WITH NORTHERN TRUST   | -100,031.490 | 20 Dec 18 |                   |                   |              | 0.00              | -100,031.49 | -100,031.49                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN      | 33,569.800   | 20 Dec 18 |                   |                   |              | 0.00              | 33,569.80   | 33,569.80                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / KRW EX.RATE 0.0008846 WITH NORTHERN      | 204,504.350  | 20 Dec 18 |                   |                   |              | 0.00              | 204,504.35  | 204,504.35                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN      | 25,108.630   | 20 Dec 18 |                   |                   |              | 0.00              | 25,108.63   | 25,108.63                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / PKR EX.RATE 0.0071994 WITH NORTHERN      | 16,276.530   | 20 Dec 18 |                   |                   |              | 0.00              | 16,276.53   | 16,276.53                         | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.032416 WITH NORTHERN TRUST | 65,851.850   | 20 Dec 18 |                   |                   |              | 0.00              | 65,851.85   | 65,851.85                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.032416 WITH NORTHERN TRUST | 229,502.830  | 20 Dec 18 |                   |                   |              | 0.00              | 229,502.83  | 229,502.83                        | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC 2018 USD / TWD EX.RATE 0.0324307 WITH NORTHERN      | 72,499.140   | 20 Dec 18 |                   |                   |              | 0.00              | 72,499.14   | 72,499.14                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST   | -143,525.960 | 20 Feb 18 |                   |                   |              | 0.00              | -143,525.96 | -143,525.96                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST   | -18,824.280  | 20 Feb 18 |                   |                   |              | 0.00              | -18,824.28  | -18,824.28                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST   | -125,321.440 | 20 Feb 18 |                   |                   |              | 0.00              | -125,321.44 | -125,321.44                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST   | -296,956.290 | 20 Feb 18 |                   |                   |              | 0.00              | -296,956.29 | -296,956.29                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.435 WITH NORTHERN TRUST   | -84,393.890  | 20 Feb 18 |                   |                   |              | 0.00              | -84,393.89  | -84,393.89                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.48 WITH NORTHERN TRUST    | -25,376.680  | 20 Feb 18 |                   |                   |              | 0.00              | -25,376.68  | -25,376.68                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 INR / USD EX.RATE 64.48 WITH NORTHERN TRUST    | -26,292.600  | 20 Feb 18 |                   |                   |              | 0.00              | -26,292.60  | -26,292.60                        | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 JPY / USD EX.RATE 106.75 WITH NORTHERN TRUST   | -215,851.190 | 20 Feb 18 |                   |                   |              | 0.00              | -215,851.19 | -215,851.19                       | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / IDR EX.RATE 0.0000736 WITH NORTHERN      | 45,964.920   | 20 Feb 18 |                   |                   |              | 0.00              | 45,964.92   | 45,964.92                         | 0.00          |
| FX DEAL TRANSACTED ON 20 FEB 2018 USD / KRW EX.RATE 0.0009336 WITH NORTHERN      | 449,956.240  | 20 Feb 18 |                   |                   |              | 0.00              | 449,956.24  | 449,956.24                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 INR / USD EX.RATE 68.7975 WITH NORTHERN TRUST  | -53,963.850  | 20 Jul 18 |                   |                   |              | 0.00              | -53,963.85  | -53,963.85                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 JUL 2018 JPY / USD EX.RATE 112.332 WITH NORTHERN TRUST | -10,497.630  | 20 Jul 18 |                   |                   |              | 0.00              | -10,497.63  | -10,497.63                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 KRW / USD EX.RATE 1132.11 WITH NORTHERN TRUST | -19,476.390  | 20 Jul 18 |                   |                   |              | 0.00              | -19,476.39  | -19,476.39                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 PKR / USD EX.RATE 128.45 WITH NORTHERN TRUST  | -539.760     | 20 Jul 18 |                   |                   |              | 0.00              | -539.76     | -539.76                           | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 PKR / USD EX.RATE 128.45 WITH NORTHERN TRUST  | -54,016.660  | 20 Jul 18 |                   |                   |              | 0.00              | -54,016.66  | -54,016.66                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 THB / USD EX.RATE 33.48 WITH NORTHERN TRUST   | -89,739.540  | 20 Jul 18 |                   |                   |              | 0.00              | -89,739.54  | -89,739.54                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 TWD / USD EX.RATE 30.705 WITH NORTHERN TRUST  | -470,254.780 | 20 Jul 18 |                   |                   |              | 0.00              | -470,254.78 | -470,254.78                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN     | 439.420      | 20 Jul 18 |                   |                   |              | 0.00              | 439.42      | 439.42                            | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 121,142.740  | 20 Jul 18 |                   |                   |              | 0.00              | 121,142.74  | 121,142.74                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 62,930.240   | 20 Jul 18 |                   |                   |              | 0.00              | 62,930.24   | 62,930.24                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 47,688.290   | 20 Jul 18 |                   |                   |              | 0.00              | 47,688.29   | 47,688.29                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 295,412.030  | 20 Jul 18 |                   |                   |              | 0.00              | 295,412.03  | 295,412.03                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 96,838.220   | 20 Jul 18 |                   |                   |              | 0.00              | 96,838.22   | 96,838.22                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145122 WITH NORTHERN     | 149,874.330  | 20 Jul 18 |                   |                   |              | 0.00              | 149,874.33  | 149,874.33                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / INR EX.RATE 0.0145363 WITH NORTHERN     | 26,530.170   | 20 Jul 18 |                   |                   |              | 0.00              | 26,530.17   | 26,530.17                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN     | 201,203.480  | 20 Jul 18 |                   |                   |              | 0.00              | 201,203.48  | 201,203.48                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN     | 305,220.030  | 20 Jul 18 |                   |                   |              | 0.00              | 305,220.03  | 305,220.03                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325203 WITH NORTHERN     | 24,298.080   | 20 Jul 18 |                   |                   |              | 0.00              | 24,298.08   | 24,298.08                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUL 2018 USD / TWD EX.RATE 0.0325256 WITH NORTHERN     | 49,745.970   | 20 Jul 18 |                   |                   |              | 0.00              | 49,745.97   | 49,745.97                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST  | -9,374.400   | 20 Jun 18 |                   |                   |              | 0.00              | -9,374.40   | -9,374.40                         | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST  | -17,993.530  | 20 Jun 18 |                   |                   |              | 0.00              | -17,993.53  | -17,993.53                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 INR / USD EX.RATE 68.015 WITH NORTHERN TRUST  | -18,985.120  | 20 Jun 18 |                   |                   |              | 0.00              | -18,985.12  | -18,985.12                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 JPY / USD EX.RATE 110.137 WITH NORTHERN TRUST | -29,177.260  | 20 Jun 18 |                   |                   |              | 0.00              | -29,177.26  | -29,177.26                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 KRW / USD EX.RATE 1102.82 WITH NORTHERN TRUST | -496,087.310 | 20 Jun 18 |                   |                   |              | 0.00              | -496,087.31 | -496,087.31                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 TWD / USD EX.RATE 30.16 WITH NORTHERN TRUST   | -609,927.290 | 20 Jun 18 |                   |                   |              | 0.00              | -609,927.29 | -609,927.29                       | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.0090779 WITH NORTHERN     | 202,251.740  | 20 Jun 18 |                   |                   |              | 0.00              | 202,251.74  | 202,251.74                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / MYR EX.RATE 0.2494139 WITH NORTHERN     | 653.210      | 20 Jun 18 |                   |                   |              | 0.00              | 653.21      | 653.21                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 JUN 2018 USD / TWD EX.RATE 0.0331565 WITH NORTHERN      | 10,186.340   | 20 Jun 18 |                   |                   |              | 0.00              | 10,186.34   | 10,186.34                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.168 WITH NORTHERN TRUST   | -269,994.590 | 20 Mar 18 |                   |                   |              | 0.00              | -269,994.59 | -269,994.59                       | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.168 WITH NORTHERN TRUST   | -28,957.950  | 20 Mar 18 |                   |                   |              | 0.00              | -28,957.95  | -28,957.95                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 INR / USD EX.RATE 65.223 WITH NORTHERN TRUST   | -29,991.060  | 20 Mar 18 |                   |                   |              | 0.00              | -29,991.06  | -29,991.06                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN      | 31,054.570   | 20 Mar 18 |                   |                   |              | 0.00              | 31,054.57   | 31,054.57                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.015332 WITH NORTHERN TRUST | 14,569.240   | 20 Mar 18 |                   |                   |              | 0.00              | 14,569.24   | 14,569.24                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / INR EX.RATE 0.01534 WITH NORTHERN TRUST  | 17,068.200   | 20 Mar 18 |                   |                   |              | 0.00              | 17,068.20   | 17,068.20                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / JPY EX.RATE 0.0094109 WITH NORTHERN      | 216,663.820  | 20 Mar 18 |                   |                   |              | 0.00              | 216,663.82  | 216,663.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / KRW EX.RATE 0.000934 WITH NORTHERN TRUST | 65,170.280   | 20 Mar 18 |                   |                   |              | 0.00              | 65,170.28   | 65,170.28                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / MYR EX.RATE 0.255317 WITH NORTHERN TRUST | 200,095.830  | 20 Mar 18 |                   |                   |              | 0.00              | 200,095.83  | 200,095.83                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | 9,198.370    | 20 Mar 18 |                   |                   |              | 0.00              | 9,198.37    | 9,198.37                          | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | 17,203.490   | 20 Mar 18 |                   |                   |              | 0.00              | 17,203.49   | 17,203.49                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | 121,036.550  | 20 Mar 18 |                   |                   |              | 0.00              | 121,036.55  | 121,036.55                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / PHP EX.RATE 0.0191755 WITH NORTHERN      | 123,847.350  | 20 Mar 18 |                   |                   |              | 0.00              | 123,847.35  | 123,847.35                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR 2018 USD / THB EX.RATE 0.032041 WITH NORTHERN TRUST | 616,450.110  | 20 Mar 18 |                   |                   |              | 0.00              | 616,450.11  | 616,450.11                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -979,038.150 | 20 Nov 18 |                   |                   |              | 0.00              | -979,038.15 | -979,038.15                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -769,137.430 | 20 Nov 18 |                   |                   |              | 0.00              | -769,137.43 | -769,137.43                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -135,013.830 | 20 Nov 18 |                   |                   |              | 0.00              | -135,013.83 | -135,013.83                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -104,486.510 | 20 Nov 18 |                   |                   |              | 0.00              | -104,486.51 | -104,486.51                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -254,671.170 | 20 Nov 18 |                   |                   |              | 0.00              | -254,671.17 | -254,671.17                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -93,166.000  | 20 Nov 18 |                   |                   |              | 0.00              | -93,166.00  | -93,166.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -555,656.890 | 20 Nov 18 |                   |                   |              | 0.00              | -555,656.89 | -555,656.89                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -716,988.720 | 20 Nov 18 |                   |                   |              | 0.00              | -716,988.72 | -716,988.72                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -134,134.730 | 20 Nov 18 |                   |                   |              | 0.00              | -134,134.73 | -134,134.73                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -658,979.050 | 20 Nov 18 |                   |                   |              | 0.00              | -658,979.05 | -658,979.05                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST   | -194,144.370 | 20 Nov 18 |                   |                   |              | 0.00              | -194,144.37 | -194,144.37                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -12,427.010  | 20 Nov 18 |                   |                   |              | 0.00              | -12,427.01  | -12,427.01                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -232,737.480 | 20 Nov 18 |                   |                   |              | 0.00              | -232,737.48 | -232,737.48                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -368,501.690 | 20 Nov 18 |                   |                   |              | 0.00              | -368,501.69 | -368,501.69                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -630,977.470 | 20 Nov 18 |                   |                   |              | 0.00              | -630,977.47 | -630,977.47                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -29,873.590  | 20 Nov 18 |                   |                   |              | 0.00              | -29,873.59  | -29,873.59                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -632,736.630 | 20 Nov 18 |                   |                   |              | 0.00              | -632,736.63 | -632,736.63                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -332,119.560 | 20 Nov 18 |                   |                   |              | 0.00              | -332,119.56 | -332,119.56                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -305,227.470 | 20 Nov 18 |                   |                   |              | 0.00              | -305,227.47 | -305,227.47                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -313,814.030 | 20 Nov 18 |                   |                   |              | 0.00              | -313,814.03 | -313,814.03                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -13,129.260  | 20 Nov 18 |                   |                   |              | 0.00              | -13,129.26  | -13,129.26                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -390,553.100 | 20 Nov 18 |                   |                   |              | 0.00              | -390,553.10 | -390,553.10                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 INR / USD EX.RATE 71.235 WITH NORTHERN TRUST  | -445,242.910 | 20 Nov 18 |                   |                   |              | 0.00              | -445,242.91 | -445,242.91                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1126.84 WITH NORTHERN TRUST | -118,663.500 | 20 Nov 18 |                   |                   |              | 0.00              | -118,663.50 | -118,663.50                       | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1126.84 WITH NORTHERN TRUST  | -94,593.320  | 20 Nov 18 |                   |                   |              | 0.00              | -94,593.32  | -94,593.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST  | -430,503.130 | 20 Nov 18 |                   |                   |              | 0.00              | -430,503.13 | -430,503.13                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST  | -261,413.320 | 20 Nov 18 |                   |                   |              | 0.00              | -261,413.32 | -261,413.32                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 KRW / USD EX.RATE 1129.24 WITH NORTHERN TRUST  | -249,841.220 | 20 Nov 18 |                   |                   |              | 0.00              | -249,841.22 | -249,841.22                       | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.0139987 WITH NORTHERN      | 4,655.770    | 20 Nov 18 |                   |                   |              | 0.00              | 4,655.77    | 4,655.77                          | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.014038 WITH NORTHERN TRUST | 242,684.260  | 20 Nov 18 |                   |                   |              | 0.00              | 242,684.26  | 242,684.26                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / INR EX.RATE 0.014038 WITH NORTHERN TRUST | 117,861.760  | 20 Nov 18 |                   |                   |              | 0.00              | 117,861.76  | 117,861.76                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 103,674.940  | 20 Nov 18 |                   |                   |              | 0.00              | 103,674.94  | 103,674.94                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 334,496.820  | 20 Nov 18 |                   |                   |              | 0.00              | 334,496.82  | 334,496.82                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 190,978.850  | 20 Nov 18 |                   |                   |              | 0.00              | 190,978.85  | 190,978.85                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 427,812.000  | 20 Nov 18 |                   |                   |              | 0.00              | 427,812.00  | 427,812.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 130,285.340  | 20 Nov 18 |                   |                   |              | 0.00              | 130,285.34  | 130,285.34                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE 0.0008856 WITH NORTHERN      | 684,428.630  | 20 Nov 18 |                   |                   |              | 0.00              | 684,428.63  | 684,428.63                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                     | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                     |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                    |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                   |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 448,132.700   | 20 Nov 18 |                   |                   |              | 0.00              | 448,132.70   | 448,132.70                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 411,485.320   | 20 Nov 18 |                   |                   |              | 0.00              | 411,485.32   | 411,485.32                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 1,134,990.810 | 20 Nov 18 |                   |                   |              | 0.00              | 1,134,990.81 | 1,134,990.81                      | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 293,609.100   | 20 Nov 18 |                   |                   |              | 0.00              | 293,609.10   | 293,609.10                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 113,108.510   | 20 Nov 18 |                   |                   |              | 0.00              | 113,108.51   | 113,108.51                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 153,350.390   | 20 Nov 18 |                   |                   |              | 0.00              | 153,350.39   | 153,350.39                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 106,022.580   | 20 Nov 18 |                   |                   |              | 0.00              | 106,022.58   | 106,022.58                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 276,087.090   | 20 Nov 18 |                   |                   |              | 0.00              | 276,087.09   | 276,087.09                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 84,664.240    | 20 Nov 18 |                   |                   |              | 0.00              | 84,664.24    | 84,664.24                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 769,667.250   | 20 Nov 18 |                   |                   |              | 0.00              | 769,667.25   | 769,667.25                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / KRW EX.RATE<br>0.0008856 WITH NORTHERN      | 540,223.010   | 20 Nov 18 |                   |                   |              | 0.00              | 540,223.01   | 540,223.01                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE<br>0.030326 WITH NORTHERN TRUST | 143,796.880   | 20 Nov 18 |                   |                   |              | 0.00              | 143,796.88   | 143,796.88                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE<br>0.030326 WITH NORTHERN TRUST | 212,465.160   | 20 Nov 18 |                   |                   |              | 0.00              | 212,465.16   | 212,465.16                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | 355,999.400   | 20 Nov 18 |                   |                   |              | 0.00              | 355,999.40   | 355,999.40                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | 83,035.850    | 20 Nov 18 |                   |                   |              | 0.00              | 83,035.85    | 83,035.85                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | 202,428.140   | 20 Nov 18 |                   |                   |              | 0.00              | 202,428.14   | 202,428.14                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | 120,934.710   | 20 Nov 18 |                   |                   |              | 0.00              | 120,934.71   | 120,934.71                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / THB EX.RATE 0.030326 WITH NORTHERN TRUST | 142,976.660   | 20 Nov 18 |                   |                   |              | 0.00              | 142,976.66   | 142,976.66                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323394 WITH NORTHERN      | 52,398.460    | 20 Nov 18 |                   |                   |              | 0.00              | 52,398.46    | 52,398.46                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323394 WITH NORTHERN      | 1,308,586.410 | 20 Nov 18 |                   |                   |              | 0.00              | 1,308,586.41 | 1,308,586.41                      | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | 20,527.570    | 20 Nov 18 |                   |                   |              | 0.00              | 20,527.57    | 20,527.57                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 KRW / USD EX.RATE 1120.45 WITH NORTHERN TRUST  | -66,037.050   | 20 Sep 18 |                   |                   |              | 0.00              | -66,037.05   | -66,037.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 THB / USD EX.RATE 32.335 WITH NORTHERN TRUST   | -76,171.050   | 20 Sep 18 |                   |                   |              | 0.00              | -76,171.05   | -76,171.05                        | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / KRW EX.RATE 0.0008925 WITH NORTHERN      | 19,639.010    | 20 Sep 18 |                   |                   |              | 0.00              | 19,639.01    | 19,639.01                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / MYR EX.RATE 0.2416043 WITH NORTHERN      | 1,029.960     | 20 Sep 18 |                   |                   |              | 0.00              | 1,029.96     | 1,029.96                          | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP 2018 USD / TWD EX.RATE 0.0325182 WITH NORTHERN      | 115,537.360   | 20 Sep 18 |                   |                   |              | 0.00              | 115,537.36   | 115,537.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 AUG 2018 IDR / USD EX.RATE 14575.0 WITH NORTHERN TRUST | -128,403.660 | 21 Aug 18 |                   |                   |              | 0.00              | -128,403.66 | -128,403.66                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 INR / USD EX.RATE 69.492716 WITH NORTHERN     | -89,817.230  | 21 Aug 18 |                   |                   |              | 0.00              | -89,817.23  | -89,817.23                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 INR / USD EX.RATE 69.492716 WITH NORTHERN     | -57,411.460  | 21 Aug 18 |                   |                   |              | 0.00              | -57,411.46  | -57,411.46                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 KRW / USD EX.RATE 1117.12 WITH NORTHERN TRUST | -132,632.740 | 21 Aug 18 |                   |                   |              | 0.00              | -132,632.74 | -132,632.74                       | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 THB / USD EX.RATE 32.866425 WITH NORTHERN     | -86,759.420  | 21 Aug 18 |                   |                   |              | 0.00              | -86,759.42  | -86,759.42                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.705 WITH NORTHERN TRUST  | -9,001.370   | 21 Aug 18 |                   |                   |              | 0.00              | -9,001.37   | -9,001.37                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.733 WITH NORTHERN TRUST  | -0.330       | 21 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 TWD / USD EX.RATE 30.733 WITH NORTHERN TRUST  | -0.330       | 21 Aug 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.0143596 WITH NORTHERN     | 2,655.830    | 21 Aug 18 |                   |                   |              | 0.00              | 2,655.83    | 2,655.83                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.0143596 WITH NORTHERN     | 1,965.820    | 21 Aug 18 |                   |                   |              | 0.00              | 1,965.82    | 1,965.82                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.01439 WITH NORTHERN TRUST | 10,038.470   | 21 Aug 18 |                   |                   |              | 0.00              | 10,038.47   | 10,038.47                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / INR EX.RATE 0.01439 WITH NORTHERN TRUST | 5,000.380    | 21 Aug 18 |                   |                   |              | 0.00              | 5,000.38    | 5,000.38                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN     | 9,920.700    | 21 Aug 18 |                   |                   |              | 0.00              | 9,920.70    | 9,920.70                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / THB EX.RATE 0.0304262 WITH NORTHERN      | 220,234.660  | 21 Aug 18 |                   |                   |              | 0.00              | 220,234.66  | 220,234.66                        | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / THB EX.RATE 0.0304262 WITH NORTHERN      | 93,781.240   | 21 Aug 18 |                   |                   |              | 0.00              | 93,781.24   | 93,781.24                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN      | 6,118.990    | 21 Aug 18 |                   |                   |              | 0.00              | 6,118.99    | 6,118.99                          | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN      | 39,271.220   | 21 Aug 18 |                   |                   |              | 0.00              | 39,271.22   | 39,271.22                         | 0.00          |
| FX DEAL TRANSACTED ON 21 AUG 2018 USD / TWD EX.RATE 0.0325383 WITH NORTHERN      | 3,953.110    | 21 Aug 18 |                   |                   |              | 0.00              | 3,953.11    | 3,953.11                          | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 IDR / USD EX.RATE 14478.5 WITH NORTHERN TRUST  | -249,352.470 | 21 Dec 18 |                   |                   |              | 0.00              | -249,352.47 | -249,352.47                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | -121,997.510 | 21 Dec 18 |                   |                   |              | 0.00              | -121,997.51 | -121,997.51                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | -118,049.400 | 21 Dec 18 |                   |                   |              | 0.00              | -118,049.40 | -118,049.40                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 INR / USD EX.RATE 69.795 WITH NORTHERN TRUST   | -253,032.060 | 21 Dec 18 |                   |                   |              | 0.00              | -253,032.06 | -253,032.06                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 KRW / USD EX.RATE 1122.54 WITH NORTHERN TRUST  | -194,886.260 | 21 Dec 18 |                   |                   |              | 0.00              | -194,886.26 | -194,886.26                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 THB / USD EX.RATE 32.594 WITH NORTHERN TRUST   | -232,454.520 | 21 Dec 18 |                   |                   |              | 0.00              | -232,454.52 | -232,454.52                       | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 61,408.110   | 21 Dec 18 |                   |                   |              | 0.00              | 61,408.11   | 61,408.11                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 45,543.730   | 21 Dec 18 |                   |                   |              | 0.00              | 45,543.73   | 45,543.73                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / INR EX.RATE 0.0142765 WITH NORTHERN     | 77,108.100    | 21 Dec 18 |                   |                   |              | 0.00              | 77,108.10    | 77,108.10                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / JPY EX.RATE 0.0089809 WITH NORTHERN     | 48,407.230    | 21 Dec 18 |                   |                   |              | 0.00              | 48,407.23    | 48,407.23                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / KRW EX.RATE 0.00089 WITH NORTHERN TRUST | 247,601.480   | 21 Dec 18 |                   |                   |              | 0.00              | 247,601.48   | 247,601.48                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN     | 45,382.140    | 21 Dec 18 |                   |                   |              | 0.00              | 45,382.14    | 45,382.14                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN     | 97,439.960    | 21 Dec 18 |                   |                   |              | 0.00              | 97,439.96    | 97,439.96                         | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN     | 534,078.050   | 21 Dec 18 |                   |                   |              | 0.00              | 534,078.05   | 534,078.05                        | 0.00          |
| FX DEAL TRANSACTED ON 21 DEC 2018 USD / TWD EX.RATE 0.0324538 WITH NORTHERN     | 2,556,193.100 | 21 Dec 18 |                   |                   |              | 0.00              | 2,556,193.10 | 2,556,193.10                      | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 INR / USD EX.RATE 64.785 WITH NORTHERN TRUST  | -205,586.720  | 21 Feb 18 |                   |                   |              | 0.00              | -205,586.72  | -205,586.72                       | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 INR / USD EX.RATE 64.785 WITH NORTHERN TRUST  | -25,725.010   | 21 Feb 18 |                   |                   |              | 0.00              | -25,725.01   | -25,725.01                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 JPY / USD EX.RATE 107.77 WITH NORTHERN TRUST  | -49,216.420   | 21 Feb 18 |                   |                   |              | 0.00              | -49,216.42   | -49,216.42                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / KRW EX.RATE 0.0009285 WITH NORTHERN     | 206,850.990   | 21 Feb 18 |                   |                   |              | 0.00              | 206,850.99   | 206,850.99                        | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / MYR EX.RATE 0.2557414 WITH NORTHERN     | 9,562.280     | 21 Feb 18 |                   |                   |              | 0.00              | 9,562.28     | 9,562.28                          | 0.00          |
| FX DEAL TRANSACTED ON 21 FEB 2018 USD / MYR EX.RATE 0.2557414 WITH NORTHERN     | 16,854.810    | 21 Feb 18 |                   |                   |              | 0.00              | 16,854.81    | 16,854.81                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 JUN 2018 IDR / USD EX.RATE 14100.0 WITH NORTHERN TRUST | -540,577.690 | 21 Jun 18 |                   |                   |              | 0.00              | -540,577.69 | -540,577.69                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 INR / USD EX.RATE 68.205 WITH NORTHERN TRUST  | -82,919.800  | 21 Jun 18 |                   |                   |              | 0.00              | -82,919.80  | -82,919.80                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 JPY / USD EX.RATE 110.655 WITH NORTHERN TRUST | -180,741.950 | 21 Jun 18 |                   |                   |              | 0.00              | -180,741.95 | -180,741.95                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | -112,036.880 | 21 Jun 18 |                   |                   |              | 0.00              | -112,036.88 | -112,036.88                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | -579,272.920 | 21 Jun 18 |                   |                   |              | 0.00              | -579,272.92 | -579,272.92                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 KRW / USD EX.RATE 1109.51 WITH NORTHERN TRUST | -257,986.440 | 21 Jun 18 |                   |                   |              | 0.00              | -257,986.44 | -257,986.44                       | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / IDR EX.RATE 0.0000709 WITH NORTHERN     | 12,938.630   | 21 Jun 18 |                   |                   |              | 0.00              | 12,938.63   | 12,938.63                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | 3,047.780    | 21 Jun 18 |                   |                   |              | 0.00              | 3,047.78    | 3,047.78                          | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | 17,656.810   | 21 Jun 18 |                   |                   |              | 0.00              | 17,656.81   | 17,656.81                         | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | 369,443.170  | 21 Jun 18 |                   |                   |              | 0.00              | 369,443.17  | 369,443.17                        | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / INR EX.RATE 0.0146617 WITH NORTHERN     | 7,007.540    | 21 Jun 18 |                   |                   |              | 0.00              | 7,007.54    | 7,007.54                          | 0.00          |
| FX DEAL TRANSACTED ON 21 JUN 2018 USD / KRW EX.RATE 0.0009013 WITH NORTHERN     | 250,909.550  | 21 Jun 18 |                   |                   |              | 0.00              | 250,909.55  | 250,909.55                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST | -48,712.780  | 21 Mar 18 |                   |                   |              | 0.00              | -48,712.78  | -48,712.78                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAR 2018 INR / USD EX.RATE 65.183 WITH NORTHERN TRUST  | -271,591.200 | 21 Mar 18 |                   |                   |              | 0.00              | -271,591.20 | -271,591.20                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 INR / USD EX.RATE 65.183 WITH NORTHERN TRUST  | -25,329.770  | 21 Mar 18 |                   |                   |              | 0.00              | -25,329.77  | -25,329.77                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / IDR EX.RATE 0.0000727 WITH NORTHERN     | 5,859.270    | 21 Mar 18 |                   |                   |              | 0.00              | 5,859.27    | 5,859.27                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / KRW EX.RATE 0.0009328 WITH NORTHERN     | 119,888.580  | 21 Mar 18 |                   |                   |              | 0.00              | 119,888.58  | 119,888.58                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / PHP EX.RATE 0.0191902 WITH NORTHERN     | 14,791.130   | 21 Mar 18 |                   |                   |              | 0.00              | 14,791.13   | 14,791.13                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR 2018 USD / TWD EX.RATE 0.0342349 WITH NORTHERN     | 7,631.530    | 21 Mar 18 |                   |                   |              | 0.00              | 7,631.53    | 7,631.53                          | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 IDR / USD EX.RATE 14195.0 WITH NORTHERN TRUST | -467,017.840 | 21 May 18 |                   |                   |              | 0.00              | -467,017.84 | -467,017.84                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -97,322.890  | 21 May 18 |                   |                   |              | 0.00              | -97,322.89  | -97,322.89                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -342,644.460 | 21 May 18 |                   |                   |              | 0.00              | -342,644.46 | -342,644.46                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -342,112.500 | 21 May 18 |                   |                   |              | 0.00              | -342,112.50 | -342,112.50                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -114,270.860 | 21 May 18 |                   |                   |              | 0.00              | -114,270.86 | -114,270.86                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -844,783.210 | 21 May 18 |                   |                   |              | 0.00              | -844,783.21 | -844,783.21                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -97,784.140  | 21 May 18 |                   |                   |              | 0.00              | -97,784.14  | -97,784.14                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -173,668.960 | 21 May 18 |                   |                   |              | 0.00              | -173,668.96 | -173,668.96                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -96,976.080  | 21 May 18 |                   |                   |              | 0.00              | -96,976.08  | -96,976.08                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -104,634.530 | 21 May 18 |                   |                   |              | 0.00              | -104,634.53 | -104,634.53                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -280,850.520 | 21 May 18 |                   |                   |              | 0.00              | -280,850.52 | -280,850.52                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -155,193.400 | 21 May 18 |                   |                   |              | 0.00              | -155,193.40 | -155,193.40                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -467,223.700 | 21 May 18 |                   |                   |              | 0.00              | -467,223.70 | -467,223.70                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -210,006.770 | 21 May 18 |                   |                   |              | 0.00              | -210,006.77 | -210,006.77                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -98,046.600  | 21 May 18 |                   |                   |              | 0.00              | -98,046.60  | -98,046.60                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 INR / USD EX.RATE 68.0475 WITH NORTHERN TRUST | -97,252.000  | 21 May 18 |                   |                   |              | 0.00              | -97,252.00  | -97,252.00                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 JPY / USD EX.RATE 111.1 WITH NORTHERN TRUST   | -3,069.310   | 21 May 18 |                   |                   |              | 0.00              | -3,069.31   | -3,069.31                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | -235,183.820 | 21 May 18 |                   |                   |              | 0.00              | -235,183.82 | -235,183.82                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | -99,892.490  | 21 May 18 |                   |                   |              | 0.00              | -99,892.49  | -99,892.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST  | -99,121.520  | 21 May 18 |                   |                   |              | 0.00              | -99,121.52  | -99,121.52                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -101,297.620 | 21 May 18 |                   |                   |              | 0.00              | -101,297.62 | -101,297.62                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -269,625.720 | 21 May 18 |                   |                   |              | 0.00              | -269,625.72 | -269,625.72                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -97,298.670  | 21 May 18 |                   |                   |              | 0.00              | -97,298.67  | -97,298.67                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -629,557.120 | 21 May 18 |                   |                   |              | 0.00              | -629,557.12 | -629,557.12                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -97,089.120  | 21 May 18 |                   |                   |              | 0.00              | -97,089.12  | -97,089.12                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -108,220.160 | 21 May 18 |                   |                   |              | 0.00              | -108,220.16 | -108,220.16                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -335,457.270 | 21 May 18 |                   |                   |              | 0.00              | -335,457.27 | -335,457.27                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 KRW / USD EX.RATE 1086.2 WITH NORTHERN TRUST | -263,939.670 | 21 May 18 |                   |                   |              | 0.00              | -263,939.67 | -263,939.67                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST  | -417,306.660 | 21 May 18 |                   |                   |              | 0.00              | -417,306.66 | -417,306.66                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST  | -88,168.920  | 21 May 18 |                   |                   |              | 0.00              | -88,168.92  | -88,168.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST  | -284,044.680 | 21 May 18 |                   |                   |              | 0.00              | -284,044.68 | -284,044.68                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST  | -173,654.550 | 21 May 18 |                   |                   |              | 0.00              | -173,654.55 | -173,654.55                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 MYR / USD EX.RATE 3.973 WITH NORTHERN TRUST  | -252,524.750 | 21 May 18 |                   |                   |              | 0.00              | -252,524.75 | -252,524.75                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST | -98,138.880  | 21 May 18 |                   |                   |              | 0.00              | -98,138.88  | -98,138.88                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST | -497,365.400 | 21 May 18 |                   |                   |              | 0.00              | -497,365.40 | -497,365.40                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST | -104,010.010 | 21 May 18 |                   |                   |              | 0.00              | -104,010.01 | -104,010.01                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 THB / USD EX.RATE 32.17 WITH NORTHERN TRUST | -418,474.360 | 21 May 18 |                   |                   |              | 0.00              | -418,474.36 | -418,474.36                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN   | 10,616.650   | 21 May 18 |                   |                   |              | 0.00              | 10,616.65   | 10,616.65                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN   | 14,099.080   | 21 May 18 |                   |                   |              | 0.00              | 14,099.08   | 14,099.08                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / INR EX.RATE 0.0146854 WITH NORTHERN   | 947.360      | 21 May 18 |                   |                   |              | 0.00              | 947.36      | 947.36                            | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / INR EX.RATE 0.0146854 WITH NORTHERN   | 272,024.310  | 21 May 18 |                   |                   |              | 0.00              | 272,024.31  | 272,024.31                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089993 WITH NORTHERN   | 13.120       | 21 May 18 |                   |                   |              | 0.00              | 13.12       | 13.12                             | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN   | 593,011.130  | 21 May 18 |                   |                   |              | 0.00              | 593,011.13  | 593,011.13                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN   | 94,885.790   | 21 May 18 |                   |                   |              | 0.00              | 94,885.79   | 94,885.79                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN   | 50,291.880   | 21 May 18 |                   |                   |              | 0.00              | 50,291.88   | 50,291.88                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN   | 192,478.310  | 21 May 18 |                   |                   |              | 0.00              | 192,478.31  | 192,478.31                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 251,677.540 | 21 May 18 |                   |                   |              | 0.00              | 251,677.54 | 251,677.54                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 99,731.720  | 21 May 18 |                   |                   |              | 0.00              | 99,731.72  | 99,731.72                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 299,317.800 | 21 May 18 |                   |                   |              | 0.00              | 299,317.80 | 299,317.80                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 97,420.360  | 21 May 18 |                   |                   |              | 0.00              | 97,420.36  | 97,420.36                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 626,790.990 | 21 May 18 |                   |                   |              | 0.00              | 626,790.99 | 626,790.99                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 152,838.330 | 21 May 18 |                   |                   |              | 0.00              | 152,838.33 | 152,838.33                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 158,060.110 | 21 May 18 |                   |                   |              | 0.00              | 158,060.11 | 158,060.11                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 332,023.440 | 21 May 18 |                   |                   |              | 0.00              | 332,023.44 | 332,023.44                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 171,965.910 | 21 May 18 |                   |                   |              | 0.00              | 171,965.91 | 171,965.91                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / KRW EX.RATE 0.0009206 WITH NORTHERN | 127,736.840 | 21 May 18 |                   |                   |              | 0.00              | 127,736.84 | 127,736.84                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / PHP EX.RATE 0.0190585 WITH NORTHERN | 33,326.170  | 21 May 18 |                   |                   |              | 0.00              | 33,326.17  | 33,326.17                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN | 259,509.370 | 21 May 18 |                   |                   |              | 0.00              | 259,509.37 | 259,509.37                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN | 497,984.170 | 21 May 18 |                   |                   |              | 0.00              | 497,984.17 | 497,984.17                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN    | 281,242.380  | 21 May 18 |                   |                   |              | 0.00              | 281,242.38  | 281,242.38                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAY 2018 USD / TWD EX.RATE 0.0334001 WITH NORTHERN    | 24,722.710   | 21 May 18 |                   |                   |              | 0.00              | 24,722.71   | 24,722.71                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1130.0 WITH NORTHERN TRUST | -57,995.470  | 21 Nov 18 |                   |                   |              | 0.00              | -57,995.47  | -57,995.47                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1130.0 WITH NORTHERN TRUST | -43,072.800  | 21 Nov 18 |                   |                   |              | 0.00              | -43,072.80  | -43,072.80                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 KRW / USD EX.RATE 1131.6 WITH NORTHERN TRUST | -121,685.720 | 21 Nov 18 |                   |                   |              | 0.00              | -121,685.72 | -121,685.72                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 MYR / USD EX.RATE 4.195 WITH NORTHERN TRUST  | -431,554.170 | 21 Nov 18 |                   |                   |              | 0.00              | -431,554.17 | -431,554.17                       | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 PHP / USD EX.RATE 52.36 WITH NORTHERN TRUST  | -49,780.850  | 21 Nov 18 |                   |                   |              | 0.00              | -49,780.85  | -49,780.85                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN    | 43,951.940   | 21 Nov 18 |                   |                   |              | 0.00              | 43,951.94   | 43,951.94                         | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN    | 476.860      | 21 Nov 18 |                   |                   |              | 0.00              | 476.86      | 476.86                            | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN    | 244,319.690  | 21 Nov 18 |                   |                   |              | 0.00              | 244,319.69  | 244,319.69                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN    | 342,908.340  | 21 Nov 18 |                   |                   |              | 0.00              | 342,908.34  | 342,908.34                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / KRW EX.RATE 0.0008837 WITH NORTHERN    | 111,073.330  | 21 Nov 18 |                   |                   |              | 0.00              | 111,073.33  | 111,073.33                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / THB EX.RATE 0.0302755 WITH NORTHERN    | 139,925.120  | 21 Nov 18 |                   |                   |              | 0.00              | 139,925.12  | 139,925.12                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / TWD EX.RATE 0.0323018 WITH NORTHERN      | 957,850.670  | 21 Nov 18 |                   |                   |              | 0.00              | 957,850.67  | 957,850.67                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV 2018 USD / TWD EX.RATE 0.0323018 WITH NORTHERN      | 96,449.120   | 21 Nov 18 |                   |                   |              | 0.00              | 96,449.12   | 96,449.12                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 INR / USD EX.RATE 71.755 WITH NORTHERN TRUST   | -13,079.320  | 21 Sep 18 |                   |                   |              | 0.00              | -13,079.32  | -13,079.32                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 INR / USD EX.RATE 71.91 WITH NORTHERN TRUST    | -112,225.650 | 21 Sep 18 |                   |                   |              | 0.00              | -112,225.65 | -112,225.65                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 JPY / USD EX.RATE 112.7373 WITH NORTHERN TRUST | -87,155.920  | 21 Sep 18 |                   |                   |              | 0.00              | -87,155.92  | -87,155.92                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 KRW / USD EX.RATE 1117.03 WITH NORTHERN TRUST  | -146,542.170 | 21 Sep 18 |                   |                   |              | 0.00              | -146,542.17 | -146,542.17                       | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 THB / USD EX.RATE 32.405 WITH NORTHERN TRUST   | -27,991.850  | 21 Sep 18 |                   |                   |              | 0.00              | -27,991.85  | -27,991.85                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139024 WITH NORTHERN      | 7,258.740    | 21 Sep 18 |                   |                   |              | 0.00              | 7,258.74    | 7,258.74                          | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN      | 272,504.830  | 21 Sep 18 |                   |                   |              | 0.00              | 272,504.83  | 272,504.83                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN      | 247,883.970  | 21 Sep 18 |                   |                   |              | 0.00              | 247,883.97  | 247,883.97                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN      | 211,055.510  | 21 Sep 18 |                   |                   |              | 0.00              | 211,055.51  | 211,055.51                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN      | 295,342.820  | 21 Sep 18 |                   |                   |              | 0.00              | 295,342.82  | 295,342.82                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / INR EX.RATE 0.0139063 WITH NORTHERN      | 459,643.790  | 21 Sep 18 |                   |                   |              | 0.00              | 459,643.79  | 459,643.79                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / KRW EX.RATE 0.0008952 WITH NORTHERN     | 121,883.490  | 21 Sep 18 |                   |                   |              | 0.00              | 121,883.49  | 121,883.49                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / MYR EX.RATE 0.2420428 WITH NORTHERN     | 18,805.760   | 21 Sep 18 |                   |                   |              | 0.00              | 18,805.76   | 18,805.76                         | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN     | 1,731.860    | 21 Sep 18 |                   |                   |              | 0.00              | 1,731.86    | 1,731.86                          | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN     | 4,047.430    | 21 Sep 18 |                   |                   |              | 0.00              | 4,047.43    | 4,047.43                          | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / TWD EX.RATE 0.0325341 WITH NORTHERN     | 155,224.680  | 21 Sep 18 |                   |                   |              | 0.00              | 155,224.68  | 155,224.68                        | 0.00          |
| FX DEAL TRANSACTED ON 21 SEP 2018 USD / TWD EX.RATE 0.0325341 WITH NORTHERN     | 72,596.450   | 21 Sep 18 |                   |                   |              | 0.00              | 72,596.45   | 72,596.45                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1118.23 WITH NORTHERN TRUST | -304,838.970 | 22 Aug 18 |                   |                   |              | 0.00              | -304,838.97 | -304,838.97                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -355,494.320 | 22 Aug 18 |                   |                   |              | 0.00              | -355,494.32 | -355,494.32                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -183,122.400 | 22 Aug 18 |                   |                   |              | 0.00              | -183,122.40 | -183,122.40                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -620,695.440 | 22 Aug 18 |                   |                   |              | 0.00              | -620,695.44 | -620,695.44                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -98,665.120  | 22 Aug 18 |                   |                   |              | 0.00              | -98,665.12  | -98,665.12                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -327,771.640 | 22 Aug 18 |                   |                   |              | 0.00              | -327,771.64 | -327,771.64                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 KRW / USD EX.RATE 1119.03 WITH NORTHERN TRUST | -99,657.050  | 22 Aug 18 |                   |                   |              | 0.00              | -99,657.05  | -99,657.05                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 THB / USD EX.RATE 32.686149 WITH NORTHERN   | -117,677.940 | 22 Aug 18 |                   |                   |              | 0.00              | -117,677.94 | -117,677.94                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 THB / USD EX.RATE 32.71 WITH NORTHERN TRUST | -144,122.450 | 22 Aug 18 |                   |                   |              | 0.00              | -144,122.45 | -144,122.45                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008927 WITH NORTHERN   | 19,406.570   | 22 Aug 18 |                   |                   |              | 0.00              | 19,406.57   | 19,406.57                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 64,323.470   | 22 Aug 18 |                   |                   |              | 0.00              | 64,323.47   | 64,323.47                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 10,231.600   | 22 Aug 18 |                   |                   |              | 0.00              | 10,231.60   | 10,231.60                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 24,038.090   | 22 Aug 18 |                   |                   |              | 0.00              | 24,038.09   | 24,038.09                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 19,033.240   | 22 Aug 18 |                   |                   |              | 0.00              | 19,033.24   | 19,033.24                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 69,365.300   | 22 Aug 18 |                   |                   |              | 0.00              | 69,365.30   | 69,365.30                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 11,673.880   | 22 Aug 18 |                   |                   |              | 0.00              | 11,673.88   | 11,673.88                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 23,229.180   | 22 Aug 18 |                   |                   |              | 0.00              | 23,229.18   | 23,229.18                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 106,957.670  | 22 Aug 18 |                   |                   |              | 0.00              | 106,957.67  | 106,957.67                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 72,742.960   | 22 Aug 18 |                   |                   |              | 0.00              | 72,742.96   | 72,742.96                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008929 WITH NORTHERN   | 25,776.970   | 22 Aug 18 |                   |                   |              | 0.00              | 25,776.97   | 25,776.97                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 569,774.030 | 22 Aug 18 |                   |                   |              | 0.00              | 569,774.03 | 569,774.03                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 152,546.390 | 22 Aug 18 |                   |                   |              | 0.00              | 152,546.39 | 152,546.39                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 160,836.040 | 22 Aug 18 |                   |                   |              | 0.00              | 160,836.04 | 160,836.04                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 98,905.090  | 22 Aug 18 |                   |                   |              | 0.00              | 98,905.09  | 98,905.09                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 321,837.270 | 22 Aug 18 |                   |                   |              | 0.00              | 321,837.27 | 321,837.27                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 97,960.050  | 22 Aug 18 |                   |                   |              | 0.00              | 97,960.05  | 97,960.05                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 384,928.990 | 22 Aug 18 |                   |                   |              | 0.00              | 384,928.99 | 384,928.99                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 533,754.580 | 22 Aug 18 |                   |                   |              | 0.00              | 533,754.58 | 533,754.58                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 241,400.680 | 22 Aug 18 |                   |                   |              | 0.00              | 241,400.68 | 241,400.68                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008936 WITH NORTHERN | 152,607.170 | 22 Aug 18 |                   |                   |              | 0.00              | 152,607.17 | 152,607.17                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / KRW EX.RATE 0.0008943 WITH NORTHERN | 46,826.670  | 22 Aug 18 |                   |                   |              | 0.00              | 46,826.67  | 46,826.67                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN | 134,363.660 | 22 Aug 18 |                   |                   |              | 0.00              | 134,363.66 | 134,363.66                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN | 245,832.820 | 22 Aug 18 |                   |                   |              | 0.00              | 245,832.82 | 245,832.82                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | 97,945.250   | 22 Aug 18 |                   |                   |              | 0.00              | 97,945.25   | 97,945.25                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.0305717 WITH NORTHERN      | 490,253.830  | 22 Aug 18 |                   |                   |              | 0.00              | 490,253.83  | 490,253.83                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.030594 WITH NORTHERN TRUST | 97,967.140   | 22 Aug 18 |                   |                   |              | 0.00              | 97,967.14   | 97,967.14                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / THB EX.RATE 0.030594 WITH NORTHERN TRUST | 41,726.750   | 22 Aug 18 |                   |                   |              | 0.00              | 41,726.75   | 41,726.75                         | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN      | 105,686.620  | 22 Aug 18 |                   |                   |              | 0.00              | 105,686.62  | 105,686.62                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN      | 447,178.290  | 22 Aug 18 |                   |                   |              | 0.00              | 447,178.29  | 447,178.29                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG 2018 USD / TWD EX.RATE 0.0325521 WITH NORTHERN      | 6,928.580    | 22 Aug 18 |                   |                   |              | 0.00              | 6,928.58    | 6,928.58                          | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST   | -391,955.650 | 22 Feb 18 |                   |                   |              | 0.00              | -391,955.65 | -391,955.65                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 INR / USD EX.RATE 64.935 WITH NORTHERN TRUST   | -47,340.300  | 22 Feb 18 |                   |                   |              | 0.00              | -47,340.30  | -47,340.30                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 KRW / USD EX.RATE 1083.43 WITH NORTHERN TRUST  | -557,199.250 | 22 Feb 18 |                   |                   |              | 0.00              | -557,199.25 | -557,199.25                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 TWD / USD EX.RATE 29.225 WITH NORTHERN TRUST   | -259,087.530 | 22 Feb 18 |                   |                   |              | 0.00              | -259,087.53 | -259,087.53                       | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / IDR EX.RATE 0.0000731 WITH NORTHERN      | 35,287.410   | 22 Feb 18 |                   |                   |              | 0.00              | 35,287.41   | 35,287.41                         | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / JPY EX.RATE 0.0093124 WITH NORTHERN      | 26,865.470   | 22 Feb 18 |                   |                   |              | 0.00              | 26,865.47   | 26,865.47                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / KRW EX.RATE 0.0009221 WITH NORTHERN      | 620,046.410  | 22 Feb 18 |                   |                   |              | 0.00              | 620,046.41  | 620,046.41                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / TWD EX.RATE 0.0341705 WITH NORTHERN      | 530,660.040  | 22 Feb 18 |                   |                   |              | 0.00              | 530,660.04  | 530,660.04                        | 0.00          |
| FX DEAL TRANSACTED ON 22 FEB 2018 USD / TWD EX.RATE 0.0341705 WITH NORTHERN      | 190,930.330  | 22 Feb 18 |                   |                   |              | 0.00              | 190,930.33  | 190,930.33                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST   | -94,355.930  | 22 Jan 18 |                   |                   |              | 0.00              | -94,355.93  | -94,355.93                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST   | -151,737.300 | 22 Jan 18 |                   |                   |              | 0.00              | -151,737.30 | -151,737.30                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 INR / USD EX.RATE 63.855 WITH NORTHERN TRUST   | -170,173.890 | 22 Jan 18 |                   |                   |              | 0.00              | -170,173.89 | -170,173.89                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 PKR / USD EX.RATE 110.51 WITH NORTHERN TRUST   | -62,136.620  | 22 Jan 18 |                   |                   |              | 0.00              | -62,136.62  | -62,136.62                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / JPY EX.RATE 0.0090253 WITH NORTHERN      | 92,126.060   | 22 Jan 18 |                   |                   |              | 0.00              | 92,126.06   | 92,126.06                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / MYR EX.RATE 0.253569 WITH NORTHERN TRUST | 9,231.400    | 22 Jan 18 |                   |                   |              | 0.00              | 9,231.40    | 9,231.40                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / PHP EX.RATE 0.0196464 WITH NORTHERN      | 1,303.440    | 22 Jan 18 |                   |                   |              | 0.00              | 1,303.44    | 1,303.44                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JAN 2018 USD / TWD EX.RATE 0.0340541 WITH NORTHERN      | 260,430.720  | 22 Jan 18 |                   |                   |              | 0.00              | 260,430.72  | 260,430.72                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.705 WITH NORTHERN TRUST   | -238,586.280 | 22 Jun 18 |                   |                   |              | 0.00              | -238,586.28 | -238,586.28                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.705 WITH NORTHERN TRUST   | -2,502.540   | 22 Jun 18 |                   |                   |              | 0.00              | -2,502.54   | -2,502.54                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.85 WITH NORTHERN TRUST  | -73,892.140  | 22 Jun 18 |                   |                   |              | 0.00              | -73,892.14  | -73,892.14                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 INR / USD EX.RATE 67.85 WITH NORTHERN TRUST  | -84,446.770  | 22 Jun 18 |                   |                   |              | 0.00              | -84,446.77  | -84,446.77                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 KRW / USD EX.RATE 1108.2 WITH NORTHERN TRUST | -300,640.890 | 22 Jun 18 |                   |                   |              | 0.00              | -300,640.89 | -300,640.89                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 KRW / USD EX.RATE 1108.2 WITH NORTHERN TRUST | -125,978.170 | 22 Jun 18 |                   |                   |              | 0.00              | -125,978.17 | -125,978.17                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 TWD / USD EX.RATE 30.318 WITH NORTHERN TRUST | -239,133.520 | 22 Jun 18 |                   |                   |              | 0.00              | -239,133.52 | -239,133.52                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | 343,985.940  | 22 Jun 18 |                   |                   |              | 0.00              | 343,985.94  | 343,985.94                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | 117.800      | 22 Jun 18 |                   |                   |              | 0.00              | 117.80      | 117.80                            | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / INR EX.RATE 0.0147384 WITH NORTHERN    | 54,096.010   | 22 Jun 18 |                   |                   |              | 0.00              | 54,096.01   | 54,096.01                         | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / PKR EX.RATE 0.0082122 WITH NORTHERN    | 6,983.160    | 22 Jun 18 |                   |                   |              | 0.00              | 6,983.16    | 6,983.16                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JUN 2018 USD / TWD EX.RATE 0.0329511 WITH NORTHERN    | 28,772.240   | 22 Jun 18 |                   |                   |              | 0.00              | 28,772.24   | 28,772.24                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 INR / USD EX.RATE 65.02 WITH NORTHERN TRUST  | -89,294.380  | 22 Mar 18 |                   |                   |              | 0.00              | -89,294.38  | -89,294.38                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 INR / USD EX.RATE 65.02 WITH NORTHERN TRUST  | -283,565.630 | 22 Mar 18 |                   |                   |              | 0.00              | -283,565.63 | -283,565.63                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / IDR EX.RATE 0.0000728 WITH NORTHERN    | 196.000      | 22 Mar 18 |                   |                   |              | 0.00              | 196.00      | 196.00                            | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / JPY EX.RATE 0.0094616 WITH NORTHERN    | 25,130.960    | 22 Mar 18 |                   |                   |              | 0.00              | 25,130.96    | 25,130.96                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / KRW EX.RATE 0.0009324 WITH NORTHERN    | 49,153.350    | 22 Mar 18 |                   |                   |              | 0.00              | 49,153.35    | 49,153.35                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343525 WITH NORTHERN    | 1,442,162.620 | 22 Mar 18 |                   |                   |              | 0.00              | 1,442,162.62 | 1,442,162.62                      | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343997 WITH NORTHERN    | 11,521.290    | 22 Mar 18 |                   |                   |              | 0.00              | 11,521.29    | 11,521.29                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR 2018 USD / TWD EX.RATE 0.0343997 WITH NORTHERN    | 51,874.340    | 22 Mar 18 |                   |                   |              | 0.00              | 51,874.34    | 51,874.34                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.972 WITH NORTHERN TRUST  | -29,816.460   | 22 May 18 |                   |                   |              | 0.00              | -29,816.46   | -29,816.46                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.972 WITH NORTHERN TRUST  | -36,885.570   | 22 May 18 |                   |                   |              | 0.00              | -36,885.57   | -36,885.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 MYR / USD EX.RATE 3.975 WITH NORTHERN TRUST  | -75,220.040   | 22 May 18 |                   |                   |              | 0.00              | -75,220.04   | -75,220.04                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST | -158,279.380  | 22 May 18 |                   |                   |              | 0.00              | -158,279.38  | -158,279.38                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST | -99,467.960   | 22 May 18 |                   |                   |              | 0.00              | -99,467.96   | -99,467.96                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 PHP / USD EX.RATE 52.285 WITH NORTHERN TRUST | -34,133.030   | 22 May 18 |                   |                   |              | 0.00              | -34,133.03   | -34,133.03                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN    | 235,483.580   | 22 May 18 |                   |                   |              | 0.00              | 235,483.58   | 235,483.58                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN    | 76,092.240    | 22 May 18 |                   |                   |              | 0.00              | 76,092.24    | 76,092.24                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / INR EX.RATE 0.0147037 WITH NORTHERN     | 1,909.700    | 22 May 18 |                   |                   |              | 0.00              | 1,909.70    | 1,909.70                          | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / PHP EX.RATE 0.0190949 WITH NORTHERN     | 25,004.090   | 22 May 18 |                   |                   |              | 0.00              | 25,004.09   | 25,004.09                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY 2018 USD / TWD EX.RATE 0.0333801 WITH NORTHERN     | 165,468.760  | 22 May 18 |                   |                   |              | 0.00              | 165,468.76  | 165,468.76                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 IDR / USD EX.RATE 14576.0 WITH NORTHERN TRUST | -128,411.710 | 22 Nov 18 |                   |                   |              | 0.00              | -128,411.71 | -128,411.71                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST   | -252,339.520 | 22 Nov 18 |                   |                   |              | 0.00              | -252,339.52 | -252,339.52                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST   | -132,159.180 | 22 Nov 18 |                   |                   |              | 0.00              | -132,159.18 | -132,159.18                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST   | -125,754.360 | 22 Nov 18 |                   |                   |              | 0.00              | -125,754.36 | -125,754.36                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.06 WITH NORTHERN TRUST   | -49,916.890  | 22 Nov 18 |                   |                   |              | 0.00              | -49,916.89  | -49,916.89                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST  | -267,697.260 | 22 Nov 18 |                   |                   |              | 0.00              | -267,697.26 | -267,697.26                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST  | -37,623.550  | 22 Nov 18 |                   |                   |              | 0.00              | -37,623.55  | -37,623.55                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 INR / USD EX.RATE 71.105 WITH NORTHERN TRUST  | -517,874.090 | 22 Nov 18 |                   |                   |              | 0.00              | -517,874.09 | -517,874.09                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1128.67 WITH NORTHERN TRUST | -38,187.870  | 22 Nov 18 |                   |                   |              | 0.00              | -38,187.87  | -38,187.87                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1128.67 WITH NORTHERN TRUST | -66,222.620  | 22 Nov 18 |                   |                   |              | 0.00              | -66,222.62  | -66,222.62                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 KRW / USD EX.RATE 1130.07 WITH NORTHERN TRUST | -93,262.440  | 22 Nov 18 |                   |                   |              | 0.00              | -93,262.44  | -93,262.44                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 PHP / USD EX.RATE 52.3 WITH NORTHERN TRUST    | -132,404.570 | 22 Nov 18 |                   |                   |              | 0.00              | -132,404.57 | -132,404.57                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | 6,661.280    | 22 Nov 18 |                   |                   |              | 0.00              | 6,661.28    | 6,661.28                          | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | 3,128.950    | 22 Nov 18 |                   |                   |              | 0.00              | 3,128.95    | 3,128.95                          | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN     | 101,019.240  | 22 Nov 18 |                   |                   |              | 0.00              | 101,019.24  | 101,019.24                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140479 WITH NORTHERN     | 27,215.280   | 22 Nov 18 |                   |                   |              | 0.00              | 27,215.28   | 27,215.28                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN     | 56,149.860   | 22 Nov 18 |                   |                   |              | 0.00              | 56,149.86   | 56,149.86                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN     | 662,559.740  | 22 Nov 18 |                   |                   |              | 0.00              | 662,559.74  | 662,559.74                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / INR EX.RATE 0.0140637 WITH NORTHERN     | 4,278.950    | 22 Nov 18 |                   |                   |              | 0.00              | 4,278.95    | 4,278.95                          | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | 72,092.180   | 22 Nov 18 |                   |                   |              | 0.00              | 72,092.18   | 72,092.18                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | 34,374.490   | 22 Nov 18 |                   |                   |              | 0.00              | 34,374.49   | 34,374.49                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | 29,486.570   | 22 Nov 18 |                   |                   |              | 0.00              | 29,486.57   | 29,486.57                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN     | 66,296.950   | 22 Nov 18 |                   |                   |              | 0.00              | 66,296.95   | 66,296.95                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 66,544.460   | 22 Nov 18 |                   |                   |              | 0.00              | 66,544.46   | 66,544.46                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 23,823.040   | 22 Nov 18 |                   |                   |              | 0.00              | 23,823.04   | 23,823.04                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 10,140.060   | 22 Nov 18 |                   |                   |              | 0.00              | 10,140.06   | 10,140.06                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 63,748.000   | 22 Nov 18 |                   |                   |              | 0.00              | 63,748.00   | 63,748.00                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.0008849 WITH NORTHERN      | 106,000.790  | 22 Nov 18 |                   |                   |              | 0.00              | 106,000.79  | 106,000.79                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | 18,886.360   | 22 Nov 18 |                   |                   |              | 0.00              | 18,886.36   | 18,886.36                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | 11,583.800   | 22 Nov 18 |                   |                   |              | 0.00              | 11,583.80   | 11,583.80                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / KRW EX.RATE 0.000886 WITH NORTHERN TRUST | 12,137.170   | 22 Nov 18 |                   |                   |              | 0.00              | 12,137.17   | 12,137.17                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / THB EX.RATE 0.0303601 WITH NORTHERN      | 46,119.050   | 22 Nov 18 |                   |                   |              | 0.00              | 46,119.05   | 46,119.05                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | 149,675.020  | 22 Nov 18 |                   |                   |              | 0.00              | 149,675.02  | 149,675.02                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 IDR / USD EX.RATE 15185.0 WITH NORTHERN TRUST  | -181,306.520 | 22 Oct 18 |                   |                   |              | 0.00              | -181,306.52 | -181,306.52                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 IDR / USD EX.RATE 15185.0 WITH NORTHERN TRUST  | -101,358.660 | 22 Oct 18 |                   |                   |              | 0.00              | -101,358.66 | -101,358.66                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST   | -81,267.560  | 22 Oct 18 |                   |                   |              | 0.00              | -81,267.56  | -81,267.56                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST  | -394,725.990 | 22 Oct 18 |                   |                   |              | 0.00              | -394,725.99 | -394,725.99                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 INR / USD EX.RATE 73.186 WITH NORTHERN TRUST  | -47,209.600  | 22 Oct 18 |                   |                   |              | 0.00              | -47,209.60  | -47,209.60                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | -320,617.950 | 22 Oct 18 |                   |                   |              | 0.00              | -320,617.95 | -320,617.95                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | -810,294.740 | 22 Oct 18 |                   |                   |              | 0.00              | -810,294.74 | -810,294.74                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | -132,318.640 | 22 Oct 18 |                   |                   |              | 0.00              | -132,318.64 | -132,318.64                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | -149,554.270 | 22 Oct 18 |                   |                   |              | 0.00              | -149,554.27 | -149,554.27                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 KRW / USD EX.RATE 1127.23 WITH NORTHERN TRUST | -69,314.120  | 22 Oct 18 |                   |                   |              | 0.00              | -69,314.12  | -69,314.12                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 THB / USD EX.RATE 32.605 WITH NORTHERN TRUST  | -67,870.310  | 22 Oct 18 |                   |                   |              | 0.00              | -67,870.31  | -67,870.31                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 THB / USD EX.RATE 32.605 WITH NORTHERN TRUST  | -158,482.150 | 22 Oct 18 |                   |                   |              | 0.00              | -158,482.15 | -158,482.15                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 TWD / USD EX.RATE 30.933 WITH NORTHERN TRUST  | -232,165.550 | 22 Oct 18 |                   |                   |              | 0.00              | -232,165.55 | -232,165.55                       | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN     | 18,431.280   | 22 Oct 18 |                   |                   |              | 0.00              | 18,431.28   | 18,431.28                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN     | 12,484.780   | 22 Oct 18 |                   |                   |              | 0.00              | 12,484.78   | 12,484.78                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN     | 47,565.550   | 22 Oct 18 |                   |                   |              | 0.00              | 47,565.55   | 47,565.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT 2018 USD / TWD EX.RATE 0.0322841 WITH NORTHERN     | 140,237.160    | 22 Oct 18 |                   |                   |              | 0.00              | 140,237.16    | 140,237.16                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 JPY / USD EX.RATE 107.808 WITH NORTHERN TRUST | -183,815.170   | 23 Apr 18 |                   |                   |              | 0.00              | -183,815.17   | -183,815.17                       | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 THB / USD EX.RATE 31.36 WITH NORTHERN TRUST   | -2,070,629.210 | 23 Apr 18 |                   |                   |              | 0.00              | -2,070,629.21 | -2,070,629.21                     | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | 24,994.030     | 23 Apr 18 |                   |                   |              | 0.00              | 24,994.03     | 24,994.03                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN     | 3,215.570      | 23 Apr 18 |                   |                   |              | 0.00              | 3,215.57      | 3,215.57                          | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN     | 124,144.360    | 23 Apr 18 |                   |                   |              | 0.00              | 124,144.36    | 124,144.36                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN     | 28,944.420     | 23 Apr 18 |                   |                   |              | 0.00              | 28,944.42     | 28,944.42                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0151006 WITH NORTHERN     | 124,144.350    | 23 Apr 18 |                   |                   |              | 0.00              | 124,144.35    | 124,144.35                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | 1,316.150      | 23 Apr 18 |                   |                   |              | 0.00              | 1,316.15      | 1,316.15                          | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | 28,608.780     | 23 Apr 18 |                   |                   |              | 0.00              | 28,608.78     | 28,608.78                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | 21,840.350     | 23 Apr 18 |                   |                   |              | 0.00              | 21,840.35     | 21,840.35                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009352 WITH NORTHERN     | 49,628.670     | 23 Apr 18 |                   |                   |              | 0.00              | 49,628.67     | 49,628.67                         | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / KRW EX.RATE 0.0009358 WITH NORTHERN     | 159,466.710    | 23 Apr 18 |                   |                   |              | 0.00              | 159,466.71    | 159,466.71                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / MYR EX.RATE 0.2564168 WITH NORTHERN     | 8,445.340    | 23 Apr 18 |                   |                   |              | 0.00              | 8,445.34    | 8,445.34                          | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / THB EX.RATE 0.0318624 WITH NORTHERN     | 272,147.480  | 23 Apr 18 |                   |                   |              | 0.00              | 272,147.48  | 272,147.48                        | 0.00          |
| FX DEAL TRANSACTED ON 23 APR 2018 USD / TWD EX.RATE 0.0339167 WITH NORTHERN     | 163,003.660  | 23 Apr 18 |                   |                   |              | 0.00              | 163,003.66  | 163,003.66                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 IDR / USD EX.RATE 14638.0 WITH NORTHERN TRUST | -27,662.770  | 23 Aug 18 |                   |                   |              | 0.00              | -27,662.77  | -27,662.77                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 69.99 WITH NORTHERN TRUST   | -80,786.790  | 23 Aug 18 |                   |                   |              | 0.00              | -80,786.79  | -80,786.79                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -946,248.680 | 23 Aug 18 |                   |                   |              | 0.00              | -946,248.68 | -946,248.68                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -301,470.780 | 23 Aug 18 |                   |                   |              | 0.00              | -301,470.78 | -301,470.78                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -97,807.560  | 23 Aug 18 |                   |                   |              | 0.00              | -97,807.56  | -97,807.56                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -387,306.890 | 23 Aug 18 |                   |                   |              | 0.00              | -387,306.89 | -387,306.89                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -98,106.860  | 23 Aug 18 |                   |                   |              | 0.00              | -98,106.86  | -98,106.86                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -157,021.440 | 23 Aug 18 |                   |                   |              | 0.00              | -157,021.44 | -157,021.44                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 INR / USD EX.RATE 70.0425 WITH NORTHERN TRUST | -300,830.820 | 23 Aug 18 |                   |                   |              | 0.00              | -300,830.82 | -300,830.82                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -60,800.110  | 23 Aug 18 |                   |                   |              | 0.00              | -60,800.11  | -60,800.11                        | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -36,371.220  | 23 Aug 18 |                   |                   |              | 0.00              | -36,371.22  | -36,371.22                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -27,713.810  | 23 Aug 18 |                   |                   |              | 0.00              | -27,713.81  | -27,713.81                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -34,880.320  | 23 Aug 18 |                   |                   |              | 0.00              | -34,880.32  | -34,880.32                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -184,804.270 | 23 Aug 18 |                   |                   |              | 0.00              | -184,804.27 | -184,804.27                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -14,874.420  | 23 Aug 18 |                   |                   |              | 0.00              | -14,874.42  | -14,874.42                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -25,369.840  | 23 Aug 18 |                   |                   |              | 0.00              | -25,369.84  | -25,369.84                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 KRW / USD EX.RATE 1120.95 WITH NORTHERN TRUST | -35,554.200  | 23 Aug 18 |                   |                   |              | 0.00              | -35,554.20  | -35,554.20                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | -127,915.780 | 23 Aug 18 |                   |                   |              | 0.00              | -127,915.78 | -127,915.78                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | -172,233.110 | 23 Aug 18 |                   |                   |              | 0.00              | -172,233.11 | -172,233.11                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | -100,260.990 | 23 Aug 18 |                   |                   |              | 0.00              | -100,260.99 | -100,260.99                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | -114,053.500 | 23 Aug 18 |                   |                   |              | 0.00              | -114,053.50 | -114,053.50                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST     | -62,615.810  | 23 Aug 18 |                   |                   |              | 0.00              | -62,615.81  | -62,615.81                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.7836 WITH NORTHERN TRUST | -49,244.140  | 23 Aug 18 |                   |                   |              | 0.00              | -49,244.14  | -49,244.14                        | 0.00          |

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Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.7836 WITH NORTHERN TRUST | -31,898.870  | 23 Aug 18 |                   |                   |              | 0.00              | -31,898.87  | -31,898.87                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 THB / USD EX.RATE 32.82 WITH NORTHERN TRUST   | -122,845.710 | 23 Aug 18 |                   |                   |              | 0.00              | -122,845.71 | -122,845.71                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST   | -967,524.330 | 23 Aug 18 |                   |                   |              | 0.00              | -967,524.33 | -967,524.33                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / INR EX.RATE 0.0142684 WITH NORTHERN     | 24,460.730   | 23 Aug 18 |                   |                   |              | 0.00              | 24,460.73   | 24,460.73                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / INR EX.RATE 0.0142684 WITH NORTHERN     | 10,653.740   | 23 Aug 18 |                   |                   |              | 0.00              | 10,653.74   | 10,653.74                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008914 WITH NORTHERN     | 124,103.360  | 23 Aug 18 |                   |                   |              | 0.00              | 124,103.36  | 124,103.36                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008916 WITH NORTHERN     | 19,199.120   | 23 Aug 18 |                   |                   |              | 0.00              | 19,199.12   | 19,199.12                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008918 WITH NORTHERN     | 13,406.130   | 23 Aug 18 |                   |                   |              | 0.00              | 13,406.13   | 13,406.13                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / KRW EX.RATE 0.0008918 WITH NORTHERN     | 1,553.750    | 23 Aug 18 |                   |                   |              | 0.00              | 1,553.75    | 1,553.75                          | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / THB EX.RATE 0.0304692 WITH NORTHERN     | 134,446.310  | 23 Aug 18 |                   |                   |              | 0.00              | 134,446.31  | 134,446.31                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / THB EX.RATE 0.0304692 WITH NORTHERN     | 315,918.690  | 23 Aug 18 |                   |                   |              | 0.00              | 315,918.69  | 315,918.69                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN     | 759,138.020  | 23 Aug 18 |                   |                   |              | 0.00              | 759,138.02  | 759,138.02                        | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG 2018 USD / TWD EX.RATE 0.0324992 WITH NORTHERN     | 447,903.800  | 23 Aug 18 |                   |                   |              | 0.00              | 447,903.80  | 447,903.80                        | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST  | -14,989.810  | 23 Feb 18 |                   |                   |              | 0.00              | -14,989.81  | -14,989.81                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST  | -26,077.550  | 23 Feb 18 |                   |                   |              | 0.00              | -26,077.55  | -26,077.55                        | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST  | -162,414.470 | 23 Feb 18 |                   |                   |              | 0.00              | -162,414.47 | -162,414.47                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 INR / USD EX.RATE 64.78 WITH NORTHERN TRUST  | -252,730.970 | 23 Feb 18 |                   |                   |              | 0.00              | -252,730.97 | -252,730.97                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 KRW / USD EX.RATE 1080.0 WITH NORTHERN TRUST | -767,314.440 | 23 Feb 18 |                   |                   |              | 0.00              | -767,314.44 | -767,314.44                       | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN    | 61,295.160   | 23 Feb 18 |                   |                   |              | 0.00              | 61,295.16   | 61,295.16                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / JPY EX.RATE 0.0093573 WITH NORTHERN    | 22,308.260   | 23 Feb 18 |                   |                   |              | 0.00              | 22,308.26   | 22,308.26                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / KRW EX.RATE 0.0009259 WITH NORTHERN    | 39,260.840   | 23 Feb 18 |                   |                   |              | 0.00              | 39,260.84   | 39,260.84                         | 0.00          |
| FX DEAL TRANSACTED ON 23 FEB 2018 USD / TWD EX.RATE 0.0341857 WITH NORTHERN    | 403,159.720  | 23 Feb 18 |                   |                   |              | 0.00              | 403,159.72  | 403,159.72                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 INR / USD EX.RATE 63.74 WITH NORTHERN TRUST  | -80,284.760  | 23 Jan 18 |                   |                   |              | 0.00              | -80,284.76  | -80,284.76                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 PKR / USD EX.RATE 110.54 WITH NORTHERN TRUST | -76,095.220  | 23 Jan 18 |                   |                   |              | 0.00              | -76,095.22  | -76,095.22                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / JPY EX.RATE 0.0090196 WITH NORTHERN    | 25,056.260   | 23 Jan 18 |                   |                   |              | 0.00              | 25,056.26   | 25,056.26                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / KRW EX.RATE 0.0009334 WITH NORTHERN    | 97,563.990   | 23 Jan 18 |                   |                   |              | 0.00              | 97,563.99   | 97,563.99                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / MYR EX.RATE 0.25444 WITH NORTHERN TRUST | 32,870.010    | 23 Jan 18 |                   |                   |              | 0.00              | 32,870.01    | 32,870.01                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JAN 2018 USD / TWD EX.RATE 0.0342994 WITH NORTHERN     | 2,592,653.130 | 23 Jan 18 |                   |                   |              | 0.00              | 2,592,653.13 | 2,592,653.13                      | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST   | -14,365.660   | 23 Jul 18 |                   |                   |              | 0.00              | -14,365.66   | -14,365.66                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST   | -199,895.410  | 23 Jul 18 |                   |                   |              | 0.00              | -199,895.41  | -199,895.41                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST   | -217,714.450  | 23 Jul 18 |                   |                   |              | 0.00              | -217,714.45  | -217,714.45                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 INR / USD EX.RATE 68.66 WITH NORTHERN TRUST   | -605,220.540  | 23 Jul 18 |                   |                   |              | 0.00              | -605,220.54  | -605,220.54                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 JPY / USD EX.RATE 110.896 WITH NORTHERN TRUST | -14,013.820   | 23 Jul 18 |                   |                   |              | 0.00              | -14,013.82   | -14,013.82                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 KRW / USD EX.RATE 1128.0 WITH NORTHERN TRUST  | -169,139.190  | 23 Jul 18 |                   |                   |              | 0.00              | -169,139.19  | -169,139.19                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 KRW / USD EX.RATE 1128.0 WITH NORTHERN TRUST  | -46,650.760   | 23 Jul 18 |                   |                   |              | 0.00              | -46,650.76   | -46,650.76                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 THB / USD EX.RATE 33.3075 WITH NORTHERN TRUST | -137,568.920  | 23 Jul 18 |                   |                   |              | 0.00              | -137,568.92  | -137,568.92                       | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 TWD / USD EX.RATE 30.625 WITH NORTHERN TRUST  | -0.330        | 23 Jul 18 |                   |                   |              | 0.00              | -0.33        | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 TWD / USD EX.RATE 30.625305 WITH NORTHERN     | -0.330        | 23 Jul 18 |                   |                   |              | 0.00              | -0.33        | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / IDR EX.RATE 0.0000691 WITH NORTHERN     | 141.160       | 23 Jul 18 |                   |                   |              | 0.00              | 141.16       | 141.16                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145486 WITH NORTHERN    | 196,663.280  | 23 Jul 18 |                   |                   |              | 0.00              | 196,663.28  | 196,663.28                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145486 WITH NORTHERN    | 177,490.660  | 23 Jul 18 |                   |                   |              | 0.00              | 177,490.66  | 177,490.66                        | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / INR EX.RATE 0.0145645 WITH NORTHERN    | 78,832.540   | 23 Jul 18 |                   |                   |              | 0.00              | 78,832.54   | 78,832.54                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326527 WITH NORTHERN    | 53,242.250   | 23 Jul 18 |                   |                   |              | 0.00              | 53,242.25   | 53,242.25                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | 57,277.080   | 23 Jul 18 |                   |                   |              | 0.00              | 57,277.08   | 57,277.08                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | 81,159.820   | 23 Jul 18 |                   |                   |              | 0.00              | 81,159.82   | 81,159.82                         | 0.00          |
| FX DEAL TRANSACTED ON 23 JUL 2018 USD / TWD EX.RATE 0.0326531 WITH NORTHERN    | 82,340.570   | 23 Jul 18 |                   |                   |              | 0.00              | 82,340.57   | 82,340.57                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / JPY EX.RATE 0.0095374 WITH NORTHERN    | 20,561.840   | 23 Mar 18 |                   |                   |              | 0.00              | 20,561.84   | 20,561.84                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / KRW EX.RATE 0.0009239 WITH NORTHERN    | 47,180.220   | 23 Mar 18 |                   |                   |              | 0.00              | 47,180.22   | 47,180.22                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAR 2018 USD / TWD EX.RATE 0.0342642 WITH NORTHERN    | 317,900.020  | 23 Mar 18 |                   |                   |              | 0.00              | 317,900.02  | 317,900.02                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 INR / USD EX.RATE 68.16 WITH NORTHERN TRUST  | -210,588.750 | 23 May 18 |                   |                   |              | 0.00              | -210,588.75 | -210,588.75                       | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 MYR / USD EX.RATE 3.978 WITH NORTHERN TRUST  | -34,835.720  | 23 May 18 |                   |                   |              | 0.00              | -34,835.72  | -34,835.72                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 PHP / USD EX.RATE 52.455 WITH NORTHERN TRUST | -24,996.000  | 23 May 18 |                   |                   |              | 0.00              | -24,996.00  | -24,996.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 TWD / USD EX.RATE 29.905 WITH NORTHERN TRUST | -87,169.470 | 23 May 18 |                   |                   |              | 0.00              | -87,169.47 | -87,169.47                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 97,585.430  | 23 May 18 |                   |                   |              | 0.00              | 97,585.43  | 97,585.43                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 99,349.320  | 23 May 18 |                   |                   |              | 0.00              | 99,349.32  | 99,349.32                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 63,244.770  | 23 May 18 |                   |                   |              | 0.00              | 63,244.77  | 63,244.77                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 134,134.290 | 23 May 18 |                   |                   |              | 0.00              | 134,134.29 | 134,134.29                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 197,065.440 | 23 May 18 |                   |                   |              | 0.00              | 197,065.44 | 197,065.44                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / IDR EX.RATE 0.0000704 WITH NORTHERN    | 159,572.860 | 23 May 18 |                   |                   |              | 0.00              | 159,572.86 | 159,572.86                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN    | 331,916.540 | 23 May 18 |                   |                   |              | 0.00              | 331,916.54 | 331,916.54                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN    | 204,156.600 | 23 May 18 |                   |                   |              | 0.00              | 204,156.60 | 204,156.60                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN    | 127,661.250 | 23 May 18 |                   |                   |              | 0.00              | 127,661.25 | 127,661.25                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146338 WITH NORTHERN    | 97,030.000  | 23 May 18 |                   |                   |              | 0.00              | 97,030.00  | 97,030.00                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / INR EX.RATE 0.0146526 WITH NORTHERN    | 3,622.870   | 23 May 18 |                   |                   |              | 0.00              | 3,622.87   | 3,622.87                          | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN    | 37,265.860  | 23 May 18 |                   |                   |              | 0.00              | 37,265.86  | 37,265.86                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN      | 294,161.660 | 23 May 18 |                   |                   |              | 0.00              | 294,161.66 | 294,161.66                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / MYR EX.RATE 0.2512752 WITH NORTHERN      | 125,520.990 | 23 May 18 |                   |                   |              | 0.00              | 125,520.99 | 125,520.99                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | 65,145.630  | 23 May 18 |                   |                   |              | 0.00              | 65,145.63  | 65,145.63                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | 113,215.470 | 23 May 18 |                   |                   |              | 0.00              | 113,215.47 | 113,215.47                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / PHP EX.RATE 0.019064 WITH NORTHERN TRUST | 11,252.680  | 23 May 18 |                   |                   |              | 0.00              | 11,252.68  | 11,252.68                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / THB EX.RATE 0.0311042 WITH NORTHERN      | 29,757.670  | 23 May 18 |                   |                   |              | 0.00              | 29,757.67  | 29,757.67                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / THB EX.RATE 0.0311429 WITH NORTHERN      | 273,856.360 | 23 May 18 |                   |                   |              | 0.00              | 273,856.36 | 273,856.36                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334113 WITH NORTHERN      | 115,717.370 | 23 May 18 |                   |                   |              | 0.00              | 115,717.37 | 115,717.37                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334113 WITH NORTHERN      | 720,000.000 | 23 May 18 |                   |                   |              | 0.00              | 720,000.00 | 720,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334392 WITH NORTHERN      | 12,392.480  | 23 May 18 |                   |                   |              | 0.00              | 12,392.48  | 12,392.48                         | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY 2018 USD / TWD EX.RATE 0.0334392 WITH NORTHERN      | 77,584.990  | 23 May 18 |                   |                   |              | 0.00              | 77,584.99  | 77,584.99                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN      | 652,852.850 | 23 Nov 18 |                   |                   |              | 0.00              | 652,852.85 | 652,852.85                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN      | 297,572.600 | 23 Nov 18 |                   |                   |              | 0.00              | 297,572.60 | 297,572.60                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN    | 310,444.650 | 23 Nov 18 |                   |                   |              | 0.00              | 310,444.65 | 310,444.65                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN    | 365,037.140 | 23 Nov 18 |                   |                   |              | 0.00              | 365,037.14 | 365,037.14                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN    | 333,066.110 | 23 Nov 18 |                   |                   |              | 0.00              | 333,066.11 | 333,066.11                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN    | 15,479.040  | 23 Nov 18 |                   |                   |              | 0.00              | 15,479.04  | 15,479.04                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN    | 12,247.170  | 23 Nov 18 |                   |                   |              | 0.00              | 12,247.17  | 12,247.17                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN    | 3,967.740   | 23 Nov 18 |                   |                   |              | 0.00              | 3,967.74   | 3,967.74                          | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / IDR EX.RATE 0.0000689 WITH NORTHERN    | 160,968.940 | 23 Nov 18 |                   |                   |              | 0.00              | 160,968.94 | 160,968.94                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / KRW EX.RATE 0.0008836 WITH NORTHERN    | 265,405.880 | 23 Nov 18 |                   |                   |              | 0.00              | 265,405.88 | 265,405.88                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / MYR EX.RATE 0.2382257 WITH NORTHERN    | 349,018.280 | 23 Nov 18 |                   |                   |              | 0.00              | 349,018.28 | 349,018.28                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / MYR EX.RATE 0.2382257 WITH NORTHERN    | 128,450.570 | 23 Nov 18 |                   |                   |              | 0.00              | 128,450.57 | 128,450.57                        | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / TWD EX.RATE 0.0323468 WITH NORTHERN    | 51,372.070  | 23 Nov 18 |                   |                   |              | 0.00              | 51,372.07  | 51,372.07                         | 0.00          |
| FX DEAL TRANSACTED ON 23 NOV 2018 USD / TWD EX.RATE 0.0323468 WITH NORTHERN    | 138,135.470 | 23 Nov 18 |                   |                   |              | 0.00              | 138,135.47 | 138,135.47                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST | -46,492.750 | 23 Oct 18 |                   |                   |              | 0.00              | -46,492.75 | -46,492.75                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST  | -482,543.020   | 23 Oct 18 |                   |                   |              | 0.00              | -482,543.02   | -482,543.02                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST  | -237,340.010   | 23 Oct 18 |                   |                   |              | 0.00              | -237,340.01   | -237,340.01                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 INR / USD EX.RATE 73.705 WITH NORTHERN TRUST  | -241,333.590   | 23 Oct 18 |                   |                   |              | 0.00              | -241,333.59   | -241,333.59                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 KRW / USD EX.RATE 1137.24 WITH NORTHERN TRUST | -382,044.760   | 23 Oct 18 |                   |                   |              | 0.00              | -382,044.76   | -382,044.76                       | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | 3,961.400      | 23 Oct 18 |                   |                   |              | 0.00              | 3,961.40      | 3,961.40                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | 25,461.700     | 23 Oct 18 |                   |                   |              | 0.00              | 25,461.70     | 25,461.70                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | 8,657.890      | 23 Oct 18 |                   |                   |              | 0.00              | 8,657.89      | 8,657.89                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / INR EX.RATE 0.0135612 WITH NORTHERN     | 1,920.110      | 23 Oct 18 |                   |                   |              | 0.00              | 1,920.11      | 1,920.11                          | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / INR EX.RATE 0.0135676 WITH NORTHERN     | 24,722.520     | 23 Oct 18 |                   |                   |              | 0.00              | 24,722.52     | 24,722.52                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / KRW EX.RATE 0.0008793 WITH NORTHERN     | 547,177.600    | 23 Oct 18 |                   |                   |              | 0.00              | 547,177.60    | 547,177.60                        | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT 2018 USD / KRW EX.RATE 0.0008793 WITH NORTHERN     | 246,435.560    | 23 Oct 18 |                   |                   |              | 0.00              | 246,435.56    | 246,435.56                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 MYR / USD EX.RATE 3.907 WITH NORTHERN TRUST   | -34,226.010    | 24 Apr 18 |                   |                   |              | 0.00              | -34,226.01    | -34,226.01                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 TWD / USD EX.RATE 29.585 WITH NORTHERN TRUST  | -2,028,054.760 | 24 Apr 18 |                   |                   |              | 0.00              | -2,028,054.76 | -2,028,054.76                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------|-----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |            |           |                   |                   |              |                   |           |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |            |           |                   |                   |              |                   |           |                                   |               |
| <b>United States dollar - USD</b>                                                |            |           |                   |                   |              |                   |           |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | 11,812.180 | 24 Apr 18 |                   |                   |              | 0.00              | 11,812.18 | 11,812.18                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | 53,952.810 | 24 Apr 18 |                   |                   |              | 0.00              | 53,952.81 | 53,952.81                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | 33,170.000 | 24 Apr 18 |                   |                   |              | 0.00              | 33,170.00 | 33,170.00                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / INR EX.RATE 0.015075 WITH NORTHERN TRUST | 30,873.900 | 24 Apr 18 |                   |                   |              | 0.00              | 30,873.90 | 30,873.90                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091929 WITH NORTHERN      | 297.110    | 24 Apr 18 |                   |                   |              | 0.00              | 297.11    | 297.11                            | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 41,808.270 | 24 Apr 18 |                   |                   |              | 0.00              | 41,808.27 | 41,808.27                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 7,688.800  | 24 Apr 18 |                   |                   |              | 0.00              | 7,688.80  | 7,688.80                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 4,376.870  | 24 Apr 18 |                   |                   |              | 0.00              | 4,376.87  | 4,376.87                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 4,052.690  | 24 Apr 18 |                   |                   |              | 0.00              | 4,052.69  | 4,052.69                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 736.760    | 24 Apr 18 |                   |                   |              | 0.00              | 736.76    | 736.76                            | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 275.020    | 24 Apr 18 |                   |                   |              | 0.00              | 275.02    | 275.02                            | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 93,225.310 | 24 Apr 18 |                   |                   |              | 0.00              | 93,225.31 | 93,225.31                         | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN      | 12,462.750 | 24 Apr 18 |                   |                   |              | 0.00              | 12,462.75 | 12,462.75                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | 7,356.060    | 24 Apr 18 |                   |                   |              | 0.00              | 7,356.06    | 7,356.06                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / KRW EX.RATE 0.0009279 WITH NORTHERN     | 3,309.290    | 24 Apr 18 |                   |                   |              | 0.00              | 3,309.29    | 3,309.29                          | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN     | 136,084.160  | 24 Apr 18 |                   |                   |              | 0.00              | 136,084.16  | 136,084.16                        | 0.00          |
| FX DEAL TRANSACTED ON 24 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN     | 482,848.440  | 24 Apr 18 |                   |                   |              | 0.00              | 482,848.44  | 482,848.44                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 IDR / USD EX.RATE 14655.0 WITH NORTHERN TRUST | -136,295.890 | 24 Aug 18 |                   |                   |              | 0.00              | -136,295.89 | -136,295.89                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 IDR / USD EX.RATE 14655.0 WITH NORTHERN TRUST | -23,107.110  | 24 Aug 18 |                   |                   |              | 0.00              | -23,107.11  | -23,107.11                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 IDR / USD EX.RATE 14665.0 WITH NORTHERN TRUST | -30,466.880  | 24 Aug 18 |                   |                   |              | 0.00              | -30,466.88  | -30,466.88                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -25,385.420  | 24 Aug 18 |                   |                   |              | 0.00              | -25,385.42  | -25,385.42                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -19,468.490  | 24 Aug 18 |                   |                   |              | 0.00              | -19,468.49  | -19,468.49                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -38,512.820  | 24 Aug 18 |                   |                   |              | 0.00              | -38,512.82  | -38,512.82                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -47,425.270  | 24 Aug 18 |                   |                   |              | 0.00              | -47,425.27  | -47,425.27                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -33,324.490  | 24 Aug 18 |                   |                   |              | 0.00              | -33,324.49  | -33,324.49                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -28,925.760  | 24 Aug 18 |                   |                   |              | 0.00              | -28,925.76  | -28,925.76                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -32,967.420  | 24 Aug 18 |                   |                   |              | 0.00              | -32,967.42  | -32,967.42                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -78,511.200  | 24 Aug 18 |                   |                   |              | 0.00              | -78,511.20  | -78,511.20                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.0275 WITH NORTHERN TRUST | -30,387.820  | 24 Aug 18 |                   |                   |              | 0.00              | -30,387.82  | -30,387.82                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 INR / USD EX.RATE 70.1575 WITH NORTHERN TRUST | -18,270.930  | 24 Aug 18 |                   |                   |              | 0.00              | -18,270.93  | -18,270.93                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 KRW / USD EX.RATE 1118.71 WITH NORTHERN TRUST | -101,682.150 | 24 Aug 18 |                   |                   |              | 0.00              | -101,682.15 | -101,682.15                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 KRW / USD EX.RATE 1118.71 WITH NORTHERN TRUST | -163,639.400 | 24 Aug 18 |                   |                   |              | 0.00              | -163,639.40 | -163,639.40                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | -38,450.820  | 24 Aug 18 |                   |                   |              | 0.00              | -38,450.82  | -38,450.82                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | -111,584.340 | 24 Aug 18 |                   |                   |              | 0.00              | -111,584.34 | -111,584.34                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | -17,369.600  | 24 Aug 18 |                   |                   |              | 0.00              | -17,369.60  | -17,369.60                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | -26,757.950  | 24 Aug 18 |                   |                   |              | 0.00              | -26,757.95  | -26,757.95                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 MYR / USD EX.RATE 4.1065 WITH NORTHERN TRUST  | -153,269.780 | 24 Aug 18 |                   |                   |              | 0.00              | -153,269.78 | -153,269.78                       | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 PHP / USD EX.RATE 53.45 WITH NORTHERN TRUST   | -37,776.200  | 24 Aug 18 |                   |                   |              | 0.00              | -37,776.20  | -37,776.20                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 THB / USD EX.RATE 32.833575 WITH NORTHERN     | -123,362.970 | 24 Aug 18 |                   |                   |              | 0.00              | -123,362.97 | -123,362.97                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 AUG 2018 THB / USD EX.RATE 32.8865 WITH NORTHERN TRUST  | -89,381.830    | 24 Aug 18 |                   |                   |              | 0.00              | -89,381.83    | -89,381.83                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 TWD / USD EX.RATE 30.835 WITH NORTHERN TRUST   | -1,087,911.270 | 24 Aug 18 |                   |                   |              | 0.00              | -1,087,911.27 | -1,087,911.27                     | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / IDR EX.RATE 0.0000683 WITH NORTHERN      | 2,678.820      | 24 Aug 18 |                   |                   |              | 0.00              | 2,678.82      | 2,678.82                          | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / INR EX.RATE 0.0142536 WITH NORTHERN      | 485,085.720    | 24 Aug 18 |                   |                   |              | 0.00              | 485,085.72    | 485,085.72                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / PKR EX.RATE 0.0080386 WITH NORTHERN      | 11,489.020     | 24 Aug 18 |                   |                   |              | 0.00              | 11,489.02     | 11,489.02                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / THB EX.RATE 0.0304076 WITH NORTHERN      | 134,435.390    | 24 Aug 18 |                   |                   |              | 0.00              | 134,435.39    | 134,435.39                        | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / THB EX.RATE 0.0304076 WITH NORTHERN      | 57,270.680     | 24 Aug 18 |                   |                   |              | 0.00              | 57,270.68     | 57,270.68                         | 0.00          |
| FX DEAL TRANSACTED ON 24 AUG 2018 USD / TWD EX.RATE 0.0324055 WITH NORTHERN      | 169,221.300    | 24 Aug 18 |                   |                   |              | 0.00              | 169,221.30    | 169,221.30                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 JPY / USD EX.RATE 111.0588 WITH NORTHERN TRUST | -1,095.230     | 24 Dec 18 |                   |                   |              | 0.00              | -1,095.23     | -1,095.23                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 KRW / USD EX.RATE 1125.12 WITH NORTHERN TRUST  | -446,598.170   | 24 Dec 18 |                   |                   |              | 0.00              | -446,598.17   | -446,598.17                       | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / INR EX.RATE 0.0142339 WITH NORTHERN      | 136,449.880    | 24 Dec 18 |                   |                   |              | 0.00              | 136,449.88    | 136,449.88                        | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / INR EX.RATE 0.0142339 WITH NORTHERN      | 23,477.910     | 24 Dec 18 |                   |                   |              | 0.00              | 23,477.91     | 23,477.91                         | 0.00          |
| FX DEAL TRANSACTED ON 24 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN      | 102,936.110    | 24 Dec 18 |                   |                   |              | 0.00              | 102,936.11    | 102,936.11                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JAN 2018 IDR / USD EX.RATE 13320.0 WITH NORTHERN TRUST | -60,614.300  | 24 Jan 18 |                   |                   |              | 0.00              | -60,614.30  | -60,614.30                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 INR / USD EX.RATE 63.59 WITH NORTHERN TRUST   | -132,533.230 | 24 Jan 18 |                   |                   |              | 0.00              | -132,533.23 | -132,533.23                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.94 WITH NORTHERN TRUST  | -251,855.080 | 24 Jan 18 |                   |                   |              | 0.00              | -251,855.08 | -251,855.08                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 KRW / USD EX.RATE 1068.92 WITH NORTHERN TRUST | -52,331.620  | 24 Jan 18 |                   |                   |              | 0.00              | -52,331.62  | -52,331.62                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST  | -91,656.790  | 24 Jan 18 |                   |                   |              | 0.00              | -91,656.79  | -91,656.79                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JAN 2018 USD / KRW EX.RATE 0.0009345 WITH NORTHERN     | 52,324.010   | 24 Jan 18 |                   |                   |              | 0.00              | 52,324.01   | 52,324.01                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST  | -244,847.770 | 24 Jul 18 |                   |                   |              | 0.00              | -244,847.77 | -244,847.77                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST  | -276,480.340 | 24 Jul 18 |                   |                   |              | 0.00              | -276,480.34 | -276,480.34                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 68.915 WITH NORTHERN TRUST  | -996,973.740 | 24 Jul 18 |                   |                   |              | 0.00              | -996,973.74 | -996,973.74                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 INR / USD EX.RATE 69.04 WITH NORTHERN TRUST   | -32,809.340  | 24 Jul 18 |                   |                   |              | 0.00              | -32,809.34  | -32,809.34                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 JPY / USD EX.RATE 111.307 WITH NORTHERN TRUST | -55,680.890  | 24 Jul 18 |                   |                   |              | 0.00              | -55,680.89  | -55,680.89                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 KRW / USD EX.RATE 1134.4 WITH NORTHERN TRUST  | -149,240.570 | 24 Jul 18 |                   |                   |              | 0.00              | -149,240.57 | -149,240.57                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 KRW / USD EX.RATE 1134.4 WITH NORTHERN TRUST  | -96,408.940  | 24 Jul 18 |                   |                   |              | 0.00              | -96,408.94  | -96,408.94                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 PKR / USD EX.RATE 128.23 WITH NORTHERN TRUST | -240,484.730 | 24 Jul 18 |                   |                   |              | 0.00              | -240,484.73 | -240,484.73                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 THB / USD EX.RATE 33.44 WITH NORTHERN TRUST  | -223,247.530 | 24 Jul 18 |                   |                   |              | 0.00              | -223,247.53 | -223,247.53                       | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 TWD / USD EX.RATE 30.694 WITH NORTHERN TRUST | -0.330       | 24 Jul 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000687 WITH NORTHERN    | 433.390      | 24 Jul 18 |                   |                   |              | 0.00              | 433.39      | 433.39                            | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN    | 3,987.950    | 24 Jul 18 |                   |                   |              | 0.00              | 3,987.95    | 3,987.95                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN    | 59,057.180   | 24 Jul 18 |                   |                   |              | 0.00              | 59,057.18   | 59,057.18                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0144844 WITH NORTHERN    | 168,844.970  | 24 Jul 18 |                   |                   |              | 0.00              | 168,844.97  | 168,844.97                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN    | 5,348.810    | 24 Jul 18 |                   |                   |              | 0.00              | 5,348.81    | 5,348.81                          | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN    | 52,677.150   | 24 Jul 18 |                   |                   |              | 0.00              | 52,677.15   | 52,677.15                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / INR EX.RATE 0.0145106 WITH NORTHERN    | 688,046.040  | 24 Jul 18 |                   |                   |              | 0.00              | 688,046.04  | 688,046.04                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / KRW EX.RATE 0.0008807 WITH NORTHERN    | 111,730.860  | 24 Jul 18 |                   |                   |              | 0.00              | 111,730.86  | 111,730.86                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / KRW EX.RATE 0.0008807 WITH NORTHERN    | 207,839.130  | 24 Jul 18 |                   |                   |              | 0.00              | 207,839.13  | 207,839.13                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / PHP EX.RATE 0.0186933 WITH NORTHERN    | 1,642.040    | 24 Jul 18 |                   |                   |              | 0.00              | 1,642.04    | 1,642.04                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN    | 56,905.580   | 24 Jul 18 |                   |                   |              | 0.00              | 56,905.58   | 56,905.58                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN    | 59,125.990   | 24 Jul 18 |                   |                   |              | 0.00              | 59,125.99   | 59,125.99                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN    | 72,163.810   | 24 Jul 18 |                   |                   |              | 0.00              | 72,163.81   | 72,163.81                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN    | 16,091.320   | 24 Jul 18 |                   |                   |              | 0.00              | 16,091.32   | 16,091.32                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL 2018 USD / TWD EX.RATE 0.0325797 WITH NORTHERN    | 10,114.420   | 24 Jul 18 |                   |                   |              | 0.00              | 10,114.42   | 10,114.42                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 CNH / USD EX.RATE 6.3788 WITH NORTHERN TRUST | -133,754.450 | 24 May 18 |                   |                   |              | 0.00              | -133,754.45 | -133,754.45                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST | -27,280.400  | 24 May 18 |                   |                   |              | 0.00              | -27,280.40  | -27,280.40                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST | -44,296.580  | 24 May 18 |                   |                   |              | 0.00              | -44,296.58  | -44,296.58                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 MYR / USD EX.RATE 3.9839 WITH NORTHERN TRUST | -253,578.650 | 24 May 18 |                   |                   |              | 0.00              | -253,578.65 | -253,578.65                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 PHP / USD EX.RATE 52.485 WITH NORTHERN TRUST | -37,744.760  | 24 May 18 |                   |                   |              | 0.00              | -37,744.76  | -37,744.76                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 PHP / USD EX.RATE 52.485 WITH NORTHERN TRUST | -3,274.060   | 24 May 18 |                   |                   |              | 0.00              | -3,274.06   | -3,274.06                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / CNH EX.RATE 0.1567693 WITH NORTHERN    | 322,868.670  | 24 May 18 |                   |                   |              | 0.00              | 322,868.67  | 322,868.67                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / IDR EX.RATE 0.0000706 WITH NORTHERN    | 55,595.280   | 24 May 18 |                   |                   |              | 0.00              | 55,595.28   | 55,595.28                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | 9,712.330    | 24 May 18 |                   |                   |              | 0.00              | 9,712.33    | 9,712.33                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | 106,450.980  | 24 May 18 |                   |                   |              | 0.00              | 106,450.98  | 106,450.98                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / INR EX.RATE 0.014621 WITH NORTHERN TRUST | 5,701.540    | 24 May 18 |                   |                   |              | 0.00              | 5,701.54    | 5,701.54                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / JPY EX.RATE 0.0091365 WITH NORTHERN      | 27,025.810   | 24 May 18 |                   |                   |              | 0.00              | 27,025.81   | 27,025.81                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / MYR EX.RATE 0.25079 WITH NORTHERN TRUST  | 60,152.850   | 24 May 18 |                   |                   |              | 0.00              | 60,152.85   | 60,152.85                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / PHP EX.RATE 0.0190277 WITH NORTHERN      | 48,355.320   | 24 May 18 |                   |                   |              | 0.00              | 48,355.32   | 48,355.32                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / THB EX.RATE 0.0311488 WITH NORTHERN      | 10,128.000   | 24 May 18 |                   |                   |              | 0.00              | 10,128.00   | 10,128.00                         | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / THB EX.RATE 0.0311488 WITH NORTHERN      | 2,177.450    | 24 May 18 |                   |                   |              | 0.00              | 2,177.45    | 2,177.45                          | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY 2018 USD / TWD EX.RATE 0.0334057 WITH NORTHERN      | 17,699.150   | 24 May 18 |                   |                   |              | 0.00              | 17,699.15   | 17,699.15                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 INR / USD EX.RATE 73.215 WITH NORTHERN TRUST   | -45,025.440  | 24 Oct 18 |                   |                   |              | 0.00              | -45,025.44  | -45,025.44                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 JPY / USD EX.RATE 112.508 WITH NORTHERN TRUST  | -32,010.440  | 24 Oct 18 |                   |                   |              | 0.00              | -32,010.44  | -32,010.44                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 KRW / USD EX.RATE 1129.04 WITH NORTHERN TRUST  | -198,991.420 | 24 Oct 18 |                   |                   |              | 0.00              | -198,991.42 | -198,991.42                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 KRW / USD EX.RATE 1129.04 WITH NORTHERN TRUST  | -154,283.090 | 24 Oct 18 |                   |                   |              | 0.00              | -154,283.09 | -154,283.09                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / IDR EX.RATE 0.0000659 WITH NORTHERN     | 5,570.950     | 24 Oct 18 |                   |                   |              | 0.00              | 5,570.95     | 5,570.95                          | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / INR EX.RATE 0.0136388 WITH NORTHERN     | 1,387,093.300 | 24 Oct 18 |                   |                   |              | 0.00              | 1,387,093.30 | 1,387,093.30                      | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / TWD EX.RATE 0.0322831 WITH NORTHERN     | 20,345.270    | 24 Oct 18 |                   |                   |              | 0.00              | 20,345.27    | 20,345.27                         | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT 2018 USD / TWD EX.RATE 0.0322831 WITH NORTHERN     | 24,612.410    | 24 Oct 18 |                   |                   |              | 0.00              | 24,612.41    | 24,612.41                         | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 IDR / USD EX.RATE 14870.0 WITH NORTHERN TRUST | -105,808.900  | 24 Sep 18 |                   |                   |              | 0.00              | -105,808.90  | -105,808.90                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST  | -264,464.520  | 24 Sep 18 |                   |                   |              | 0.00              | -264,464.52  | -264,464.52                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST  | -377,021.490  | 24 Sep 18 |                   |                   |              | 0.00              | -377,021.49  | -377,021.49                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST  | -39,978.960   | 24 Sep 18 |                   |                   |              | 0.00              | -39,978.96   | -39,978.96                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 INR / USD EX.RATE 72.496 WITH NORTHERN TRUST  | -184,289.430  | 24 Sep 18 |                   |                   |              | 0.00              | -184,289.43  | -184,289.43                       | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 THB / USD EX.RATE 32.47 WITH NORTHERN TRUST   | -40,078.160   | 24 Sep 18 |                   |                   |              | 0.00              | -40,078.16   | -40,078.16                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / INR EX.RATE 0.0137518 WITH NORTHERN     | 140,623.960   | 24 Sep 18 |                   |                   |              | 0.00              | 140,623.96   | 140,623.96                        | 0.00          |
| FX DEAL TRANSACTED ON 24 SEP 2018 USD / PKR EX.RATE 0.0080405 WITH NORTHERN     | 14,807.280    | 24 Sep 18 |                   |                   |              | 0.00              | 14,807.28    | 14,807.28                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 INR / USD EX.RATE 66.645 WITH NORTHERN TRUST  | -324,969.290  | 25 Apr 18 |                   |                   |              | 0.00              | -324,969.29  | -324,969.29                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 INR / USD EX.RATE 66.645 WITH NORTHERN TRUST   | -972,475.250 | 25 Apr 18 |                   |                   |              | 0.00              | -972,475.25 | -972,475.25                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST  | -235,876.010 | 25 Apr 18 |                   |                   |              | 0.00              | -235,876.01 | -235,876.01                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST  | -159,506.750 | 25 Apr 18 |                   |                   |              | 0.00              | -159,506.75 | -159,506.75                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST  | -373,918.850 | 25 Apr 18 |                   |                   |              | 0.00              | -373,918.85 | -373,918.85                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST  | -390,974.670 | 25 Apr 18 |                   |                   |              | 0.00              | -390,974.67 | -390,974.67                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 KRW / USD EX.RATE 1080.72 WITH NORTHERN TRUST  | -233,965.410 | 25 Apr 18 |                   |                   |              | 0.00              | -233,965.41 | -233,965.41                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 MYR / USD EX.RATE 3.908 WITH NORTHERN TRUST    | -51,559.980  | 25 Apr 18 |                   |                   |              | 0.00              | -51,559.98  | -51,559.98                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 PKR / USD EX.RATE 115.57 WITH NORTHERN TRUST   | -694,511.690 | 25 Apr 18 |                   |                   |              | 0.00              | -694,511.69 | -694,511.69                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST    | -238,472.890 | 25 Apr 18 |                   |                   |              | 0.00              | -238,472.89 | -238,472.89                       | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | 4,807.200    | 25 Apr 18 |                   |                   |              | 0.00              | 4,807.20    | 4,807.20                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | 3,029.080    | 25 Apr 18 |                   |                   |              | 0.00              | 3,029.08    | 3,029.08                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / INR EX.RATE 0.0149891 WITH NORTHERN      | 13,654.020   | 25 Apr 18 |                   |                   |              | 0.00              | 13,654.02   | 13,654.02                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN      | 779,697.490  | 25 Apr 18 |                   |                   |              | 0.00              | 779,697.49  | 779,697.49                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                           |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN | 191,076.090 | 25 Apr 18 |                   |                   |              | 0.00              | 191,076.09 | 191,076.09                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN | 24,242.290  | 25 Apr 18 |                   |                   |              | 0.00              | 24,242.29  | 24,242.29                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009253 WITH NORTHERN | 107,580.460 | 25 Apr 18 |                   |                   |              | 0.00              | 107,580.46 | 107,580.46                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009265 WITH NORTHERN | 32,987.040  | 25 Apr 18 |                   |                   |              | 0.00              | 32,987.04  | 32,987.04                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 12,935.510  | 25 Apr 18 |                   |                   |              | 0.00              | 12,935.51  | 12,935.51                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 75,069.590  | 25 Apr 18 |                   |                   |              | 0.00              | 75,069.59  | 75,069.59                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 97,226.630  | 25 Apr 18 |                   |                   |              | 0.00              | 97,226.63  | 97,226.63                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 82,128.750  | 25 Apr 18 |                   |                   |              | 0.00              | 82,128.75  | 82,128.75                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 30,320.160  | 25 Apr 18 |                   |                   |              | 0.00              | 30,320.16  | 30,320.16                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 5,678.570   | 25 Apr 18 |                   |                   |              | 0.00              | 5,678.57   | 5,678.57                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 6,134.180   | 25 Apr 18 |                   |                   |              | 0.00              | 6,134.18   | 6,134.18                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 24,007.340  | 25 Apr 18 |                   |                   |              | 0.00              | 24,007.34  | 24,007.34                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN | 14,758.950  | 25 Apr 18 |                   |                   |              | 0.00              | 14,758.95  | 14,758.95                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / KRW EX.RATE 0.0009272 WITH NORTHERN    | 80,978.140  | 25 Apr 18 |                   |                   |              | 0.00              | 80,978.14  | 80,978.14                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN    | 844,579.550 | 25 Apr 18 |                   |                   |              | 0.00              | 844,579.55 | 844,579.55                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN    | 328,965.870 | 25 Apr 18 |                   |                   |              | 0.00              | 328,965.87 | 328,965.87                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN    | 205,737.790 | 25 Apr 18 |                   |                   |              | 0.00              | 205,737.79 | 205,737.79                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN    | 2,507.190   | 25 Apr 18 |                   |                   |              | 0.00              | 2,507.19   | 2,507.19                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN    | 1,160.740   | 25 Apr 18 |                   |                   |              | 0.00              | 1,160.74   | 1,160.74                          | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN    | 32,863.010  | 25 Apr 18 |                   |                   |              | 0.00              | 32,863.01  | 32,863.01                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN    | 42,827.910  | 25 Apr 18 |                   |                   |              | 0.00              | 42,827.91  | 42,827.91                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN    | 39,536.150  | 25 Apr 18 |                   |                   |              | 0.00              | 39,536.15  | 39,536.15                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR 2018 USD / TWD EX.RATE 0.0337496 WITH NORTHERN    | 50,340.530  | 25 Apr 18 |                   |                   |              | 0.00              | 50,340.53  | 50,340.53                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 INR / USD EX.RATE 63.425 WITH NORTHERN TRUST | -85,111.090 | 25 Jan 18 |                   |                   |              | 0.00              | -85,111.09 | -85,111.09                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST | -78,759.310 | 25 Jan 18 |                   |                   |              | 0.00              | -78,759.31 | -78,759.31                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / JPY EX.RATE 0.0091659 WITH NORTHERN    | 16,902.880  | 25 Jan 18 |                   |                   |              | 0.00              | 16,902.88  | 16,902.88                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | 229,943.400  | 25 Jan 18 |                   |                   |              | 0.00              | 229,943.40  | 229,943.40                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | 279,816.500  | 25 Jan 18 |                   |                   |              | 0.00              | 279,816.50  | 279,816.50                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / KRW EX.RATE 0.000942 WITH NORTHERN TRUST | 122,795.160  | 25 Jan 18 |                   |                   |              | 0.00              | 122,795.16  | 122,795.16                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / MYR EX.RATE 0.2561213 WITH NORTHERN      | 22,243.750   | 25 Jan 18 |                   |                   |              | 0.00              | 22,243.75   | 22,243.75                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JAN 2018 USD / TWD EX.RATE 0.0343407 WITH NORTHERN      | 100,991.930  | 25 Jan 18 |                   |                   |              | 0.00              | 100,991.93  | 100,991.93                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.725 WITH NORTHERN TRUST   | -130,628.610 | 25 Jul 18 |                   |                   |              | 0.00              | -130,628.61 | -130,628.61                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.76 WITH NORTHERN TRUST    | -185,139.410 | 25 Jul 18 |                   |                   |              | 0.00              | -185,139.41 | -185,139.41                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.76 WITH NORTHERN TRUST    | -130,538.670 | 25 Jul 18 |                   |                   |              | 0.00              | -130,538.67 | -130,538.67                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 INR / USD EX.RATE 68.815 WITH NORTHERN TRUST   | -42,628.560  | 25 Jul 18 |                   |                   |              | 0.00              | -42,628.56  | -42,628.56                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | -733,436.390 | 25 Jul 18 |                   |                   |              | 0.00              | -733,436.39 | -733,436.39                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | -115,007.470 | 25 Jul 18 |                   |                   |              | 0.00              | -115,007.47 | -115,007.47                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 KRW / USD EX.RATE 1125.0 WITH NORTHERN TRUST   | -41,926.300  | 25 Jul 18 |                   |                   |              | 0.00              | -41,926.30  | -41,926.30                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 397.710      | 25 Jul 18 |                   |                   |              | 0.00              | 397.71      | 397.71                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                             | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                             |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                           |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145266 WITH NORTHERN | 217,719.940   | 25 Jul 18 |                   |                   |              | 0.00              | 217,719.94   | 217,719.94                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145307 WITH NORTHERN | 7,850.710     | 25 Jul 18 |                   |                   |              | 0.00              | 7,850.71     | 7,850.71                          | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN | 197,598.710   | 25 Jul 18 |                   |                   |              | 0.00              | 197,598.71   | 197,598.71                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN | 15,897.260    | 25 Jul 18 |                   |                   |              | 0.00              | 15,897.26    | 15,897.26                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145317 WITH NORTHERN | 251.040       | 25 Jul 18 |                   |                   |              | 0.00              | 251.04       | 251.04                            | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145433 WITH NORTHERN | 34,006.980    | 25 Jul 18 |                   |                   |              | 0.00              | 34,006.98    | 34,006.98                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / INR EX.RATE 0.0145507 WITH NORTHERN | 130,605.150   | 25 Jul 18 |                   |                   |              | 0.00              | 130,605.15   | 130,605.15                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / JPY EX.RATE 0.0089842 WITH NORTHERN | 143,852.710   | 25 Jul 18 |                   |                   |              | 0.00              | 143,852.71   | 143,852.71                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / KRW EX.RATE 0.0008867 WITH NORTHERN | 226,463.940   | 25 Jul 18 |                   |                   |              | 0.00              | 226,463.94   | 226,463.94                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / KRW EX.RATE 0.0008867 WITH NORTHERN | 78,730.920    | 25 Jul 18 |                   |                   |              | 0.00              | 78,730.92    | 78,730.92                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN | 2,162,026.060 | 25 Jul 18 |                   |                   |              | 0.00              | 2,162,026.06 | 2,162,026.06                      | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN | 599,917.720   | 25 Jul 18 |                   |                   |              | 0.00              | 599,917.72   | 599,917.72                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN | 198,141.160   | 25 Jul 18 |                   |                   |              | 0.00              | 198,141.16   | 198,141.16                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN     | 141,956.050  | 25 Jul 18 |                   |                   |              | 0.00              | 141,956.05  | 141,956.05                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL 2018 USD / TWD EX.RATE 0.0326009 WITH NORTHERN     | 89,820.140   | 25 Jul 18 |                   |                   |              | 0.00              | 89,820.14   | 89,820.14                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 IDR / USD EX.RATE 14133.0 WITH NORTHERN TRUST | -142,629.250 | 25 Jun 18 |                   |                   |              | 0.00              | -142,629.25 | -142,629.25                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 IDR / USD EX.RATE 14133.0 WITH NORTHERN TRUST | -68,000.270  | 25 Jun 18 |                   |                   |              | 0.00              | -68,000.27  | -68,000.27                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1 WITH NORTHERN TRUST    | -163,743.170 | 25 Jun 18 |                   |                   |              | 0.00              | -163,743.17 | -163,743.17                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.1 WITH NORTHERN TRUST    | -110,426.270 | 25 Jun 18 |                   |                   |              | 0.00              | -110,426.27 | -110,426.27                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 INR / USD EX.RATE 68.165 WITH NORTHERN TRUST  | -24,603.490  | 25 Jun 18 |                   |                   |              | 0.00              | -24,603.49  | -24,603.49                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | -249,938.130 | 25 Jun 18 |                   |                   |              | 0.00              | -249,938.13 | -249,938.13                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | -671,525.000 | 25 Jun 18 |                   |                   |              | 0.00              | -671,525.00 | -671,525.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | -176,887.730 | 25 Jun 18 |                   |                   |              | 0.00              | -176,887.73 | -176,887.73                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | -115,364.290 | 25 Jun 18 |                   |                   |              | 0.00              | -115,364.29 | -115,364.29                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 KRW / USD EX.RATE 1116.1 WITH NORTHERN TRUST  | -114,990.900 | 25 Jun 18 |                   |                   |              | 0.00              | -114,990.90 | -114,990.90                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 PKR / USD EX.RATE 121.65 WITH NORTHERN TRUST  | -38,269.860  | 25 Jun 18 |                   |                   |              | 0.00              | -38,269.86  | -38,269.86                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN 2018 THB / USD EX.RATE 32.94 WITH NORTHERN TRUST  | -124,337.130 | 25 Jun 18 |                   |                   |              | 0.00              | -124,337.13 | -124,337.13                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.354 WITH NORTHERN TRUST | -292,190.880 | 25 Jun 18 |                   |                   |              | 0.00              | -292,190.88 | -292,190.88                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 TWD / USD EX.RATE 30.354 WITH NORTHERN TRUST | -239,467.940 | 25 Jun 18 |                   |                   |              | 0.00              | -239,467.94 | -239,467.94                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / IDR EX.RATE 0.0000708 WITH NORTHERN    | 1,288.550    | 25 Jun 18 |                   |                   |              | 0.00              | 1,288.55    | 1,288.55                          | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146703 WITH NORTHERN    | 114,947.110  | 25 Jun 18 |                   |                   |              | 0.00              | 114,947.11  | 114,947.11                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / INR EX.RATE 0.0146703 WITH NORTHERN    | 7,704.420    | 25 Jun 18 |                   |                   |              | 0.00              | 7,704.42    | 7,704.42                          | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / JPY EX.RATE 0.0091321 WITH NORTHERN    | 28,705.170   | 25 Jun 18 |                   |                   |              | 0.00              | 28,705.17   | 28,705.17                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN 2018 USD / TWD EX.RATE 0.0329446 WITH NORTHERN    | 41,063.710   | 25 Jun 18 |                   |                   |              | 0.00              | 41,063.71   | 41,063.71                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 CNH / USD EX.RATE 6.379 WITH NORTHERN TRUST  | -60,176.180  | 25 May 18 |                   |                   |              | 0.00              | -60,176.18  | -60,176.18                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 MYR / USD EX.RATE 3.981 WITH NORTHERN TRUST  | -404,559.000 | 25 May 18 |                   |                   |              | 0.00              | -404,559.00 | -404,559.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 TWD / USD EX.RATE 29.94 WITH NORTHERN TRUST  | -161,004.110 | 25 May 18 |                   |                   |              | 0.00              | -161,004.11 | -161,004.11                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / INR EX.RATE 0.0146499 WITH NORTHERN    | 172,467.430  | 25 May 18 |                   |                   |              | 0.00              | 172,467.43  | 172,467.43                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / INR EX.RATE 0.0146499 WITH NORTHERN    | 715.480      | 25 May 18 |                   |                   |              | 0.00              | 715.48      | 715.48                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.0091253 WITH NORTHERN     | 142,355.250  | 25 May 18 |                   |                   |              | 0.00              | 142,355.25  | 142,355.25                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / KRW EX.RATE 0.0009277 WITH NORTHERN     | 19,921.980   | 25 May 18 |                   |                   |              | 0.00              | 19,921.98   | 19,921.98                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / MYR EX.RATE 0.2508655 WITH NORTHERN     | 67,295.620   | 25 May 18 |                   |                   |              | 0.00              | 67,295.62   | 67,295.62                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / THB EX.RATE 0.0313185 WITH NORTHERN     | 46,567.180   | 25 May 18 |                   |                   |              | 0.00              | 46,567.18   | 46,567.18                         | 0.00          |
| FX DEAL TRANSACTED ON 25 MAY 2018 USD / TWD EX.RATE 0.0334359 WITH NORTHERN     | 42,555.140   | 25 May 18 |                   |                   |              | 0.00              | 42,555.14   | 42,555.14                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 INR / USD EX.RATE 73.217 WITH NORTHERN TRUST  | -67,956.110  | 25 Oct 18 |                   |                   |              | 0.00              | -67,956.11  | -67,956.11                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 INR / USD EX.RATE 73.3 WITH NORTHERN TRUST    | -251,734.890 | 25 Oct 18 |                   |                   |              | 0.00              | -251,734.89 | -251,734.89                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 KRW / USD EX.RATE 1138.54 WITH NORTHERN TRUST | -170,775.890 | 25 Oct 18 |                   |                   |              | 0.00              | -170,775.89 | -170,775.89                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 THB / USD EX.RATE 32.9053 WITH NORTHERN TRUST | -465,375.630 | 25 Oct 18 |                   |                   |              | 0.00              | -465,375.63 | -465,375.63                       | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / IDR EX.RATE 0.0000658 WITH NORTHERN     | 2,675.600    | 25 Oct 18 |                   |                   |              | 0.00              | 2,675.60    | 2,675.60                          | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN     | 80,042.980   | 25 Oct 18 |                   |                   |              | 0.00              | 80,042.98   | 80,042.98                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN     | 402,357.140  | 25 Oct 18 |                   |                   |              | 0.00              | 402,357.14  | 402,357.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN     | 188,651.360  | 25 Oct 18 |                   |                   |              | 0.00              | 188,651.36  | 188,651.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | 98,677.790   | 25 Oct 18 |                   |                   |              | 0.00              | 98,677.79   | 98,677.79                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | 236,358.430  | 25 Oct 18 |                   |                   |              | 0.00              | 236,358.43  | 236,358.43                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | 529,630.140  | 25 Oct 18 |                   |                   |              | 0.00              | 529,630.14  | 529,630.14                        | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / INR EX.RATE 0.0136426 WITH NORTHERN    | 65,794.970   | 25 Oct 18 |                   |                   |              | 0.00              | 65,794.97   | 65,794.97                         | 0.00          |
| FX DEAL TRANSACTED ON 25 OCT 2018 USD / KRW EX.RATE 0.0008777 WITH NORTHERN    | 555,860.950  | 25 Oct 18 |                   |                   |              | 0.00              | 555,860.95  | 555,860.95                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -204,198.310 | 25 Sep 18 |                   |                   |              | 0.00              | -204,198.31 | -204,198.31                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -38,446.300  | 25 Sep 18 |                   |                   |              | 0.00              | -38,446.30  | -38,446.30                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -88,581.410  | 25 Sep 18 |                   |                   |              | 0.00              | -88,581.41  | -88,581.41                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -70,311.310  | 25 Sep 18 |                   |                   |              | 0.00              | -70,311.31  | -70,311.31                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -163,504.750 | 25 Sep 18 |                   |                   |              | 0.00              | -163,504.75 | -163,504.75                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -122,001.270 | 25 Sep 18 |                   |                   |              | 0.00              | -122,001.27 | -122,001.27                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -12,548.370  | 25 Sep 18 |                   |                   |              | 0.00              | -12,548.37  | -12,548.37                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST | -48,291.380  | 25 Sep 18 |                   |                   |              | 0.00              | -48,291.38  | -48,291.38                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST  | -45,042.610  | 25 Sep 18 |                   |                   |              | 0.00              | -45,042.61  | -45,042.61                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST  | -216,782.240 | 25 Sep 18 |                   |                   |              | 0.00              | -216,782.24 | -216,782.24                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 INR / USD EX.RATE 72.708 WITH NORTHERN TRUST  | -51,946.380  | 25 Sep 18 |                   |                   |              | 0.00              | -51,946.38  | -51,946.38                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 JPY / USD EX.RATE 112.833 WITH NORTHERN TRUST | -25,002.910  | 25 Sep 18 |                   |                   |              | 0.00              | -25,002.91  | -25,002.91                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 THB / USD EX.RATE 32.435 WITH NORTHERN TRUST  | -120,445.100 | 25 Sep 18 |                   |                   |              | 0.00              | -120,445.10 | -120,445.10                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 TWD / USD EX.RATE 30.689 WITH NORTHERN TRUST  | -0.330       | 25 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 TWD / USD EX.RATE 30.689 WITH NORTHERN TRUST  | -0.330       | 25 Sep 18 |                   |                   |              | 0.00              | -0.33       | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN     | 190,457.960  | 25 Sep 18 |                   |                   |              | 0.00              | 190,457.96  | 190,457.96                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN     | 13,621.230   | 25 Sep 18 |                   |                   |              | 0.00              | 13,621.23   | 13,621.23                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137282 WITH NORTHERN     | 18,392.120   | 25 Sep 18 |                   |                   |              | 0.00              | 18,392.12   | 18,392.12                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / INR EX.RATE 0.0137536 WITH NORTHERN     | 13,621.250   | 25 Sep 18 |                   |                   |              | 0.00              | 13,621.25   | 13,621.25                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / PKR EX.RATE 0.0080463 WITH NORTHERN     | 46,582.750   | 25 Sep 18 |                   |                   |              | 0.00              | 46,582.75   | 46,582.75                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / THB EX.RATE 0.0307977 WITH NORTHERN     | 46,466.280   | 25 Sep 18 |                   |                   |              | 0.00              | 46,466.28   | 46,466.28                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | 318,584.440  | 25 Sep 18 |                   |                   |              | 0.00              | 318,584.44  | 318,584.44                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | 19,576.880   | 25 Sep 18 |                   |                   |              | 0.00              | 19,576.88   | 19,576.88                         | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | 193,726.060  | 25 Sep 18 |                   |                   |              | 0.00              | 193,726.06  | 193,726.06                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP 2018 USD / TWD EX.RATE 0.032585 WITH NORTHERN TRUST | 1,904.920    | 25 Sep 18 |                   |                   |              | 0.00              | 1,904.92    | 1,904.92                          | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST   | -36,736.280  | 26 Apr 18 |                   |                   |              | 0.00              | -36,736.28  | -36,736.28                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST   | -74,448.760  | 26 Apr 18 |                   |                   |              | 0.00              | -74,448.76  | -74,448.76                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 INR / USD EX.RATE 66.765 WITH NORTHERN TRUST   | -242,096.270 | 26 Apr 18 |                   |                   |              | 0.00              | -242,096.27 | -242,096.27                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 MYR / USD EX.RATE 3.916 WITH NORTHERN TRUST    | -50,968.350  | 26 Apr 18 |                   |                   |              | 0.00              | -50,968.35  | -50,968.35                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN      | 14,723.740   | 26 Apr 18 |                   |                   |              | 0.00              | 14,723.74   | 14,723.74                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN      | 262,135.630  | 26 Apr 18 |                   |                   |              | 0.00              | 262,135.63  | 262,135.63                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN      | 463,002.670  | 26 Apr 18 |                   |                   |              | 0.00              | 463,002.67  | 463,002.67                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / KRW EX.RATE 0.0009254 WITH NORTHERN      | 241,450.820  | 26 Apr 18 |                   |                   |              | 0.00              | 241,450.82  | 241,450.82                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / THB EX.RATE 0.0316907 WITH NORTHERN      | 577,773.190  | 26 Apr 18 |                   |                   |              | 0.00              | 577,773.19  | 577,773.19                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN   | 807,401.180  | 26 Apr 18 |                   |                   |              | 0.00              | 807,401.18  | 807,401.18                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN   | 21,586.070   | 26 Apr 18 |                   |                   |              | 0.00              | 21,586.07   | 21,586.07                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN   | 38,869.300   | 26 Apr 18 |                   |                   |              | 0.00              | 38,869.30   | 38,869.30                         | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN   | 138,036.500  | 26 Apr 18 |                   |                   |              | 0.00              | 138,036.50  | 138,036.50                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR 2018 USD / TWD EX.RATE 0.0336417 WITH NORTHERN   | 116,628.120  | 26 Apr 18 |                   |                   |              | 0.00              | 116,628.12  | 116,628.12                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 INR / USD EX.RATE 70.01 WITH NORTHERN TRUST | -503,007.730 | 26 Dec 18 |                   |                   |              | 0.00              | -503,007.73 | -503,007.73                       | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 INR / USD EX.RATE 70.01 WITH NORTHERN TRUST | -63,249.190  | 26 Dec 18 |                   |                   |              | 0.00              | -63,249.19  | -63,249.19                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN   | 12,732.950   | 26 Dec 18 |                   |                   |              | 0.00              | 12,732.95   | 12,732.95                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN   | 907.100      | 26 Dec 18 |                   |                   |              | 0.00              | 907.10      | 907.10                            | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / IDR EX.RATE 0.0000685 WITH NORTHERN   | 48,812.560   | 26 Dec 18 |                   |                   |              | 0.00              | 48,812.56   | 48,812.56                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN   | 75,933.420   | 26 Dec 18 |                   |                   |              | 0.00              | 75,933.42   | 75,933.42                         | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN   | 129,775.900  | 26 Dec 18 |                   |                   |              | 0.00              | 129,775.90  | 129,775.90                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN   | 26,484.090   | 26 Dec 18 |                   |                   |              | 0.00              | 26,484.09   | 26,484.09                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | 244,275.000    | 26 Dec 18 |                   |                   |              | 0.00              | 244,275.00    | 244,275.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / INR EX.RATE 0.0142837 WITH NORTHERN     | 258,541.460    | 26 Dec 18 |                   |                   |              | 0.00              | 258,541.46    | 258,541.46                        | 0.00          |
| FX DEAL TRANSACTED ON 26 DEC 2018 USD / PKR EX.RATE 0.0071942 WITH NORTHERN     | 29,448.040     | 26 Dec 18 |                   |                   |              | 0.00              | 29,448.04     | 29,448.04                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 INR / USD EX.RATE 64.6075 WITH NORTHERN TRUST | -195,630.730   | 26 Feb 18 |                   |                   |              | 0.00              | -195,630.73   | -195,630.73                       | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 INR / USD EX.RATE 64.6075 WITH NORTHERN TRUST | -40,088.390    | 26 Feb 18 |                   |                   |              | 0.00              | -40,088.39    | -40,088.39                        | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 TWD / USD EX.RATE 29.24 WITH NORTHERN TRUST   | -1,744,186.050 | 26 Feb 18 |                   |                   |              | 0.00              | -1,744,186.05 | -1,744,186.05                     | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN     | 47,134.730     | 26 Feb 18 |                   |                   |              | 0.00              | 47,134.73     | 47,134.73                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / INR EX.RATE 0.0154595 WITH NORTHERN     | 34,821.290     | 26 Feb 18 |                   |                   |              | 0.00              | 34,821.29     | 34,821.29                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093787 WITH NORTHERN     | 24,475.720     | 26 Feb 18 |                   |                   |              | 0.00              | 24,475.72     | 24,475.72                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / KRW EX.RATE 0.0009309 WITH NORTHERN     | 98,623.940     | 26 Feb 18 |                   |                   |              | 0.00              | 98,623.94     | 98,623.94                         | 0.00          |
| FX DEAL TRANSACTED ON 26 FEB 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN     | 265,918.950    | 26 Feb 18 |                   |                   |              | 0.00              | 265,918.95    | 265,918.95                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 IDR / USD EX.RATE 13305.0 WITH NORTHERN TRUST | -147,339.050   | 26 Jan 18 |                   |                   |              | 0.00              | -147,339.05   | -147,339.05                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 109.48 WITH NORTHERN TRUST  | -120,374.270   | 26 Jan 18 |                   |                   |              | 0.00              | -120,374.27   | -120,374.27                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -823,779.020   | 26 Jan 18 |                   |                   |              | 0.00              | -823,779.02   | -823,779.02                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -234,383.890   | 26 Jan 18 |                   |                   |              | 0.00              | -234,383.89   | -234,383.89                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -409,768.520   | 26 Jan 18 |                   |                   |              | 0.00              | -409,768.52   | -409,768.52                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -235,821.070   | 26 Jan 18 |                   |                   |              | 0.00              | -235,821.07   | -235,821.07                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -155,461.800   | 26 Jan 18 |                   |                   |              | 0.00              | -155,461.80   | -155,461.80                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -902,002.100   | 26 Jan 18 |                   |                   |              | 0.00              | -902,002.10   | -902,002.10                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 KRW / USD EX.RATE 1064.7 WITH NORTHERN TRUST | -1,631,794.520 | 26 Jan 18 |                   |                   |              | 0.00              | -1,631,794.52 | -1,631,794.52                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 MYR / USD EX.RATE 3.88 WITH NORTHERN TRUST   | -152,309.680   | 26 Jan 18 |                   |                   |              | 0.00              | -152,309.68   | -152,309.68                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 MYR / USD EX.RATE 3.88 WITH NORTHERN TRUST   | -211,619.470   | 26 Jan 18 |                   |                   |              | 0.00              | -211,619.47   | -211,619.47                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST | -79,583.710    | 26 Jan 18 |                   |                   |              | 0.00              | -79,583.71    | -79,583.71                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 TWD / USD EX.RATE 29.075 WITH NORTHERN TRUST | -206,362.850   | 26 Jan 18 |                   |                   |              | 0.00              | -206,362.85   | -206,362.85                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | 353,469.600    | 26 Jan 18 |                   |                   |              | 0.00              | 353,469.60    | 353,469.60                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN    | 687,447.930    | 26 Jan 18 |                   |                   |              | 0.00              | 687,447.93    | 687,447.93                        | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN     | 1,045,985.160 | 26 Jan 18 |                   |                   |              | 0.00              | 1,045,985.16 | 1,045,985.16                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / KRW EX.RATE 0.0009392 WITH NORTHERN     | 233,648.830   | 26 Jan 18 |                   |                   |              | 0.00              | 233,648.83   | 233,648.83                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / MYR EX.RATE 0.2573075 WITH NORTHERN     | 8,034.770     | 26 Jan 18 |                   |                   |              | 0.00              | 8,034.77     | 8,034.77                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / MYR EX.RATE 0.2581045 WITH NORTHERN     | 23,290.070    | 26 Jan 18 |                   |                   |              | 0.00              | 23,290.07    | 23,290.07                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / PKR EX.RATE 0.0090424 WITH NORTHERN     | 3,695.030     | 26 Jan 18 |                   |                   |              | 0.00              | 3,695.03     | 3,695.03                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / THB EX.RATE 0.0318573 WITH NORTHERN     | 158,600.630   | 26 Jan 18 |                   |                   |              | 0.00              | 158,600.63   | 158,600.63                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JAN 2018 USD / TWD EX.RATE 0.0343584 WITH NORTHERN     | 830,927.850   | 26 Jan 18 |                   |                   |              | 0.00              | 830,927.85   | 830,927.85                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6225 WITH NORTHERN TRUST | -332,102.870  | 26 Jul 18 |                   |                   |              | 0.00              | -332,102.87  | -332,102.87                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | -134,460.700  | 26 Jul 18 |                   |                   |              | 0.00              | -134,460.70  | -134,460.70                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | -42,220.160   | 26 Jul 18 |                   |                   |              | 0.00              | -42,220.16   | -42,220.16                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 INR / USD EX.RATE 68.6975 WITH NORTHERN TRUST | -32,013.270   | 26 Jul 18 |                   |                   |              | 0.00              | -32,013.27   | -32,013.27                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 JPY / USD EX.RATE 110.774 WITH NORTHERN TRUST | -81,790.490   | 26 Jul 18 |                   |                   |              | 0.00              | -81,790.49   | -81,790.49                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 KRW / USD EX.RATE 1118.2 WITH NORTHERN TRUST  | -148,119.730  | 26 Jul 18 |                   |                   |              | 0.00              | -148,119.73  | -148,119.73                       | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL 2018 KRW / USD EX.RATE 1118.2 WITH NORTHERN TRUST   | -22,357.310  | 26 Jul 18 |                   |                   |              | 0.00              | -22,357.31  | -22,357.31                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 TWD / USD EX.RATE 30.51 WITH NORTHERN TRUST    | -172,411.880 | 26 Jul 18 |                   |                   |              | 0.00              | -172,411.88 | -172,411.88                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN      | 196,951.520  | 26 Jul 18 |                   |                   |              | 0.00              | 196,951.52  | 196,951.52                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN      | 167,480.110  | 26 Jul 18 |                   |                   |              | 0.00              | 167,480.11  | 167,480.11                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN      | 92,275.580   | 26 Jul 18 |                   |                   |              | 0.00              | 92,275.58   | 92,275.58                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN      | 157,486.800  | 26 Jul 18 |                   |                   |              | 0.00              | 157,486.80  | 157,486.80                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / INR EX.RATE 0.0145566 WITH NORTHERN      | 48,718.800   | 26 Jul 18 |                   |                   |              | 0.00              | 48,718.80   | 48,718.80                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / KRW EX.RATE 0.000893 WITH NORTHERN TRUST | 146,211.030  | 26 Jul 18 |                   |                   |              | 0.00              | 146,211.03  | 146,211.03                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / KRW EX.RATE 0.000893 WITH NORTHERN TRUST | 155,043.390  | 26 Jul 18 |                   |                   |              | 0.00              | 155,043.39  | 155,043.39                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327386 WITH NORTHERN      | 100,710.920  | 26 Jul 18 |                   |                   |              | 0.00              | 100,710.92  | 100,710.92                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327386 WITH NORTHERN      | 163,639.520  | 26 Jul 18 |                   |                   |              | 0.00              | 163,639.52  | 163,639.52                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL 2018 USD / TWD EX.RATE 0.0327761 WITH NORTHERN      | 85,064.020   | 26 Jul 18 |                   |                   |              | 0.00              | 85,064.02   | 85,064.02                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 CNH / USD EX.RATE 6.54997 WITH NORTHERN TRUST  | -587,482.760 | 26 Jun 18 |                   |                   |              | 0.00              | -587,482.76 | -587,482.76                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 JUN 2018 INR / USD EX.RATE 68.115 WITH NORTHERN TRUST | -70,374.650  | 26 Jun 18 |                   |                   |              | 0.00              | -70,374.65  | -70,374.65                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 INR / USD EX.RATE 68.115 WITH NORTHERN TRUST | -49,515.820  | 26 Jun 18 |                   |                   |              | 0.00              | -49,515.82  | -49,515.82                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 KRW / USD EX.RATE 1113.8 WITH NORTHERN TRUST | -116,776.110 | 26 Jun 18 |                   |                   |              | 0.00              | -116,776.11 | -116,776.11                       | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / CNH EX.RATE 0.1526485 WITH NORTHERN    | 27,390.890   | 26 Jun 18 |                   |                   |              | 0.00              | 27,390.89   | 27,390.89                         | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / IDR EX.RATE 0.0000705 WITH NORTHERN    | 4,985.900    | 26 Jun 18 |                   |                   |              | 0.00              | 4,985.90    | 4,985.90                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / IDR EX.RATE 0.0000705 WITH NORTHERN    | 143,225.490  | 26 Jun 18 |                   |                   |              | 0.00              | 143,225.49  | 143,225.49                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146681 WITH NORTHERN    | 1,107.440    | 26 Jun 18 |                   |                   |              | 0.00              | 1,107.44    | 1,107.44                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146811 WITH NORTHERN    | 101,732.730  | 26 Jun 18 |                   |                   |              | 0.00              | 101,732.73  | 101,732.73                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / INR EX.RATE 0.0146811 WITH NORTHERN    | 5,642.370    | 26 Jun 18 |                   |                   |              | 0.00              | 5,642.37    | 5,642.37                          | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN 2018 USD / TWD EX.RATE 0.0328742 WITH NORTHERN    | 319,158.950  | 26 Jun 18 |                   |                   |              | 0.00              | 319,158.95  | 319,158.95                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 INR / USD EX.RATE 64.875 WITH NORTHERN TRUST | -63,552.980  | 26 Mar 18 |                   |                   |              | 0.00              | -63,552.98  | -63,552.98                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 PHP / USD EX.RATE 52.25 WITH NORTHERN TRUST  | -436,351.100 | 26 Mar 18 |                   |                   |              | 0.00              | -436,351.10 | -436,351.10                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095311 WITH NORTHERN    | 8,830.430    | 26 Mar 18 |                   |                   |              | 0.00              | 8,830.43    | 8,830.43                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / KRW EX.RATE 0.0009244 WITH NORTHERN      | 62,905.830   | 26 Mar 18 |                   |                   |              | 0.00              | 62,905.83   | 62,905.83                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / PHP EX.RATE 0.0191205 WITH NORTHERN      | 3,977.430    | 26 Mar 18 |                   |                   |              | 0.00              | 3,977.43    | 3,977.43                          | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR 2018 USD / PHP EX.RATE 0.0191205 WITH NORTHERN      | 25,107.500   | 26 Mar 18 |                   |                   |              | 0.00              | 25,107.50   | 25,107.50                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 INR / USD EX.RATE 70.678 WITH NORTHERN TRUST   | -693,809.750 | 26 Nov 18 |                   |                   |              | 0.00              | -693,809.75 | -693,809.75                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 17,112.490   | 26 Nov 18 |                   |                   |              | 0.00              | 17,112.49   | 17,112.49                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 11,060.290   | 26 Nov 18 |                   |                   |              | 0.00              | 11,060.29   | 11,060.29                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 15,791.100   | 26 Nov 18 |                   |                   |              | 0.00              | 15,791.10   | 15,791.10                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 22,021.770   | 26 Nov 18 |                   |                   |              | 0.00              | 22,021.77   | 22,021.77                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / INR EX.RATE 0.0141487 WITH NORTHERN      | 19,285.090   | 26 Nov 18 |                   |                   |              | 0.00              | 19,285.09   | 19,285.09                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / INR EX.RATE 0.0141487 WITH NORTHERN      | 830,085.490  | 26 Nov 18 |                   |                   |              | 0.00              | 830,085.49  | 830,085.49                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / TWD EX.RATE 0.0323845 WITH NORTHERN      | 205,920.590  | 26 Nov 18 |                   |                   |              | 0.00              | 205,920.59  | 205,920.59                        | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV 2018 USD / TWD EX.RATE 0.0323845 WITH NORTHERN      | 50,016.490   | 26 Nov 18 |                   |                   |              | 0.00              | 50,016.49   | 50,016.49                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST    | -127,615.060 | 26 Oct 18 |                   |                   |              | 0.00              | -127,615.06 | -127,615.06                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST   | -45,571.030  | 26 Oct 18 |                   |                   |              | 0.00              | -45,571.03  | -45,571.03                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 CNH / USD EX.RATE 6.964 WITH NORTHERN TRUST   | -852,632.580 | 26 Oct 18 |                   |                   |              | 0.00              | -852,632.58 | -852,632.58                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST  | -97,562.370  | 26 Oct 18 |                   |                   |              | 0.00              | -97,562.37  | -97,562.37                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST  | -52,869.880  | 26 Oct 18 |                   |                   |              | 0.00              | -52,869.88  | -52,869.88                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.307 WITH NORTHERN TRUST  | -63,230.040  | 26 Oct 18 |                   |                   |              | 0.00              | -63,230.04  | -63,230.04                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 INR / USD EX.RATE 73.39 WITH NORTHERN TRUST   | -232,242.350 | 26 Oct 18 |                   |                   |              | 0.00              | -232,242.35 | -232,242.35                       | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 JPY / USD EX.RATE 112.402 WITH NORTHERN TRUST | -31,093.560  | 26 Oct 18 |                   |                   |              | 0.00              | -31,093.56  | -31,093.56                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN     | 10,675.470   | 26 Oct 18 |                   |                   |              | 0.00              | 10,675.47   | 10,675.47                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN     | 301,527.600  | 26 Oct 18 |                   |                   |              | 0.00              | 301,527.60  | 301,527.60                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN     | 259,633.610  | 26 Oct 18 |                   |                   |              | 0.00              | 259,633.61  | 259,633.61                        | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / INR EX.RATE 0.0136258 WITH NORTHERN     | 93,666.440   | 26 Oct 18 |                   |                   |              | 0.00              | 93,666.44   | 93,666.44                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN     | 83,497.570   | 26 Oct 18 |                   |                   |              | 0.00              | 83,497.57   | 83,497.57                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN     | 174,891.090  | 26 Oct 18 |                   |                   |              | 0.00              | 174,891.09  | 174,891.09                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN      | 45,097.590   | 26 Oct 18 |                   |                   |              | 0.00              | 45,097.59   | 45,097.59                         | 0.00          |
| FX DEAL TRANSACTED ON 26 OCT 2018 USD / TWD EX.RATE 0.0322508 WITH NORTHERN      | 111,298.550  | 26 Oct 18 |                   |                   |              | 0.00              | 111,298.55  | 111,298.55                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST   | -191,447.060 | 26 Sep 18 |                   |                   |              | 0.00              | -191,447.06 | -191,447.06                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST   | -99,317.270  | 26 Sep 18 |                   |                   |              | 0.00              | -99,317.27  | -99,317.27                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.588 WITH NORTHERN TRUST   | -98,502.370  | 26 Sep 18 |                   |                   |              | 0.00              | -98,502.37  | -98,502.37                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 INR / USD EX.RATE 72.728 WITH NORTHERN TRUST   | -27,123.140  | 26 Sep 18 |                   |                   |              | 0.00              | -27,123.14  | -27,123.14                        | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 THB / USD EX.RATE 32.445 WITH NORTHERN TRUST   | -127,759.840 | 26 Sep 18 |                   |                   |              | 0.00              | -127,759.84 | -127,759.84                       | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / INR EX.RATE 0.0137499 WITH NORTHERN      | 3,350.130    | 26 Sep 18 |                   |                   |              | 0.00              | 3,350.13    | 3,350.13                          | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP 2018 USD / TWD EX.RATE 0.0325988 WITH NORTHERN      | 117,117.030  | 26 Sep 18 |                   |                   |              | 0.00              | 117,117.03  | 117,117.03                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 INR / USD EX.RATE 66.635 WITH NORTHERN TRUST   | -256,084.970 | 27 Apr 18 |                   |                   |              | 0.00              | -256,084.97 | -256,084.97                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 INR / USD EX.RATE 66.635 WITH NORTHERN TRUST   | -132,290.560 | 27 Apr 18 |                   |                   |              | 0.00              | -132,290.56 | -132,290.56                       | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 MYR / USD EX.RATE 3.918 WITH NORTHERN TRUST    | -50,589.300  | 27 Apr 18 |                   |                   |              | 0.00              | -50,589.30  | -50,589.30                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | 110,700.710  | 27 Apr 18 |                   |                   |              | 0.00              | 110,700.71  | 110,700.71                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | 100,774.190 | 27 Apr 18 |                   |                   |              | 0.00              | 100,774.19 | 100,774.19                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | 92,424.700  | 27 Apr 18 |                   |                   |              | 0.00              | 92,424.70  | 92,424.70                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / IDR EX.RATE 0.000072 WITH NORTHERN TRUST | 41,085.980  | 27 Apr 18 |                   |                   |              | 0.00              | 41,085.98  | 41,085.98                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / INR EX.RATE 0.0149802 WITH NORTHERN      | 243,629.940 | 27 Apr 18 |                   |                   |              | 0.00              | 243,629.94 | 243,629.94                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / INR EX.RATE 0.0149802 WITH NORTHERN      | 461,099.050 | 27 Apr 18 |                   |                   |              | 0.00              | 461,099.05 | 461,099.05                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / JPY EX.RATE 0.009157 WITH NORTHERN TRUST | 36,911.590  | 27 Apr 18 |                   |                   |              | 0.00              | 36,911.59  | 36,911.59                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | 1,523.020   | 27 Apr 18 |                   |                   |              | 0.00              | 1,523.02   | 1,523.02                          | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | 33,359.510  | 27 Apr 18 |                   |                   |              | 0.00              | 33,359.51  | 33,359.51                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009278 WITH NORTHERN      | 369.810     | 27 Apr 18 |                   |                   |              | 0.00              | 369.81     | 369.81                            | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009296 WITH NORTHERN      | 623,003.790 | 27 Apr 18 |                   |                   |              | 0.00              | 623,003.79 | 623,003.79                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / KRW EX.RATE 0.0009296 WITH NORTHERN      | 205,317.100 | 27 Apr 18 |                   |                   |              | 0.00              | 205,317.10 | 205,317.10                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / PHP EX.RATE 0.0192567 WITH NORTHERN      | 68,905.710  | 27 Apr 18 |                   |                   |              | 0.00              | 68,905.71  | 68,905.71                         | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / THB EX.RATE 0.0316156 WITH NORTHERN      | 5,925.550   | 27 Apr 18 |                   |                   |              | 0.00              | 5,925.55   | 5,925.55                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / TWD EX.RATE 0.0336553 WITH NORTHERN     | 226,907.380  | 27 Apr 18 |                   |                   |              | 0.00              | 226,907.38  | 226,907.38                        | 0.00          |
| FX DEAL TRANSACTED ON 27 APR 2018 USD / TWD EX.RATE 0.0336553 WITH NORTHERN     | 37,785.040   | 27 Apr 18 |                   |                   |              | 0.00              | 37,785.04   | 37,785.04                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 IDR / USD EX.RATE 14610.0 WITH NORTHERN TRUST | -10,511.110  | 27 Aug 18 |                   |                   |              | 0.00              | -10,511.11  | -10,511.11                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 INR / USD EX.RATE 69.8975 WITH NORTHERN TRUST | -251,044.080 | 27 Aug 18 |                   |                   |              | 0.00              | -251,044.08 | -251,044.08                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 MYR / USD EX.RATE 4.097 WITH NORTHERN TRUST   | -177,545.460 | 27 Aug 18 |                   |                   |              | 0.00              | -177,545.46 | -177,545.46                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 MYR / USD EX.RATE 4.097 WITH NORTHERN TRUST   | -42,136.880  | 27 Aug 18 |                   |                   |              | 0.00              | -42,136.88  | -42,136.88                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 TWD / USD EX.RATE 30.725 WITH NORTHERN TRUST  | -607,662.820 | 27 Aug 18 |                   |                   |              | 0.00              | -607,662.82 | -607,662.82                       | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 290,518.290  | 27 Aug 18 |                   |                   |              | 0.00              | 290,518.29  | 290,518.29                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 158,686.630  | 27 Aug 18 |                   |                   |              | 0.00              | 158,686.63  | 158,686.63                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 99,464.360   | 27 Aug 18 |                   |                   |              | 0.00              | 99,464.36   | 99,464.36                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / IDR EX.RATE 0.0000684 WITH NORTHERN     | 144,625.290  | 27 Aug 18 |                   |                   |              | 0.00              | 144,625.29  | 144,625.29                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG 2018 USD / PKR EX.RATE 0.0080418 WITH NORTHERN     | 50,437.450   | 27 Aug 18 |                   |                   |              | 0.00              | 50,437.45   | 50,437.45                         | 0.00          |
| FX DEAL TRANSACTED ON 27 DEC 2018 USD / PHP EX.RATE 0.0189502 WITH NORTHERN     | 912.240      | 27 Dec 18 |                   |                   |              | 0.00              | 912.24      | 912.24                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -108,603.240   | 27 Feb 18 |                   |                   |              | 0.00              | -108,603.24   | -108,603.24                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -154,617.850   | 27 Feb 18 |                   |                   |              | 0.00              | -154,617.85   | -154,617.85                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -93,094.820    | 27 Feb 18 |                   |                   |              | 0.00              | -93,094.82    | -93,094.82                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -128,443.150   | 27 Feb 18 |                   |                   |              | 0.00              | -128,443.15   | -128,443.15                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -212,482.690   | 27 Feb 18 |                   |                   |              | 0.00              | -212,482.69   | -212,482.69                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.8 WITH NORTHERN TRUST    | -16,395.770    | 27 Feb 18 |                   |                   |              | 0.00              | -16,395.77    | -16,395.77                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 INR / USD EX.RATE 64.885 WITH NORTHERN TRUST  | -33,853.430    | 27 Feb 18 |                   |                   |              | 0.00              | -33,853.43    | -33,853.43                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST | -276,054.660   | 27 Feb 18 |                   |                   |              | 0.00              | -276,054.66   | -276,054.66                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST | -161,836.370   | 27 Feb 18 |                   |                   |              | 0.00              | -161,836.37   | -161,836.37                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 KRW / USD EX.RATE 1073.51 WITH NORTHERN TRUST | -561,441.850   | 27 Feb 18 |                   |                   |              | 0.00              | -561,441.85   | -561,441.85                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 MYR / USD EX.RATE 3.901 WITH NORTHERN TRUST   | -311,472.190   | 27 Feb 18 |                   |                   |              | 0.00              | -311,472.19   | -311,472.19                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 PKR / USD EX.RATE 110.55 WITH NORTHERN TRUST  | -634,928.210   | 27 Feb 18 |                   |                   |              | 0.00              | -634,928.21   | -634,928.21                       | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 THB / USD EX.RATE 31.25 WITH NORTHERN TRUST   | -1,618,781.570 | 27 Feb 18 |                   |                   |              | 0.00              | -1,618,781.57 | -1,618,781.57                     | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / IDR EX.RATE 0.0000732 WITH NORTHERN      | 24,927.440    | 27 Feb 18 |                   |                   |              | 0.00              | 24,927.44    | 24,927.44                         | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / JPY EX.RATE 0.0093534 WITH NORTHERN      | 275,319.900   | 27 Feb 18 |                   |                   |              | 0.00              | 275,319.90   | 275,319.90                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN      | 1,087,475.700 | 27 Feb 18 |                   |                   |              | 0.00              | 1,087,475.70 | 1,087,475.70                      | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN      | 449,859.290   | 27 Feb 18 |                   |                   |              | 0.00              | 449,859.29   | 449,859.29                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN      | 852,655.630   | 27 Feb 18 |                   |                   |              | 0.00              | 852,655.63   | 852,655.63                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / KRW EX.RATE 0.0009315 WITH NORTHERN      | 350,148.410   | 27 Feb 18 |                   |                   |              | 0.00              | 350,148.41   | 350,148.41                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | 5,141.250     | 27 Feb 18 |                   |                   |              | 0.00              | 5,141.25     | 5,141.25                          | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB 2018 USD / MYR EX.RATE 0.256036 WITH NORTHERN TRUST | 11,859.550    | 27 Feb 18 |                   |                   |              | 0.00              | 11,859.55    | 11,859.55                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | -259,843.020  | 27 Jul 18 |                   |                   |              | 0.00              | -259,843.02  | -259,843.02                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | -88,862.130   | 27 Jul 18 |                   |                   |              | 0.00              | -88,862.13   | -88,862.13                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.545 WITH NORTHERN TRUST   | -258,569.620  | 27 Jul 18 |                   |                   |              | 0.00              | -258,569.62  | -258,569.62                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 INR / USD EX.RATE 68.71 WITH NORTHERN TRUST    | -17,211.000   | 27 Jul 18 |                   |                   |              | 0.00              | -17,211.00   | -17,211.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 KRW / USD EX.RATE 1117.62 WITH NORTHERN TRUST  | -49,673.070   | 27 Jul 18 |                   |                   |              | 0.00              | -49,673.07   | -49,673.07                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUL 2018 KRW / USD EX.RATE 1120.02 WITH NORTHERN TRUST  | -206,791.840 | 27 Jul 18 |                   |                   |              | 0.00              | -206,791.84 | -206,791.84                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 KRW / USD EX.RATE 1120.02 WITH NORTHERN TRUST  | -37,580.640  | 27 Jul 18 |                   |                   |              | 0.00              | -37,580.64  | -37,580.64                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 TWD / USD EX.RATE 30.589 WITH NORTHERN TRUST   | -258,692.820 | 27 Jul 18 |                   |                   |              | 0.00              | -258,692.82 | -258,692.82                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 TWD / USD EX.RATE 30.589 WITH NORTHERN TRUST   | -45,064.790  | 27 Jul 18 |                   |                   |              | 0.00              | -45,064.79  | -45,064.79                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 2,098.690    | 27 Jul 18 |                   |                   |              | 0.00              | 2,098.69    | 2,098.69                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 50.050       | 27 Jul 18 |                   |                   |              | 0.00              | 50.05       | 50.05                             | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 44,558.920   | 27 Jul 18 |                   |                   |              | 0.00              | 44,558.92   | 44,558.92                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / IDR EX.RATE 0.0000692 WITH NORTHERN      | 7,533.090    | 27 Jul 18 |                   |                   |              | 0.00              | 7,533.09    | 7,533.09                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.0145539 WITH NORTHERN      | 44,851.340   | 27 Jul 18 |                   |                   |              | 0.00              | 44,851.34   | 44,851.34                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.0145539 WITH NORTHERN      | 1,918.910    | 27 Jul 18 |                   |                   |              | 0.00              | 1,918.91    | 1,918.91                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.014589 WITH NORTHERN TRUST | 122,695.390  | 27 Jul 18 |                   |                   |              | 0.00              | 122,695.39  | 122,695.39                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / INR EX.RATE 0.014589 WITH NORTHERN TRUST | 3,017.870    | 27 Jul 18 |                   |                   |              | 0.00              | 3,017.87    | 3,017.87                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN      | 481,520.370  | 27 Jul 18 |                   |                   |              | 0.00              | 481,520.37  | 481,520.37                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN      | 672,277.150  | 27 Jul 18 |                   |                   |              | 0.00              | 672,277.15  | 672,277.15                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / KRW EX.RATE 0.0008928 WITH NORTHERN      | 165,652.240  | 27 Jul 18 |                   |                   |              | 0.00              | 165,652.24  | 165,652.24                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / PHP EX.RATE 0.0187406 WITH NORTHERN      | 2,367.580    | 27 Jul 18 |                   |                   |              | 0.00              | 2,367.58    | 2,367.58                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / TWD EX.RATE 0.0326648 WITH NORTHERN      | 78,580.520   | 27 Jul 18 |                   |                   |              | 0.00              | 78,580.52   | 78,580.52                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUL 2018 USD / TWD EX.RATE 0.0326648 WITH NORTHERN      | 241,490.920  | 27 Jul 18 |                   |                   |              | 0.00              | 241,490.92  | 241,490.92                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -30,119.980  | 27 Jun 18 |                   |                   |              | 0.00              | -30,119.98  | -30,119.98                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -472,776.630 | 27 Jun 18 |                   |                   |              | 0.00              | -472,776.63 | -472,776.63                       | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / INR EX.RATE 0.0145858 WITH NORTHERN      | 3,305.780    | 27 Jun 18 |                   |                   |              | 0.00              | 3,305.78    | 3,305.78                          | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.009097 WITH NORTHERN TRUST | 197,456.880  | 27 Jun 18 |                   |                   |              | 0.00              | 197,456.88  | 197,456.88                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / KRW EX.RATE 0.0008937 WITH NORTHERN      | 516,020.960  | 27 Jun 18 |                   |                   |              | 0.00              | 516,020.96  | 516,020.96                        | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / KRW EX.RATE 0.0008937 WITH NORTHERN      | 22,687.080   | 27 Jun 18 |                   |                   |              | 0.00              | 22,687.08   | 22,687.08                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | 78,545.730   | 27 Jun 18 |                   |                   |              | 0.00              | 78,545.73   | 78,545.73                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | 14,218.780   | 27 Jun 18 |                   |                   |              | 0.00              | 14,218.78   | 14,218.78                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | 28,436.380   | 27 Jun 18 |                   |                   |              | 0.00              | 28,436.38   | 28,436.38                         | 0.00          |
| FX DEAL TRANSACTED ON 27 JUN 2018 USD / TWD EX.RATE 0.0328299 WITH NORTHERN      | 238,341.060  | 27 Jun 18 |                   |                   |              | 0.00              | 238,341.06  | 238,341.06                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 INR / USD EX.RATE 64.7475 WITH NORTHERN TRUST  | -42,450.970  | 27 Mar 18 |                   |                   |              | 0.00              | -42,450.97  | -42,450.97                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 JPY / USD EX.RATE 105.62 WITH NORTHERN TRUST   | -107,073.850 | 27 Mar 18 |                   |                   |              | 0.00              | -107,073.85 | -107,073.85                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 TWD / USD EX.RATE 29.092 WITH NORTHERN TRUST   | -313,199.950 | 27 Mar 18 |                   |                   |              | 0.00              | -313,199.95 | -313,199.95                       | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / INR EX.RATE 0.0154446 WITH NORTHERN      | 237,387.380  | 27 Mar 18 |                   |                   |              | 0.00              | 237,387.38  | 237,387.38                        | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR 2018 USD / KRW EX.RATE 0.0009338 WITH NORTHERN      | 62,076.390   | 27 Mar 18 |                   |                   |              | 0.00              | 62,076.39   | 62,076.39                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 INR / USD EX.RATE 70.828 WITH NORTHERN TRUST   | -197,876.460 | 27 Nov 18 |                   |                   |              | 0.00              | -197,876.46 | -197,876.46                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 JPY / USD EX.RATE 113.477 WITH NORTHERN TRUST  | -17,624.720  | 27 Nov 18 |                   |                   |              | 0.00              | -17,624.72  | -17,624.72                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 KRW / USD EX.RATE 1129.03 WITH NORTHERN TRUST  | -68,428.280  | 27 Nov 18 |                   |                   |              | 0.00              | -68,428.28  | -68,428.28                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 MYR / USD EX.RATE 4.19 WITH NORTHERN TRUST     | -363,312.680 | 27 Nov 18 |                   |                   |              | 0.00              | -363,312.68 | -363,312.68                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 89,070.220   | 27 Nov 18 |                   |                   |              | 0.00              | 89,070.22   | 89,070.22                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 34,300.570   | 27 Nov 18 |                   |                   |              | 0.00              | 34,300.57   | 34,300.57                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / IDR EX.RATE 0.000069 WITH NORTHERN TRUST | 6,043.210    | 27 Nov 18 |                   |                   |              | 0.00              | 6,043.21    | 6,043.21                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0140928 WITH NORTHERN      | 8,993.330    | 27 Nov 18 |                   |                   |              | 0.00              | 8,993.33    | 8,993.33                          | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN      | 279,411.070  | 27 Nov 18 |                   |                   |              | 0.00              | 279,411.07  | 279,411.07                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN      | 123,072.450  | 27 Nov 18 |                   |                   |              | 0.00              | 123,072.45  | 123,072.45                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / INR EX.RATE 0.0141115 WITH NORTHERN      | 197,105.910  | 27 Nov 18 |                   |                   |              | 0.00              | 197,105.91  | 197,105.91                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / KRW EX.RATE 0.0008847 WITH NORTHERN      | 10,256.750   | 27 Nov 18 |                   |                   |              | 0.00              | 10,256.75   | 10,256.75                         | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / KRW EX.RATE 0.0008847 WITH NORTHERN      | 605.850      | 27 Nov 18 |                   |                   |              | 0.00              | 605.85      | 605.85                            | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN      | 630,332.280  | 27 Nov 18 |                   |                   |              | 0.00              | 630,332.28  | 630,332.28                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV 2018 USD / TWD EX.RATE 0.0323761 WITH NORTHERN      | 50,981.440   | 27 Nov 18 |                   |                   |              | 0.00              | 50,981.44   | 50,981.44                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST   | -307,917.220 | 27 Sep 18 |                   |                   |              | 0.00              | -307,917.22 | -307,917.22                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST   | -556,391.430 | 27 Sep 18 |                   |                   |              | 0.00              | -556,391.43 | -556,391.43                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST   | -228,879.500 | 27 Sep 18 |                   |                   |              | 0.00              | -228,879.50 | -228,879.50                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 INR / USD EX.RATE 72.581 WITH NORTHERN TRUST   | -227,074.310 | 27 Sep 18 |                   |                   |              | 0.00              | -227,074.31 | -227,074.31                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 SEP 2018 KRW / USD EX.RATE 1110.97 WITH NORTHERN TRUST  | -160,073.760 | 27 Sep 18 |                   |                   |              | 0.00              | -160,073.76 | -160,073.76                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 KRW / USD EX.RATE 1114.07 WITH NORTHERN TRUST  | -30,659.280  | 27 Sep 18 |                   |                   |              | 0.00              | -30,659.28  | -30,659.28                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 KRW / USD EX.RATE 1114.07 WITH NORTHERN TRUST  | -669,139.270 | 27 Sep 18 |                   |                   |              | 0.00              | -669,139.27 | -669,139.27                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137561 WITH NORTHERN      | 2,245.110    | 27 Sep 18 |                   |                   |              | 0.00              | 2,245.11    | 2,245.11                          | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137561 WITH NORTHERN      | 36,287.830   | 27 Sep 18 |                   |                   |              | 0.00              | 36,287.83   | 36,287.83                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN      | 2,584.370    | 27 Sep 18 |                   |                   |              | 0.00              | 2,584.37    | 2,584.37                          | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN      | 36,069.780   | 27 Sep 18 |                   |                   |              | 0.00              | 36,069.78   | 36,069.78                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / INR EX.RATE 0.0137777 WITH NORTHERN      | 816,773.270  | 27 Sep 18 |                   |                   |              | 0.00              | 816,773.27  | 816,773.27                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / KRW EX.RATE 0.0009001 WITH NORTHERN      | 55,517.540   | 27 Sep 18 |                   |                   |              | 0.00              | 55,517.54   | 55,517.54                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / THB EX.RATE 0.0308119 WITH NORTHERN      | 30,542.600   | 27 Sep 18 |                   |                   |              | 0.00              | 30,542.60   | 30,542.60                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / TWD EX.RATE 0.032586 WITH NORTHERN TRUST | 27,971.880   | 27 Sep 18 |                   |                   |              | 0.00              | 27,971.88   | 27,971.88                         | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP 2018 USD / TWD EX.RATE 0.032586 WITH NORTHERN TRUST | 33,400.190   | 27 Sep 18 |                   |                   |              | 0.00              | 33,400.19   | 33,400.19                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 MYR / USD EX.RATE 4.095 WITH NORTHERN TRUST    | -52,494.520  | 28 Aug 18 |                   |                   |              | 0.00              | -52,494.52  | -52,494.52                        | 0.00          |

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| Security Description / Asset ID                                               | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                             |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 PHP / USD EX.RATE 53.33 WITH NORTHERN TRUST | -61,525.120 | 28 Aug 18 |                   |                   |              | 0.00              | -61,525.12 | -61,525.12                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST | -0.330      | 28 Aug 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST | -0.330      | 28 Aug 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 TWD / USD EX.RATE 30.74 WITH NORTHERN TRUST | -0.330      | 28 Aug 18 |                   |                   |              | 0.00              | -0.33      | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN   | 329,547.000 | 28 Aug 18 |                   |                   |              | 0.00              | 329,547.00 | 329,547.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN   | 542,695.590 | 28 Aug 18 |                   |                   |              | 0.00              | 542,695.59 | 542,695.59                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN   | 772,825.080 | 28 Aug 18 |                   |                   |              | 0.00              | 772,825.08 | 772,825.08                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN   | 237,492.170 | 28 Aug 18 |                   |                   |              | 0.00              | 237,492.17 | 237,492.17                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142348 WITH NORTHERN   | 118,778.630 | 28 Aug 18 |                   |                   |              | 0.00              | 118,778.63 | 118,778.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / INR EX.RATE 0.0142495 WITH NORTHERN   | 112,112.910 | 28 Aug 18 |                   |                   |              | 0.00              | 112,112.91 | 112,112.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / KRW EX.RATE 0.0009006 WITH NORTHERN   | 1,473.810   | 28 Aug 18 |                   |                   |              | 0.00              | 1,473.81   | 1,473.81                          | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN   | 9,105.530   | 28 Aug 18 |                   |                   |              | 0.00              | 9,105.53   | 9,105.53                          | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / PKR EX.RATE 0.0080451 WITH NORTHERN   | 52,318.550  | 28 Aug 18 |                   |                   |              | 0.00              | 52,318.55  | 52,318.55                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                   | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                   |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE<br>0.0325309 WITH NORTHERN    | 2,571.840    | 28 Aug 18 |                   |                   |              | 0.00              | 2,571.84    | 2,571.84                          | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE<br>0.0325309 WITH NORTHERN    | 64,423.550   | 28 Aug 18 |                   |                   |              | 0.00              | 64,423.55   | 64,423.55                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG 2018 USD / TWD EX.RATE<br>0.0325309 WITH NORTHERN    | 1,924.580    | 28 Aug 18 |                   |                   |              | 0.00              | 1,924.58    | 1,924.58                          | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -58,616.580  | 28 Dec 18 |                   |                   |              | 0.00              | -58,616.58  | -58,616.58                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -167,628.880 | 28 Dec 18 |                   |                   |              | 0.00              | -167,628.88 | -167,628.88                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -88,386.130  | 28 Dec 18 |                   |                   |              | 0.00              | -88,386.13  | -88,386.13                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -98,330.640  | 28 Dec 18 |                   |                   |              | 0.00              | -98,330.64  | -98,330.64                        | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -110,381.190 | 28 Dec 18 |                   |                   |              | 0.00              | -110,381.19 | -110,381.19                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -131,872.980 | 28 Dec 18 |                   |                   |              | 0.00              | -131,872.98 | -131,872.98                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -104,476.710 | 28 Dec 18 |                   |                   |              | 0.00              | -104,476.71 | -104,476.71                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -133,912.630 | 28 Dec 18 |                   |                   |              | 0.00              | -133,912.63 | -133,912.63                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 CNH / USD EX.RATE<br>6.8675 WITH NORTHERN TRUST | -166,418.670 | 28 Dec 18 |                   |                   |              | 0.00              | -166,418.67 | -166,418.67                       | 0.00          |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / MYR EX.RATE<br>0.2403615 WITH NORTHERN    | 1,366.210    | 28 Dec 18 |                   |                   |              | 0.00              | 1,366.21    | 1,366.21                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 DEC 2018 USD / TWD EX.RATE 0.0325415 WITH NORTHERN     | 22,827.530   | 28 Dec 18 |                   |                   |              | 0.00              | 22,827.53   | 22,827.53                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -92,247.810  | 28 Feb 18 |                   |                   |              | 0.00              | -92,247.81  | -92,247.81                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -161,992.170 | 28 Feb 18 |                   |                   |              | 0.00              | -161,992.17 | -161,992.17                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -123,273.510 | 28 Feb 18 |                   |                   |              | 0.00              | -123,273.51 | -123,273.51                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -92,176.100  | 28 Feb 18 |                   |                   |              | 0.00              | -92,176.10  | -92,176.10                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -145,580.740 | 28 Feb 18 |                   |                   |              | 0.00              | -145,580.74 | -145,580.74                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -96,113.570  | 28 Feb 18 |                   |                   |              | 0.00              | -96,113.57  | -96,113.57                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -403,101.180 | 28 Feb 18 |                   |                   |              | 0.00              | -403,101.18 | -403,101.18                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -125,814.760 | 28 Feb 18 |                   |                   |              | 0.00              | -125,814.76 | -125,814.76                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 IDR / USD EX.RATE 13715.0 WITH NORTHERN TRUST | -95,603.920  | 28 Feb 18 |                   |                   |              | 0.00              | -95,603.92  | -95,603.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -112,982.100 | 28 Feb 18 |                   |                   |              | 0.00              | -112,982.10 | -112,982.10                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -332,536.660 | 28 Feb 18 |                   |                   |              | 0.00              | -332,536.66 | -332,536.66                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -254,377.220 | 28 Feb 18 |                   |                   |              | 0.00              | -254,377.22 | -254,377.22                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -837,768.960 | 28 Feb 18 |                   |                   |              | 0.00              | -837,768.96 | -837,768.96                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -310,202.970 | 28 Feb 18 |                   |                   |              | 0.00              | -310,202.97 | -310,202.97                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -504,122.920 | 28 Feb 18 |                   |                   |              | 0.00              | -504,122.92 | -504,122.92                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -113,252.400 | 28 Feb 18 |                   |                   |              | 0.00              | -113,252.40 | -113,252.40                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -528,991.580 | 28 Feb 18 |                   |                   |              | 0.00              | -528,991.58 | -528,991.58                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -205,802.520 | 28 Feb 18 |                   |                   |              | 0.00              | -205,802.52 | -205,802.52                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -91,839.430  | 28 Feb 18 |                   |                   |              | 0.00              | -91,839.43  | -91,839.43                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -91,270.630  | 28 Feb 18 |                   |                   |              | 0.00              | -91,270.63  | -91,270.63                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -193,783.770 | 28 Feb 18 |                   |                   |              | 0.00              | -193,783.77 | -193,783.77                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -89,974.420  | 28 Feb 18 |                   |                   |              | 0.00              | -89,974.42  | -89,974.42                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -271,974.610 | 28 Feb 18 |                   |                   |              | 0.00              | -271,974.61 | -271,974.61                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -471,650.940 | 28 Feb 18 |                   |                   |              | 0.00              | -471,650.94 | -471,650.94                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -245,434.030 | 28 Feb 18 |                   |                   |              | 0.00              | -245,434.03 | -245,434.03                       | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -100,691.500 | 28 Feb 18 |                   |                   |              | 0.00              | -100,691.50 | -100,691.50                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 INR / USD EX.RATE 65.0025 WITH NORTHERN TRUST | -280,860.100 | 28 Feb 18 |                   |                   |              | 0.00              | -280,860.10 | -280,860.10                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.13 WITH NORTHERN TRUST  | -266,466.900 | 28 Feb 18 |                   |                   |              | 0.00              | -266,466.90 | -266,466.90                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -103,903.190 | 28 Feb 18 |                   |                   |              | 0.00              | -103,903.19 | -103,903.19                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -92,253.970  | 28 Feb 18 |                   |                   |              | 0.00              | -92,253.97  | -92,253.97                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -254,910.280 | 28 Feb 18 |                   |                   |              | 0.00              | -254,910.28 | -254,910.28                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -482,879.430 | 28 Feb 18 |                   |                   |              | 0.00              | -482,879.43 | -482,879.43                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,638.400  | 28 Feb 18 |                   |                   |              | 0.00              | -91,638.40  | -91,638.40                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -141,772.080 | 28 Feb 18 |                   |                   |              | 0.00              | -141,772.08 | -141,772.08                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -88,801.200  | 28 Feb 18 |                   |                   |              | 0.00              | -88,801.20  | -88,801.20                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -90,390.910  | 28 Feb 18 |                   |                   |              | 0.00              | -90,390.91  | -90,390.91                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,826.550  | 28 Feb 18 |                   |                   |              | 0.00              | -91,826.55  | -91,826.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -113,247.620 | 28 Feb 18 |                   |                   |              | 0.00              | -113,247.62 | -113,247.62                       | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,339.120  | 28 Feb 18 |                   |                   |              | 0.00              | -91,339.12  | -91,339.12                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -89,484.560  | 28 Feb 18 |                   |                   |              | 0.00              | -89,484.56  | -89,484.56                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,093.250  | 28 Feb 18 |                   |                   |              | 0.00              | -91,093.25  | -91,093.25                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -89,549.010  | 28 Feb 18 |                   |                   |              | 0.00              | -89,549.01  | -89,549.01                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -100,303.210 | 28 Feb 18 |                   |                   |              | 0.00              | -100,303.21 | -100,303.21                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -105,861.910 | 28 Feb 18 |                   |                   |              | 0.00              | -105,861.91 | -105,861.91                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -280,908.510 | 28 Feb 18 |                   |                   |              | 0.00              | -280,908.51 | -280,908.51                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -95,798.960  | 28 Feb 18 |                   |                   |              | 0.00              | -95,798.96  | -95,798.96                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,769.260  | 28 Feb 18 |                   |                   |              | 0.00              | -91,769.26  | -91,769.26                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -94,450.650  | 28 Feb 18 |                   |                   |              | 0.00              | -94,450.65  | -94,450.65                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -87,954.880  | 28 Feb 18 |                   |                   |              | 0.00              | -87,954.88  | -87,954.88                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -90,812.680  | 28 Feb 18 |                   |                   |              | 0.00              | -90,812.68  | -90,812.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -505,852.590 | 28 Feb 18 |                   |                   |              | 0.00              | -505,852.59 | -505,852.59                       | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part B

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1082.63 WITH NORTHERN TRUST | -91,116.080  | 28 Feb 18 |                   |                   |              | 0.00              | -91,116.08  | -91,116.08                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 KRW / USD EX.RATE 1083.73 WITH NORTHERN TRUST | -841,692.730 | 28 Feb 18 |                   |                   |              | 0.00              | -841,692.73 | -841,692.73                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 MYR / USD EX.RATE 3.9235 WITH NORTHERN TRUST  | -88,186.130  | 28 Feb 18 |                   |                   |              | 0.00              | -88,186.13  | -88,186.13                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 MYR / USD EX.RATE 3.9235 WITH NORTHERN TRUST  | -239,797.950 | 28 Feb 18 |                   |                   |              | 0.00              | -239,797.95 | -239,797.95                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -192,228.800 | 28 Feb 18 |                   |                   |              | 0.00              | -192,228.80 | -192,228.80                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -91,892.870  | 28 Feb 18 |                   |                   |              | 0.00              | -91,892.87  | -91,892.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -108,929.650 | 28 Feb 18 |                   |                   |              | 0.00              | -108,929.65 | -108,929.65                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -90,568.120  | 28 Feb 18 |                   |                   |              | 0.00              | -90,568.12  | -90,568.12                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -89,399.740  | 28 Feb 18 |                   |                   |              | 0.00              | -89,399.74  | -89,399.74                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -89,813.570  | 28 Feb 18 |                   |                   |              | 0.00              | -89,813.57  | -89,813.57                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -90,286.040  | 28 Feb 18 |                   |                   |              | 0.00              | -90,286.04  | -90,286.04                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -96,120.710  | 28 Feb 18 |                   |                   |              | 0.00              | -96,120.71  | -96,120.71                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST   | -120,676.970 | 28 Feb 18 |                   |                   |              | 0.00              | -120,676.97 | -120,676.97                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | -100,405.220 | 28 Feb 18 |                   |                   |              | 0.00              | -100,405.22 | -100,405.22                       | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | -91,580.430  | 28 Feb 18 |                   |                   |              | 0.00              | -91,580.43  | -91,580.43                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 THB / USD EX.RATE 31.48 WITH NORTHERN TRUST | -91,620.160  | 28 Feb 18 |                   |                   |              | 0.00              | -91,620.16  | -91,620.16                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / IDR EX.RATE 0.0000729 WITH NORTHERN   | 34,897.750   | 28 Feb 18 |                   |                   |              | 0.00              | 34,897.75   | 34,897.75                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / INR EX.RATE 0.0153651 WITH NORTHERN   | 54,918.670   | 28 Feb 18 |                   |                   |              | 0.00              | 54,918.67   | 54,918.67                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009227 WITH NORTHERN   | 33,935.920   | 28 Feb 18 |                   |                   |              | 0.00              | 33,935.92   | 33,935.92                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009227 WITH NORTHERN   | 250,115.680  | 28 Feb 18 |                   |                   |              | 0.00              | 250,115.68  | 250,115.68                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 178,599.220  | 28 Feb 18 |                   |                   |              | 0.00              | 178,599.22  | 178,599.22                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 106,642.700  | 28 Feb 18 |                   |                   |              | 0.00              | 106,642.70  | 106,642.70                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 413,536.960  | 28 Feb 18 |                   |                   |              | 0.00              | 413,536.96  | 413,536.96                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 22,210.310   | 28 Feb 18 |                   |                   |              | 0.00              | 22,210.31   | 22,210.31                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 363,130.700  | 28 Feb 18 |                   |                   |              | 0.00              | 363,130.70  | 363,130.70                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 149,476.040  | 28 Feb 18 |                   |                   |              | 0.00              | 149,476.04  | 149,476.04                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                               | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                             |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 89,989.940   | 28 Feb 18 |                   |                   |              | 0.00              | 89,989.94   | 89,989.94                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 84,629.290   | 28 Feb 18 |                   |                   |              | 0.00              | 84,629.29   | 84,629.29                         | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / KRW EX.RATE 0.0009237 WITH NORTHERN   | 427,371.230  | 28 Feb 18 |                   |                   |              | 0.00              | 427,371.23  | 427,371.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 347,039.310  | 28 Feb 18 |                   |                   |              | 0.00              | 347,039.31  | 347,039.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 293,466.100  | 28 Feb 18 |                   |                   |              | 0.00              | 293,466.10  | 293,466.10                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 485,371.660  | 28 Feb 18 |                   |                   |              | 0.00              | 485,371.66  | 485,371.66                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 109,040.370  | 28 Feb 18 |                   |                   |              | 0.00              | 109,040.37  | 109,040.37                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 211,140.480  | 28 Feb 18 |                   |                   |              | 0.00              | 211,140.48  | 211,140.48                        | 0.00          |
| FX DEAL TRANSACTED ON 28 FEB 2018 USD / THB EX.RATE 0.0317662 WITH NORTHERN   | 293,889.870  | 28 Feb 18 |                   |                   |              | 0.00              | 293,889.87  | 293,889.87                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST | -130,501.910 | 28 Jun 18 |                   |                   |              | 0.00              | -130,501.91 | -130,501.91                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST | -734,214.340 | 28 Jun 18 |                   |                   |              | 0.00              | -734,214.34 | -734,214.34                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST | -211,813.880 | 28 Jun 18 |                   |                   |              | 0.00              | -211,813.88 | -211,813.88                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST | -232,387.000 | 28 Jun 18 |                   |                   |              | 0.00              | -232,387.00 | -232,387.00                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | -68,450.800  | 28 Jun 18 |                   |                   |              | 0.00              | -68,450.80  | -68,450.80                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.85 WITH NORTHERN TRUST   | -19,042.150  | 28 Jun 18 |                   |                   |              | 0.00              | -19,042.15  | -19,042.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 INR / USD EX.RATE 68.97 WITH NORTHERN TRUST   | -106,572.660 | 28 Jun 18 |                   |                   |              | 0.00              | -106,572.66 | -106,572.66                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 KRW / USD EX.RATE 1120.89 WITH NORTHERN TRUST | -525,739.910 | 28 Jun 18 |                   |                   |              | 0.00              | -525,739.91 | -525,739.91                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 KRW / USD EX.RATE 1120.89 WITH NORTHERN TRUST | -134,328.710 | 28 Jun 18 |                   |                   |              | 0.00              | -134,328.71 | -134,328.71                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 PKR / USD EX.RATE 121.46 WITH NORTHERN TRUST  | -60,401.260  | 28 Jun 18 |                   |                   |              | 0.00              | -60,401.26  | -60,401.26                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 THB / USD EX.RATE 33.03 WITH NORTHERN TRUST   | -371,772.560 | 28 Jun 18 |                   |                   |              | 0.00              | -371,772.56 | -371,772.56                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 TWD / USD EX.RATE 30.505 WITH NORTHERN TRUST  | -50,533.750  | 28 Jun 18 |                   |                   |              | 0.00              | -50,533.75  | -50,533.75                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 TWD / USD EX.RATE 30.508 WITH NORTHERN TRUST  | -245,583.450 | 28 Jun 18 |                   |                   |              | 0.00              | -245,583.45 | -245,583.45                       | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | 1,553.070    | 28 Jun 18 |                   |                   |              | 0.00              | 1,553.07    | 1,553.07                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | 1,427.100    | 28 Jun 18 |                   |                   |              | 0.00              | 1,427.10    | 1,427.10                          | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / IDR EX.RATE 0.00007 WITH NORTHERN TRUST | 182,592.990  | 28 Jun 18 |                   |                   |              | 0.00              | 182,592.99  | 182,592.99                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN     | 2,602.450    | 28 Jun 18 |                   |                   |              | 0.00              | 2,602.45    | 2,602.45                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN      | 42,134.830   | 28 Jun 18 |                   |                   |              | 0.00              | 42,134.83   | 42,134.83                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN      | 117,660.340  | 28 Jun 18 |                   |                   |              | 0.00              | 117,660.34  | 117,660.34                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0144991 WITH NORTHERN      | 20,553.570   | 28 Jun 18 |                   |                   |              | 0.00              | 20,553.57   | 20,553.57                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN      | 46,317.050   | 28 Jun 18 |                   |                   |              | 0.00              | 46,317.05   | 46,317.05                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN      | 46,426.320   | 28 Jun 18 |                   |                   |              | 0.00              | 46,426.32   | 46,426.32                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / INR EX.RATE 0.0145243 WITH NORTHERN      | 126,049.600  | 28 Jun 18 |                   |                   |              | 0.00              | 126,049.60  | 126,049.60                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / KRW EX.RATE 0.0008906 WITH NORTHERN      | 41,862.400   | 28 Jun 18 |                   |                   |              | 0.00              | 41,862.40   | 41,862.40                         | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / KRW EX.RATE 0.0008921 WITH NORTHERN      | 105,168.010  | 28 Jun 18 |                   |                   |              | 0.00              | 105,168.01  | 105,168.01                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / MYR EX.RATE 0.2475248 WITH NORTHERN      | 626.730      | 28 Jun 18 |                   |                   |              | 0.00              | 626.73      | 626.73                            | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / THB EX.RATE 0.030248 WITH NORTHERN TRUST | 255,482.050  | 28 Jun 18 |                   |                   |              | 0.00              | 255,482.05  | 255,482.05                        | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN 2018 USD / TWD EX.RATE 0.0327815 WITH NORTHERN      | 28,016.160   | 28 Jun 18 |                   |                   |              | 0.00              | 28,016.16   | 28,016.16                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST    | -538,474.130 | 28 Mar 18 |                   |                   |              | 0.00              | -538,474.13 | -538,474.13                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST    | -739,609.780 | 28 Mar 18 |                   |                   |              | 0.00              | -739,609.78 | -739,609.78                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR 2018 INR / USD EX.RATE 64.87 WITH NORTHERN TRUST    | -729,678.990 | 28 Mar 18 |                   |                   |              | 0.00              | -729,678.99 | -729,678.99                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 JPY / USD EX.RATE 105.5076 WITH NORTHERN TRUST | -84,179.140  | 28 Mar 18 |                   |                   |              | 0.00              | -84,179.14  | -84,179.14                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 KRW / USD EX.RATE 1066.52 WITH NORTHERN TRUST  | -209,091.870 | 28 Mar 18 |                   |                   |              | 0.00              | -209,091.87 | -209,091.87                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 KRW / USD EX.RATE 1066.52 WITH NORTHERN TRUST  | -804,220.220 | 28 Mar 18 |                   |                   |              | 0.00              | -804,220.22 | -804,220.22                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | -665,498.680 | 28 Mar 18 |                   |                   |              | 0.00              | -665,498.68 | -665,498.68                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | -150,802.430 | 28 Mar 18 |                   |                   |              | 0.00              | -150,802.43 | -150,802.43                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 MYR / USD EX.RATE 3.855 WITH NORTHERN TRUST    | -389,181.870 | 28 Mar 18 |                   |                   |              | 0.00              | -389,181.87 | -389,181.87                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | -318,707.460 | 28 Mar 18 |                   |                   |              | 0.00              | -318,707.46 | -318,707.46                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | -483,629.410 | 28 Mar 18 |                   |                   |              | 0.00              | -483,629.41 | -483,629.41                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 THB / USD EX.RATE 31.17 WITH NORTHERN TRUST    | -230,043.950 | 28 Mar 18 |                   |                   |              | 0.00              | -230,043.95 | -230,043.95                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 TWD / USD EX.RATE 29.118 WITH NORTHERN TRUST   | -740,649.320 | 28 Mar 18 |                   |                   |              | 0.00              | -740,649.32 | -740,649.32                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009353 WITH NORTHERN      | 84,420.150   | 28 Mar 18 |                   |                   |              | 0.00              | 84,420.15   | 84,420.15                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009353 WITH NORTHERN      | 31,809.510   | 28 Mar 18 |                   |                   |              | 0.00              | 31,809.51   | 31,809.51                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN      | 302,603.390  | 28 Mar 18 |                   |                   |              | 0.00              | 302,603.39  | 302,603.39                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN      | 342,143.420  | 28 Mar 18 |                   |                   |              | 0.00              | 342,143.42  | 342,143.42                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / KRW EX.RATE 0.0009376 WITH NORTHERN      | 250,981.500  | 28 Mar 18 |                   |                   |              | 0.00              | 250,981.50  | 250,981.50                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR 2018 USD / PHP EX.RATE 0.0191241 WITH NORTHERN      | 31,126.260   | 28 Mar 18 |                   |                   |              | 0.00              | 31,126.26   | 31,126.26                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 JPY / USD EX.RATE 109.454 WITH NORTHERN TRUST  | -23,499.240  | 28 May 18 |                   |                   |              | 0.00              | -23,499.24  | -23,499.24                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 MYR / USD EX.RATE 3.98 WITH NORTHERN TRUST     | -584,370.210 | 28 May 18 |                   |                   |              | 0.00              | -584,370.21 | -584,370.21                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 TWD / USD EX.RATE 29.879 WITH NORTHERN TRUST   | -368,151.540 | 28 May 18 |                   |                   |              | 0.00              | -368,151.54 | -368,151.54                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / INR EX.RATE 0.0148214 WITH NORTHERN      | 26,360.630   | 28 May 18 |                   |                   |              | 0.00              | 26,360.63   | 26,360.63                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / INR EX.RATE 0.0148214 WITH NORTHERN      | 102,309.940  | 28 May 18 |                   |                   |              | 0.00              | 102,309.94  | 102,309.94                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / PHP EX.RATE 0.0190295 WITH NORTHERN      | 7,289.960    | 28 May 18 |                   |                   |              | 0.00              | 7,289.96    | 7,289.96                          | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | 291,246.730  | 28 May 18 |                   |                   |              | 0.00              | 291,246.73  | 291,246.73                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | 10,578.280   | 28 May 18 |                   |                   |              | 0.00              | 10,578.28   | 10,578.28                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | 9,458.760    | 28 May 18 |                   |                   |              | 0.00              | 9,458.76    | 9,458.76                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | 11,890.160   | 28 May 18 |                   |                   |              | 0.00              | 11,890.16   | 11,890.16                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / THB EX.RATE 0.031343 WITH NORTHERN TRUST | 19,555.710   | 28 May 18 |                   |                   |              | 0.00              | 19,555.71   | 19,555.71                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY 2018 USD / TWD EX.RATE 0.0334683 WITH NORTHERN      | 22,261.250   | 28 May 18 |                   |                   |              | 0.00              | 22,261.25   | 22,261.25                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | -192,846.630 | 28 Nov 18 |                   |                   |              | 0.00              | -192,846.63 | -192,846.63                       | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | -60,095.510  | 28 Nov 18 |                   |                   |              | 0.00              | -60,095.51  | -60,095.51                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 KRW / USD EX.RATE 1126.82 WITH NORTHERN TRUST  | -28,695.310  | 28 Nov 18 |                   |                   |              | 0.00              | -28,695.31  | -28,695.31                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / CNH EX.RATE 0.1438544 WITH NORTHERN      | 265,302.520  | 28 Nov 18 |                   |                   |              | 0.00              | 265,302.52  | 265,302.52                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 144,882.550  | 28 Nov 18 |                   |                   |              | 0.00              | 144,882.55  | 144,882.55                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 87,147.900   | 28 Nov 18 |                   |                   |              | 0.00              | 87,147.90   | 87,147.90                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 136,331.040  | 28 Nov 18 |                   |                   |              | 0.00              | 136,331.04  | 136,331.04                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 61,544.030   | 28 Nov 18 |                   |                   |              | 0.00              | 61,544.03   | 61,544.03                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 29,627.110   | 28 Nov 18 |                   |                   |              | 0.00              | 29,627.11   | 29,627.11                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / IDR EX.RATE 0.0000688 WITH NORTHERN      | 12,496.530   | 28 Nov 18 |                   |                   |              | 0.00              | 12,496.53   | 12,496.53                         | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN      | 59,784.270     | 28 Nov 18 |                   |                   |              | 0.00              | 59,784.27     | 59,784.27                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN      | 286,492.840    | 28 Nov 18 |                   |                   |              | 0.00              | 286,492.84    | 286,492.84                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN      | 266,558.180    | 28 Nov 18 |                   |                   |              | 0.00              | 266,558.18    | 266,558.18                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / INR EX.RATE 0.0141467 WITH NORTHERN      | 204,651.230    | 28 Nov 18 |                   |                   |              | 0.00              | 204,651.23    | 204,651.23                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087838 WITH NORTHERN      | 307,432.850    | 28 Nov 18 |                   |                   |              | 0.00              | 307,432.85    | 307,432.85                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | 50,001.200     | 28 Nov 18 |                   |                   |              | 0.00              | 50,001.20     | 50,001.20                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | 78,057.900     | 28 Nov 18 |                   |                   |              | 0.00              | 78,057.90     | 78,057.90                         | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.0323625 WITH NORTHERN      | 214,779.090    | 28 Nov 18 |                   |                   |              | 0.00              | 214,779.09    | 214,779.09                        | 0.00          |
| FX DEAL TRANSACTED ON 28 NOV 2018 USD / TWD EX.RATE 0.032375 WITH NORTHERN TRUST | 154,317.150    | 28 Nov 18 |                   |                   |              | 0.00              | 154,317.15    | 154,317.15                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 INR / USD EX.RATE 72.455 WITH NORTHERN TRUST   | -112,574.750   | 28 Sep 18 |                   |                   |              | 0.00              | -112,574.75   | -112,574.75                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 JPY / USD EX.RATE 113.513 WITH NORTHERN TRUST  | -43,570.060    | 28 Sep 18 |                   |                   |              | 0.00              | -43,570.06    | -43,570.06                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1108.22 WITH NORTHERN TRUST  | -1,850,709.200 | 28 Sep 18 |                   |                   |              | 0.00              | -1,850,709.20 | -1,850,709.20                     | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1109.62 WITH NORTHERN TRUST  | -27,534.360    | 28 Sep 18 |                   |                   |              | 0.00              | -27,534.36    | -27,534.36                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 KRW / USD EX.RATE 1109.89637 WITH NORTHERN     | -314,057.960 | 28 Sep 18 |                   |                   |              | 0.00              | -314,057.96 | -314,057.96                       | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0137751 WITH NORTHERN      | 248,312.390  | 28 Sep 18 |                   |                   |              | 0.00              | 248,312.39  | 248,312.39                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0137751 WITH NORTHERN      | 4,035.800    | 28 Sep 18 |                   |                   |              | 0.00              | 4,035.80    | 4,035.80                          | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0138017 WITH NORTHERN      | 40,756.340   | 28 Sep 18 |                   |                   |              | 0.00              | 40,756.34   | 40,756.34                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / INR EX.RATE 0.0138017 WITH NORTHERN      | 14,215.130   | 28 Sep 18 |                   |                   |              | 0.00              | 14,215.13   | 14,215.13                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / KRW EX.RATE 0.000901 WITH NORTHERN TRUST | 273,129.320  | 28 Sep 18 |                   |                   |              | 0.00              | 273,129.32  | 273,129.32                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / KRW EX.RATE 0.0009012 WITH NORTHERN      | 619,366.820  | 28 Sep 18 |                   |                   |              | 0.00              | 619,366.82  | 619,366.82                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / MYR EX.RATE 0.2413768 WITH NORTHERN      | 2,078.250    | 28 Sep 18 |                   |                   |              | 0.00              | 2,078.25    | 2,078.25                          | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / MYR EX.RATE 0.2416101 WITH NORTHERN      | 2,892.070    | 28 Sep 18 |                   |                   |              | 0.00              | 2,892.07    | 2,892.07                          | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / THB EX.RATE 0.0308499 WITH NORTHERN      | 3,350.950    | 28 Sep 18 |                   |                   |              | 0.00              | 3,350.95    | 3,350.95                          | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | 75,779.460   | 28 Sep 18 |                   |                   |              | 0.00              | 75,779.46   | 75,779.46                         | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | 279,762.130  | 28 Sep 18 |                   |                   |              | 0.00              | 279,762.13  | 279,762.13                        | 0.00          |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.03276 WITH NORTHERN TRUST  | 117,689.110  | 28 Sep 18 |                   |                   |              | 0.00              | 117,689.11  | 117,689.11                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 28 SEP 2018 USD / TWD EX.RATE 0.0327966 WITH NORTHERN    | 667.280      | 28 Sep 18 |                   |                   |              | 0.00              | 667.28      | 667.28                            | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 TWD / USD EX.RATE 30.728 WITH NORTHERN TRUST | -372,122.200 | 29 Aug 18 |                   |                   |              | 0.00              | -372,122.20 | -372,122.20                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / INR EX.RATE 0.0141838 WITH NORTHERN    | 4,573.540    | 29 Aug 18 |                   |                   |              | 0.00              | 4,573.54    | 4,573.54                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / INR EX.RATE 0.0141838 WITH NORTHERN    | 6,727.690    | 29 Aug 18 |                   |                   |              | 0.00              | 6,727.69    | 6,727.69                          | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089902 WITH NORTHERN    | 495,941.900  | 29 Aug 18 |                   |                   |              | 0.00              | 495,941.90  | 495,941.90                        | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG 2018 USD / THB EX.RATE 0.0306044 WITH NORTHERN    | 1,070.080    | 29 Aug 18 |                   |                   |              | 0.00              | 1,070.08    | 1,070.08                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 INR / USD EX.RATE 63.49 WITH NORTHERN TRUST  | -369,686.260 | 29 Jan 18 |                   |                   |              | 0.00              | -369,686.26 | -369,686.26                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 INR / USD EX.RATE 63.49 WITH NORTHERN TRUST  | -64,989.150  | 29 Jan 18 |                   |                   |              | 0.00              | -64,989.15  | -64,989.15                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 PKR / USD EX.RATE 110.53 WITH NORTHERN TRUST | -70,287.520  | 29 Jan 18 |                   |                   |              | 0.00              | -70,287.52  | -70,287.52                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / JPY EX.RATE 0.0091878 WITH NORTHERN    | 63,026.030   | 29 Jan 18 |                   |                   |              | 0.00              | 63,026.03   | 63,026.03                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN    | 511,852.990  | 29 Jan 18 |                   |                   |              | 0.00              | 511,852.99  | 511,852.99                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN    | 145,007.280  | 29 Jan 18 |                   |                   |              | 0.00              | 145,007.28  | 145,007.28                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / KRW EX.RATE 0.0009379 WITH NORTHERN    | 97,151.240   | 29 Jan 18 |                   |                   |              | 0.00              | 97,151.24   | 97,151.24                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / PKR EX.RATE 0.009044 WITH NORTHERN TRUST | 4,213.590    | 29 Jan 18 |                   |                   |              | 0.00              | 4,213.59    | 4,213.59                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JAN 2018 USD / TWD EX.RATE 0.0343183 WITH NORTHERN      | 304,262.950  | 29 Jan 18 |                   |                   |              | 0.00              | 304,262.95  | 304,262.95                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -18,615.870  | 29 Jun 18 |                   |                   |              | 0.00              | -18,615.87  | -18,615.87                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -485,778.760 | 29 Jun 18 |                   |                   |              | 0.00              | -485,778.76 | -485,778.76                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -241,631.500 | 29 Jun 18 |                   |                   |              | 0.00              | -241,631.50 | -241,631.50                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -9,930.400   | 29 Jun 18 |                   |                   |              | 0.00              | -9,930.40   | -9,930.40                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -128,426.040 | 29 Jun 18 |                   |                   |              | 0.00              | -128,426.04 | -128,426.04                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -99,505.930  | 29 Jun 18 |                   |                   |              | 0.00              | -99,505.93  | -99,505.93                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -6,290.440   | 29 Jun 18 |                   |                   |              | 0.00              | -6,290.44   | -6,290.44                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 INR / USD EX.RATE 68.495 WITH NORTHERN TRUST   | -121,787.060 | 29 Jun 18 |                   |                   |              | 0.00              | -121,787.06 | -121,787.06                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 KRW / USD EX.RATE 1113.6 WITH NORTHERN TRUST   | -775,519.330 | 29 Jun 18 |                   |                   |              | 0.00              | -775,519.33 | -775,519.33                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 MYR / USD EX.RATE 4.043 WITH NORTHERN TRUST    | -416,831.530 | 29 Jun 18 |                   |                   |              | 0.00              | -416,831.53 | -416,831.53                       | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 PKR / USD EX.RATE 121.5 WITH NORTHERN TRUST    | -65,061.150  | 29 Jun 18 |                   |                   |              | 0.00              | -65,061.15  | -65,061.15                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 JUN 2018 TWD / USD EX.RATE 30.571 WITH NORTHERN TRUST   | -1,733,669.160 | 29 Jun 18 |                   |                   |              | 0.00              | -1,733,669.16 | -1,733,669.16                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN      | 43.030         | 29 Jun 18 |                   |                   |              | 0.00              | 43.03         | 43.03                             | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / INR EX.RATE 0.0145794 WITH NORTHERN      | 619.570        | 29 Jun 18 |                   |                   |              | 0.00              | 619.57        | 619.57                            | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / INR EX.RATE 0.0145996 WITH NORTHERN      | 236,916.340    | 29 Jun 18 |                   |                   |              | 0.00              | 236,916.34    | 236,916.34                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090397 WITH NORTHERN      | 318,547.840    | 29 Jun 18 |                   |                   |              | 0.00              | 318,547.84    | 318,547.84                        | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / KRW EX.RATE 0.000897 WITH NORTHERN TRUST | 52,433.730     | 29 Jun 18 |                   |                   |              | 0.00              | 52,433.73     | 52,433.73                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / MYR EX.RATE 0.247586 WITH NORTHERN TRUST | 1,158.410      | 29 Jun 18 |                   |                   |              | 0.00              | 1,158.41      | 1,158.41                          | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / TWD EX.RATE 0.0326872 WITH NORTHERN      | 14,077.960     | 29 Jun 18 |                   |                   |              | 0.00              | 14,077.96     | 14,077.96                         | 0.00          |
| FX DEAL TRANSACTED ON 29 JUN 2018 USD / TWD EX.RATE 0.0326872 WITH NORTHERN      | 49,276.470     | 29 Jun 18 |                   |                   |              | 0.00              | 49,276.47     | 49,276.47                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 IDR / USD EX.RATE 13760.0 WITH NORTHERN TRUST  | -116,495.590   | 29 Mar 18 |                   |                   |              | 0.00              | -116,495.59   | -116,495.59                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 JPY / USD EX.RATE 106.63 WITH NORTHERN TRUST   | -100,363.000   | 29 Mar 18 |                   |                   |              | 0.00              | -100,363.00   | -100,363.00                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / MYR EX.RATE 0.2583646 WITH NORTHERN      | 995.220        | 29 Mar 18 |                   |                   |              | 0.00              | 995.22        | 995.22                            | 0.00          |
| FX DEAL TRANSACTED ON 29 MAR 2018 USD / MYR EX.RATE 0.2584246 WITH NORTHERN      | 654.330        | 29 Mar 18 |                   |                   |              | 0.00              | 654.33        | 654.33                            | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 INR / USD EX.RATE 67.73 WITH NORTHERN TRUST   | -1,469,979.100 | 29 May 18 |                   |                   |              | 0.00              | -1,469,979.10 | -1,469,979.10                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 INR / USD EX.RATE 67.73 WITH NORTHERN TRUST   | -491,780.740   | 29 May 18 |                   |                   |              | 0.00              | -491,780.74   | -491,780.74                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST | -1,488,813.740 | 29 May 18 |                   |                   |              | 0.00              | -1,488,813.74 | -1,488,813.74                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST | -1,423,903.580 | 29 May 18 |                   |                   |              | 0.00              | -1,423,903.58 | -1,423,903.58                     | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 KRW / USD EX.RATE 1075.92 WITH NORTHERN TRUST | -383,315.150   | 29 May 18 |                   |                   |              | 0.00              | -383,315.15   | -383,315.15                       | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / INR EX.RATE 0.0147406 WITH NORTHERN     | 7,692.560      | 29 May 18 |                   |                   |              | 0.00              | 7,692.56      | 7,692.56                          | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN     | 2,053.090      | 29 May 18 |                   |                   |              | 0.00              | 2,053.09      | 2,053.09                          | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 158,392.920    | 29 May 18 |                   |                   |              | 0.00              | 158,392.92    | 158,392.92                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 264,664.210    | 29 May 18 |                   |                   |              | 0.00              | 264,664.21    | 264,664.21                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 151,441.640    | 29 May 18 |                   |                   |              | 0.00              | 151,441.64    | 151,441.64                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 255,952.120    | 29 May 18 |                   |                   |              | 0.00              | 255,952.12    | 255,952.12                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 181,658.910    | 29 May 18 |                   |                   |              | 0.00              | 181,658.91    | 181,658.91                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / KRW EX.RATE 0.0009294 WITH NORTHERN     | 326,994.480    | 29 May 18 |                   |                   |              | 0.00              | 326,994.48    | 326,994.48                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                               |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 29 MAY 2018 USD / TWD EX.RATE 0.0334024 WITH NORTHERN     | 10,024.550  | 29 May 18 |                   |                   |              | 0.00              | 10,024.55  | 10,024.55                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 INR / USD EX.RATE 69.855 WITH NORTHERN TRUST  | -87,713.070 | 29 Nov 18 |                   |                   |              | 0.00              | -87,713.07 | -87,713.07                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -67,510.490 | 29 Nov 18 |                   |                   |              | 0.00              | -67,510.49 | -67,510.49                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -28,741.480 | 29 Nov 18 |                   |                   |              | 0.00              | -28,741.48 | -28,741.48                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -967.610    | 29 Nov 18 |                   |                   |              | 0.00              | -967.61    | -967.61                           | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -44,045.780 | 29 Nov 18 |                   |                   |              | 0.00              | -44,045.78 | -44,045.78                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -33,826.810 | 29 Nov 18 |                   |                   |              | 0.00              | -33,826.81 | -33,826.81                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 KRW / USD EX.RATE 1119.46 WITH NORTHERN TRUST | -53,776.010 | 29 Nov 18 |                   |                   |              | 0.00              | -53,776.01 | -53,776.01                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000695 WITH NORTHERN     | 1,441.240   | 29 Nov 18 |                   |                   |              | 0.00              | 1,441.24   | 1,441.24                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 12,598.110  | 29 Nov 18 |                   |                   |              | 0.00              | 12,598.11  | 12,598.11                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 58,024.080  | 29 Nov 18 |                   |                   |              | 0.00              | 58,024.08  | 58,024.08                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 50,475.690  | 29 Nov 18 |                   |                   |              | 0.00              | 50,475.69  | 50,475.69                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 12,889.700  | 29 Nov 18 |                   |                   |              | 0.00              | 12,889.70  | 12,889.70                         | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 16,301.420   | 29 Nov 18 |                   |                   |              | 0.00              | 16,301.42   | 16,301.42                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 26,514.390   | 29 Nov 18 |                   |                   |              | 0.00              | 26,514.39   | 26,514.39                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / IDR EX.RATE 0.0000696 WITH NORTHERN     | 68,469.280   | 29 Nov 18 |                   |                   |              | 0.00              | 68,469.28   | 68,469.28                         | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / INR EX.RATE 0.0142918 WITH NORTHERN     | 371,148.060  | 29 Nov 18 |                   |                   |              | 0.00              | 371,148.06  | 371,148.06                        | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / INR EX.RATE 0.0143041 WITH NORTHERN     | 1,302.650    | 29 Nov 18 |                   |                   |              | 0.00              | 1,302.65    | 1,302.65                          | 0.00          |
| FX DEAL TRANSACTED ON 29 NOV 2018 USD / TWD EX.RATE 0.0323834 WITH NORTHERN     | 92,835.810   | 29 Nov 18 |                   |                   |              | 0.00              | 92,835.81   | 92,835.81                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST  | -551,419.980 | 29 Oct 18 |                   |                   |              | 0.00              | -551,419.98 | -551,419.98                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST  | -439,914.880 | 29 Oct 18 |                   |                   |              | 0.00              | -439,914.88 | -439,914.88                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST  | -580,623.860 | 29 Oct 18 |                   |                   |              | 0.00              | -580,623.86 | -580,623.86                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 INR / USD EX.RATE 73.365 WITH NORTHERN TRUST  | -152,499.890 | 29 Oct 18 |                   |                   |              | 0.00              | -152,499.89 | -152,499.89                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 111.811 WITH NORTHERN TRUST | -1,204.760   | 29 Oct 18 |                   |                   |              | 0.00              | -1,204.76   | -1,204.76                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST | -156,391.510 | 29 Oct 18 |                   |                   |              | 0.00              | -156,391.51 | -156,391.51                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST | -214,957.210 | 29 Oct 18 |                   |                   |              | 0.00              | -214,957.21 | -214,957.21                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT 2018 KRW / USD EX.RATE 1137.94 WITH NORTHERN TRUST  | -298,593.780 | 29 Oct 18 |                   |                   |              | 0.00              | -298,593.78 | -298,593.78                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 KRW / USD EX.RATE 1140.04 WITH NORTHERN TRUST  | -48,439.150  | 29 Oct 18 |                   |                   |              | 0.00              | -48,439.15  | -48,439.15                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST    | -198,274.100 | 29 Oct 18 |                   |                   |              | 0.00              | -198,274.10 | -198,274.10                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST    | -100,340.490 | 29 Oct 18 |                   |                   |              | 0.00              | -100,340.49 | -100,340.49                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST    | -57,830.960  | 29 Oct 18 |                   |                   |              | 0.00              | -57,830.96  | -57,830.96                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 TWD / USD EX.RATE 30.97 WITH NORTHERN TRUST    | -193,053.160 | 29 Oct 18 |                   |                   |              | 0.00              | -193,053.16 | -193,053.16                       | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN      | 3,544.310    | 29 Oct 18 |                   |                   |              | 0.00              | 3,544.31    | 3,544.31                          | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / KRW EX.RATE 0.0008788 WITH NORTHERN      | 760,270.730  | 29 Oct 18 |                   |                   |              | 0.00              | 760,270.73  | 760,270.73                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / KRW EX.RATE 0.0008788 WITH NORTHERN      | 101,299.490  | 29 Oct 18 |                   |                   |              | 0.00              | 101,299.49  | 101,299.49                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / THB EX.RATE 0.030147 WITH NORTHERN TRUST | 22,186.080   | 29 Oct 18 |                   |                   |              | 0.00              | 22,186.08   | 22,186.08                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT 2018 USD / TWD EX.RATE 0.0322601 WITH NORTHERN      | 135,235.470  | 29 Oct 18 |                   |                   |              | 0.00              | 135,235.47  | 135,235.47                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 KRW / USD EX.RATE 1066.103 WITH NORTHERN TRUST | -65,882.210  | 30 Apr 18 |                   |                   |              | 0.00              | -65,882.21  | -65,882.21                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 KRW / USD EX.RATE 1067.75 WITH NORTHERN TRUST  | -65,591.710  | 30 Apr 18 |                   |                   |              | 0.00              | -65,591.71  | -65,591.71                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 APR 2018 MYR / USD EX.RATE 3.9168 WITH NORTHERN TRUST   | -52,171.460   | 30 Apr 18 |                   |                   |              | 0.00              | -52,171.46   | -52,171.46                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009359 WITH NORTHERN      | 1,421.220     | 30 Apr 18 |                   |                   |              | 0.00              | 1,421.22     | 1,421.22                          | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009365 WITH NORTHERN      | 929,460.810   | 30 Apr 18 |                   |                   |              | 0.00              | 929,460.81   | 929,460.81                        | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / KRW EX.RATE 0.0009365 WITH NORTHERN      | 64,658.820    | 30 Apr 18 |                   |                   |              | 0.00              | 64,658.82    | 64,658.82                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / MYR EX.RATE 0.255011 WITH NORTHERN TRUST | 9,313.430     | 30 Apr 18 |                   |                   |              | 0.00              | 9,313.43     | 9,313.43                          | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / PHP EX.RATE 0.0193125 WITH NORTHERN      | 3,917.730     | 30 Apr 18 |                   |                   |              | 0.00              | 3,917.73     | 3,917.73                          | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | 358.090       | 30 Apr 18 |                   |                   |              | 0.00              | 358.09       | 358.09                            | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | 8,631.180     | 30 Apr 18 |                   |                   |              | 0.00              | 8,631.18     | 8,631.18                          | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / THB EX.RATE 0.0317158 WITH NORTHERN      | 4,619.330     | 30 Apr 18 |                   |                   |              | 0.00              | 4,619.33     | 4,619.33                          | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / TWD EX.RATE 0.0338089 WITH NORTHERN      | 15,029.380    | 30 Apr 18 |                   |                   |              | 0.00              | 15,029.38    | 15,029.38                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR 2018 USD / TWD EX.RATE 0.0338089 WITH NORTHERN      | 1,690,445.600 | 30 Apr 18 |                   |                   |              | 0.00              | 1,690,445.60 | 1,690,445.60                      | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 IDR / USD EX.RATE 14649.0 WITH NORTHERN TRUST  | -400,099.850  | 30 Aug 18 |                   |                   |              | 0.00              | -400,099.85  | -400,099.85                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 IDR / USD EX.RATE 14649.0 WITH NORTHERN TRUST  | -277,066.250  | 30 Aug 18 |                   |                   |              | 0.00              | -277,066.25  | -277,066.25                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 AUG 2018 INR / USD EX.RATE 70.655 WITH NORTHERN TRUST  | -338,366.700   | 30 Aug 18 |                   |                   |              | 0.00              | -338,366.70   | -338,366.70                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | -1,316,799.390 | 30 Aug 18 |                   |                   |              | 0.00              | -1,316,799.39 | -1,316,799.39                     | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | -187,483.470   | 30 Aug 18 |                   |                   |              | 0.00              | -187,483.47   | -187,483.47                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | -127,962.670   | 30 Aug 18 |                   |                   |              | 0.00              | -127,962.67   | -127,962.67                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | -701,495.340   | 30 Aug 18 |                   |                   |              | 0.00              | -701,495.34   | -701,495.34                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 KRW / USD EX.RATE 1108.86 WITH NORTHERN TRUST | -419,826.790   | 30 Aug 18 |                   |                   |              | 0.00              | -419,826.79   | -419,826.79                       | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 TWD / USD EX.RATE 30.691 WITH NORTHERN TRUST  | -27,575.640    | 30 Aug 18 |                   |                   |              | 0.00              | -27,575.64    | -27,575.64                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / INR EX.RATE 0.0141313 WITH NORTHERN     | 35,644.340     | 30 Aug 18 |                   |                   |              | 0.00              | 35,644.34     | 35,644.34                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / INR EX.RATE 0.0141313 WITH NORTHERN     | 38,938.800     | 30 Aug 18 |                   |                   |              | 0.00              | 38,938.80     | 38,938.80                         | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | 191,920.050    | 30 Aug 18 |                   |                   |              | 0.00              | 191,920.05    | 191,920.05                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | 1,069,548.380  | 30 Aug 18 |                   |                   |              | 0.00              | 1,069,548.38  | 1,069,548.38                      | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | 180,836.080    | 30 Aug 18 |                   |                   |              | 0.00              | 180,836.08    | 180,836.08                        | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / KRW EX.RATE 0.0009018 WITH NORTHERN     | 613,541.800    | 30 Aug 18 |                   |                   |              | 0.00              | 613,541.80    | 613,541.80                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / THB EX.RATE 0.0305857 WITH NORTHERN    | 1,157,155.910 | 30 Aug 18 |                   |                   |              | 0.00              | 1,157,155.91 | 1,157,155.91                      | 0.00          |
| FX DEAL TRANSACTED ON 30 AUG 2018 USD / TWD EX.RATE 0.0325828 WITH NORTHERN    | 124,386.430   | 30 Aug 18 |                   |                   |              | 0.00              | 124,386.43   | 124,386.43                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 INR / USD EX.RATE 63.675 WITH NORTHERN TRUST | -59,889.000   | 30 Jan 18 |                   |                   |              | 0.00              | -59,889.00   | -59,889.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 PKR / USD EX.RATE 110.52 WITH NORTHERN TRUST | -17,980.970   | 30 Jan 18 |                   |                   |              | 0.00              | -17,980.97   | -17,980.97                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / IDR EX.RATE 0.0000744 WITH NORTHERN    | 6,399.200     | 30 Jan 18 |                   |                   |              | 0.00              | 6,399.20     | 6,399.20                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / IDR EX.RATE 0.0000745 WITH NORTHERN    | 16,395.900    | 30 Jan 18 |                   |                   |              | 0.00              | 16,395.90    | 16,395.90                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / INR EX.RATE 0.0157048 WITH NORTHERN    | 8,486.630     | 30 Jan 18 |                   |                   |              | 0.00              | 8,486.63     | 8,486.63                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / JPY EX.RATE 0.0091897 WITH NORTHERN    | 9,228.100     | 30 Jan 18 |                   |                   |              | 0.00              | 9,228.10     | 9,228.10                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / KRW EX.RATE 0.0009314 WITH NORTHERN    | 13,021.480    | 30 Jan 18 |                   |                   |              | 0.00              | 13,021.48    | 13,021.48                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / KRW EX.RATE 0.0009314 WITH NORTHERN    | 427,456.510   | 30 Jan 18 |                   |                   |              | 0.00              | 427,456.51   | 427,456.51                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / MYR EX.RATE 0.2564629 WITH NORTHERN    | 5,487.260     | 30 Jan 18 |                   |                   |              | 0.00              | 5,487.26     | 5,487.26                          | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / MYR EX.RATE 0.2567394 WITH NORTHERN    | 26,165.260    | 30 Jan 18 |                   |                   |              | 0.00              | 26,165.26    | 26,165.26                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JAN 2018 USD / PKR EX.RATE 0.0090481 WITH NORTHERN    | 15,506.350    | 30 Jan 18 |                   |                   |              | 0.00              | 15,506.35    | 15,506.35                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | -676,574.010   | 30 Jul 18 |                   |                   |              | 0.00              | -676,574.01   | -676,574.01                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | -550,614.580   | 30 Jul 18 |                   |                   |              | 0.00              | -550,614.58   | -550,614.58                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | -1,210,108.940 | 30 Jul 18 |                   |                   |              | 0.00              | -1,210,108.94 | -1,210,108.94                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 IDR / USD EX.RATE 14410.0 WITH NORTHERN TRUST | -632,626.980   | 30 Jul 18 |                   |                   |              | 0.00              | -632,626.98   | -632,626.98                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -23,103.800    | 30 Jul 18 |                   |                   |              | 0.00              | -23,103.80    | -23,103.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -982,239.940   | 30 Jul 18 |                   |                   |              | 0.00              | -982,239.94   | -982,239.94                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -305,886.800   | 30 Jul 18 |                   |                   |              | 0.00              | -305,886.80   | -305,886.80                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -174,149.310   | 30 Jul 18 |                   |                   |              | 0.00              | -174,149.31   | -174,149.31                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -139,656.270   | 30 Jul 18 |                   |                   |              | 0.00              | -139,656.27   | -139,656.27                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -46,305.220    | 30 Jul 18 |                   |                   |              | 0.00              | -46,305.22    | -46,305.22                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -405,248.000   | 30 Jul 18 |                   |                   |              | 0.00              | -405,248.00   | -405,248.00                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -755,153.870   | 30 Jul 18 |                   |                   |              | 0.00              | -755,153.87   | -755,153.87                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST  | -1,062,069.300 | 30 Jul 18 |                   |                   |              | 0.00              | -1,062,069.30 | -1,062,069.30                     | 0.00          |

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Northern Trust

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR       | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost            | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-----------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |                 |                                   |               |
| <b>United States dollar - USD</b>                                              |                  |           |                   |                   |              |                   |                 |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | -1,286,059.560   | 30 Jul 18 |                   |                   |              | 0.00              | -1,286,059.56   | -1,286,059.56                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | -1,179,070.610   | 30 Jul 18 |                   |                   |              | 0.00              | -1,179,070.61   | -1,179,070.61                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | -790,909.380     | 30 Jul 18 |                   |                   |              | 0.00              | -790,909.38     | -790,909.38                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | -1,436,884.840   | 30 Jul 18 |                   |                   |              | 0.00              | -1,436,884.84   | -1,436,884.84                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 INR / USD EX.RATE 68.695 WITH NORTHERN TRUST | -727,271.640     | 30 Jul 18 |                   |                   |              | 0.00              | -727,271.64     | -727,271.64                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 JPY / USD EX.RATE 111.08 WITH NORTHERN TRUST | -100,000,000.000 | 30 Jul 18 |                   |                   |              | 0.00              | -100,000,000.00 | -100,000,000.00                   | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -32,935.510      | 30 Jul 18 |                   |                   |              | 0.00              | -32,935.51      | -32,935.51                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -193,695.900     | 30 Jul 18 |                   |                   |              | 0.00              | -193,695.90     | -193,695.90                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -1,043,810.460   | 30 Jul 18 |                   |                   |              | 0.00              | -1,043,810.46   | -1,043,810.46                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -1,346,418.390   | 30 Jul 18 |                   |                   |              | 0.00              | -1,346,418.39   | -1,346,418.39                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -2,783,044.640   | 30 Jul 18 |                   |                   |              | 0.00              | -2,783,044.64   | -2,783,044.64                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -219,793.000     | 30 Jul 18 |                   |                   |              | 0.00              | -219,793.00     | -219,793.00                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -2,654,933.730   | 30 Jul 18 |                   |                   |              | 0.00              | -2,654,933.73   | -2,654,933.73                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                              |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -107,432.650   | 30 Jul 18 |                   |                   |              | 0.00              | -107,432.65   | -107,432.65                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -1,519,143.370 | 30 Jul 18 |                   |                   |              | 0.00              | -1,519,143.37 | -1,519,143.37                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 KRW / USD EX.RATE 1116.5 WITH NORTHERN TRUST | -2,354,684.970 | 30 Jul 18 |                   |                   |              | 0.00              | -2,354,684.97 | -2,354,684.97                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 MYR / USD EX.RATE 4.0625 WITH NORTHERN TRUST | -252,479.140   | 30 Jul 18 |                   |                   |              | 0.00              | -252,479.14   | -252,479.14                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 PKR / USD EX.RATE 122.25 WITH NORTHERN TRUST | -252,294.850   | 30 Jul 18 |                   |                   |              | 0.00              | -252,294.85   | -252,294.85                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | -278,927.860   | 30 Jul 18 |                   |                   |              | 0.00              | -278,927.86   | -278,927.86                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | -1,001,309.240 | 30 Jul 18 |                   |                   |              | 0.00              | -1,001,309.24 | -1,001,309.24                     | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | -962,247.610   | 30 Jul 18 |                   |                   |              | 0.00              | -962,247.61   | -962,247.61                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | -830,993.130   | 30 Jul 18 |                   |                   |              | 0.00              | -830,993.13   | -830,993.13                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.585 WITH NORTHERN TRUST | -392,027.950   | 30 Jul 18 |                   |                   |              | 0.00              | -392,027.95   | -392,027.95                       | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 TWD / USD EX.RATE 30.615 WITH NORTHERN TRUST | -0.330         | 30 Jul 18 |                   |                   |              | 0.00              | -0.33         | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN    | 33,353.860     | 30 Jul 18 |                   |                   |              | 0.00              | 33,353.86     | 33,353.86                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / IDR EX.RATE 0.0000694 WITH NORTHERN    | 2,255.020      | 30 Jul 18 |                   |                   |              | 0.00              | 2,255.02      | 2,255.02                          | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                    | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                    |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                   |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                                  |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / INR EX.RATE<br>0.0145402 WITH NORTHERN     | 14,722.330    | 30 Jul 18 |                   |                   |              | 0.00              | 14,722.33    | 14,722.33                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / INR EX.RATE<br>0.0145571 WITH NORTHERN     | 106,084.820   | 30 Jul 18 |                   |                   |              | 0.00              | 106,084.82   | 106,084.82                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / JPY EX.RATE<br>0.0090016 WITH NORTHERN     | 35,200.500    | 30 Jul 18 |                   |                   |              | 0.00              | 35,200.50    | 35,200.50                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE<br>0.0008957 WITH NORTHERN     | 213,905.710   | 30 Jul 18 |                   |                   |              | 0.00              | 213,905.71   | 213,905.71                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE<br>0.0008957 WITH NORTHERN     | 87,445.420    | 30 Jul 18 |                   |                   |              | 0.00              | 87,445.42    | 87,445.42                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE<br>0.0008957 WITH NORTHERN     | 28,142.580    | 30 Jul 18 |                   |                   |              | 0.00              | 28,142.58    | 28,142.58                         | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE<br>0.0008957 WITH NORTHERN     | 152,297.980   | 30 Jul 18 |                   |                   |              | 0.00              | 152,297.98   | 152,297.98                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / KRW EX.RATE<br>0.0008957 WITH NORTHERN     | 1,411,936.460 | 30 Jul 18 |                   |                   |              | 0.00              | 1,411,936.46 | 1,411,936.46                      | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE<br>0.0326637 WITH NORTHERN     | 314,421.200   | 30 Jul 18 |                   |                   |              | 0.00              | 314,421.20   | 314,421.20                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE<br>0.0326637 WITH NORTHERN     | 251,193.830   | 30 Jul 18 |                   |                   |              | 0.00              | 251,193.83   | 251,193.83                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL 2018 USD / TWD EX.RATE<br>0.0326637 WITH NORTHERN     | 27,636.450    | 30 Jul 18 |                   |                   |              | 0.00              | 27,636.45    | 27,636.45                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE<br>1063.55 WITH NORTHERN TRUST | -65,975.330   | 30 Mar 18 |                   |                   |              | 0.00              | -65,975.33   | -65,975.33                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE<br>1063.55 WITH NORTHERN TRUST | -40,185.590   | 30 Mar 18 |                   |                   |              | 0.00              | -40,185.59   | -40,185.59                        | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | -86,045.020  | 30 Mar 18 |                   |                   |              | 0.00              | -86,045.02  | -86,045.02                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | -128,274.550 | 30 Mar 18 |                   |                   |              | 0.00              | -128,274.55 | -128,274.55                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 KRW / USD EX.RATE 1063.55 WITH NORTHERN TRUST  | -327,562.510 | 30 Mar 18 |                   |                   |              | 0.00              | -327,562.51 | -327,562.51                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 PKR / USD EX.RATE 115.48 WITH NORTHERN TRUST   | -22,806.550  | 30 Mar 18 |                   |                   |              | 0.00              | -22,806.55  | -22,806.55                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 THB / USD EX.RATE 31.22 WITH NORTHERN TRUST    | -62,896.210  | 30 Mar 18 |                   |                   |              | 0.00              | -62,896.21  | -62,896.21                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 THB / USD EX.RATE 31.22 WITH NORTHERN TRUST    | -27,765.820  | 30 Mar 18 |                   |                   |              | 0.00              | -27,765.82  | -27,765.82                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 TWD / USD EX.RATE 29.127 WITH NORTHERN TRUST   | -136,028.120 | 30 Mar 18 |                   |                   |              | 0.00              | -136,028.12 | -136,028.12                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 TWD / USD EX.RATE 29.127 WITH NORTHERN TRUST   | -258,549.730 | 30 Mar 18 |                   |                   |              | 0.00              | -258,549.73 | -258,549.73                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAR 2018 USD / TWD EX.RATE 0.0343194 WITH NORTHERN      | 22,918.830   | 30 Mar 18 |                   |                   |              | 0.00              | 22,918.83   | 22,918.83                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 INR / USD EX.RATE 67.555 WITH NORTHERN TRUST   | -229,461.710 | 30 May 18 |                   |                   |              | 0.00              | -229,461.71 | -229,461.71                       | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 JPY / USD EX.RATE 108.4955 WITH NORTHERN TRUST | -27,650.920  | 30 May 18 |                   |                   |              | 0.00              | -27,650.92  | -27,650.92                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 JPY / USD EX.RATE 108.5003 WITH NORTHERN TRUST | -78,340.800  | 30 May 18 |                   |                   |              | 0.00              | -78,340.80  | -78,340.80                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 MYR / USD EX.RATE 3.997 WITH NORTHERN TRUST    | -249,038.590 | 30 May 18 |                   |                   |              | 0.00              | -249,038.59 | -249,038.59                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / INR EX.RATE 0.0147645 WITH NORTHERN    | 2,126.030     | 30 May 18 |                   |                   |              | 0.00              | 2,126.03     | 2,126.03                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / KRW EX.RATE 0.0009255 WITH NORTHERN    | 135,574.250   | 30 May 18 |                   |                   |              | 0.00              | 135,574.25   | 135,574.25                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / MYR EX.RATE 0.2502002 WITH NORTHERN    | 243,652.530   | 30 May 18 |                   |                   |              | 0.00              | 243,652.53   | 243,652.53                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / PHP EX.RATE 0.0189771 WITH NORTHERN    | 30,532.390    | 30 May 18 |                   |                   |              | 0.00              | 30,532.39    | 30,532.39                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0310849 WITH NORTHERN    | 50,637.240    | 30 May 18 |                   |                   |              | 0.00              | 50,637.24    | 50,637.24                         | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN    | 1,182.270     | 30 May 18 |                   |                   |              | 0.00              | 1,182.27     | 1,182.27                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / THB EX.RATE 0.0311139 WITH NORTHERN    | 2,716.800     | 30 May 18 |                   |                   |              | 0.00              | 2,716.80     | 2,716.80                          | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / TWD EX.RATE 0.0332823 WITH NORTHERN    | 3,993,876.060 | 30 May 18 |                   |                   |              | 0.00              | 3,993,876.06 | 3,993,876.06                      | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY 2018 USD / TWD EX.RATE 0.0333222 WITH NORTHERN    | 23,318.860    | 30 May 18 |                   |                   |              | 0.00              | 23,318.86    | 23,318.86                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | -416,610.880  | 30 Nov 18 |                   |                   |              | 0.00              | -416,610.88  | -416,610.88                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | -49,989.310   | 30 Nov 18 |                   |                   |              | 0.00              | -49,989.31   | -49,989.31                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | -214,357.390  | 30 Nov 18 |                   |                   |              | 0.00              | -214,357.39  | -214,357.39                       | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 INR / USD EX.RATE 69.565 WITH NORTHERN TRUST | -253,280.810  | 30 Nov 18 |                   |                   |              | 0.00              | -253,280.81  | -253,280.81                       | 0.00          |

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 KRW / USD EX.RATE 1119.62 WITH NORTHERN TRUST  | -13,313.660 | 30 Nov 18 |                   |                   |              | 0.00              | -13,313.66 | -13,313.66                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 TWD / USD EX.RATE 30.801 WITH NORTHERN TRUST   | -0.320      | 30 Nov 18 |                   |                   |              | 0.00              | -0.32      | -0.32                             | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / CNH EX.RATE 0.1440611 WITH NORTHERN      | 169,597.840 | 30 Nov 18 |                   |                   |              | 0.00              | 169,597.84 | 169,597.84                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN      | 35,228.460  | 30 Nov 18 |                   |                   |              | 0.00              | 35,228.46  | 35,228.46                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN      | 3,279.720   | 30 Nov 18 |                   |                   |              | 0.00              | 3,279.72   | 3,279.72                          | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / IDR EX.RATE 0.0000699 WITH NORTHERN      | 25,149.900  | 30 Nov 18 |                   |                   |              | 0.00              | 25,149.90  | 25,149.90                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | 111,674.900 | 30 Nov 18 |                   |                   |              | 0.00              | 111,674.90 | 111,674.90                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | 158,593.020 | 30 Nov 18 |                   |                   |              | 0.00              | 158,593.02 | 158,593.02                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | 268,683.580 | 30 Nov 18 |                   |                   |              | 0.00              | 268,683.58 | 268,683.58                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | 103,772.910 | 30 Nov 18 |                   |                   |              | 0.00              | 103,772.91 | 103,772.91                        | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / KRW EX.RATE 0.000892 WITH NORTHERN TRUST | 87,084.630  | 30 Nov 18 |                   |                   |              | 0.00              | 87,084.63  | 87,084.63                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / THB EX.RATE 0.0303628 WITH NORTHERN      | 59,796.410  | 30 Nov 18 |                   |                   |              | 0.00              | 59,796.41  | 59,796.41                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / THB EX.RATE 0.0303628 WITH NORTHERN      | 179,241.120 | 30 Nov 18 |                   |                   |              | 0.00              | 179,241.12 | 179,241.12                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

01 JAN 18 - 31 DEC 18

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN     | 2,076,438.910 | 30 Nov 18 |                   |                   |              | 0.00              | 2,076,438.91 | 2,076,438.91                      | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN     | 36,486.520    | 30 Nov 18 |                   |                   |              | 0.00              | 36,486.52    | 36,486.52                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324444 WITH NORTHERN     | 74,304.520    | 30 Nov 18 |                   |                   |              | 0.00              | 74,304.52    | 74,304.52                         | 0.00          |
| FX DEAL TRANSACTED ON 30 NOV 2018 USD / TWD EX.RATE 0.0324665 WITH NORTHERN     | 2,270.780     | 30 Nov 18 |                   |                   |              | 0.00              | 2,270.78     | 2,270.78                          | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 INR / USD EX.RATE 73.54 WITH NORTHERN TRUST   | -90,140.840   | 30 Oct 18 |                   |                   |              | 0.00              | -90,140.84   | -90,140.84                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 KRW / USD EX.RATE 1140.26 WITH NORTHERN TRUST | -75,180.140   | 30 Oct 18 |                   |                   |              | 0.00              | -75,180.14   | -75,180.14                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST  | -203,658.600  | 30 Oct 18 |                   |                   |              | 0.00              | -203,658.60  | -203,658.60                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST  | -45,645.900   | 30 Oct 18 |                   |                   |              | 0.00              | -45,645.90   | -45,645.90                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 TWD / USD EX.RATE 30.973 WITH NORTHERN TRUST  | -355,148.030  | 30 Oct 18 |                   |                   |              | 0.00              | -355,148.03  | -355,148.03                       | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / IDR EX.RATE 0.0000656 WITH NORTHERN     | 3,068.140     | 30 Oct 18 |                   |                   |              | 0.00              | 3,068.14     | 3,068.14                          | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / PKR EX.RATE 0.0075216 WITH NORTHERN     | 3,911.470     | 30 Oct 18 |                   |                   |              | 0.00              | 3,911.47     | 3,911.47                          | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / TWD EX.RATE 0.0322591 WITH NORTHERN     | 75,163.710    | 30 Oct 18 |                   |                   |              | 0.00              | 75,163.71    | 75,163.71                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT 2018 USD / TWD EX.RATE 0.0322591 WITH NORTHERN     | 86,595.790    | 30 Oct 18 |                   |                   |              | 0.00              | 86,595.79    | 86,595.79                         | 0.00          |

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Northern Trust

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# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | -112,060.110 | 31 Aug 18 |                   |                   |              | 0.00              | -112,060.11 | -112,060.11                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | -111,889.050 | 31 Aug 18 |                   |                   |              | 0.00              | -111,889.05 | -111,889.05                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | -176,526.460 | 31 Aug 18 |                   |                   |              | 0.00              | -176,526.46 | -176,526.46                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 INR / USD EX.RATE 70.87 WITH NORTHERN TRUST  | -112,030.610 | 31 Aug 18 |                   |                   |              | 0.00              | -112,030.61 | -112,030.61                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 KRW / USD EX.RATE 1113.4 WITH NORTHERN TRUST | -179,514.830 | 31 Aug 18 |                   |                   |              | 0.00              | -179,514.83 | -179,514.83                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 TWD / USD EX.RATE 30.675 WITH NORTHERN TRUST | -847,595.760 | 31 Aug 18 |                   |                   |              | 0.00              | -847,595.76 | -847,595.76                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 TWD / USD EX.RATE 30.675 WITH NORTHERN TRUST | -207,057.440 | 31 Aug 18 |                   |                   |              | 0.00              | -207,057.44 | -207,057.44                       | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / IDR EX.RATE 0.0000679 WITH NORTHERN    | 126.660      | 31 Aug 18 |                   |                   |              | 0.00              | 126.66      | 126.66                            | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / INR EX.RATE 0.0140905 WITH NORTHERN    | 20,055.800   | 31 Aug 18 |                   |                   |              | 0.00              | 20,055.80   | 20,055.80                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / INR EX.RATE 0.0141103 WITH NORTHERN    | 17,747.090   | 31 Aug 18 |                   |                   |              | 0.00              | 17,747.09   | 17,747.09                         | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / KRW EX.RATE 0.0008981 WITH NORTHERN    | 602,525.410  | 31 Aug 18 |                   |                   |              | 0.00              | 602,525.41  | 602,525.41                        | 0.00          |
| FX DEAL TRANSACTED ON 31 AUG 2018 USD / TWD EX.RATE 0.0325998 WITH NORTHERN    | 20,156.810   | 31 Aug 18 |                   |                   |              | 0.00              | 20,156.81   | 20,156.81                         | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC 2018 USD / INR EX.RATE 0.0143133 WITH NORTHERN    | 29,763.910   | 31 Dec 18 |                   |                   |              | 0.00              | 29,763.91   | 29,763.91                         | 0.00          |

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Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST | -695,206.690  | 31 Jan 18 |                   |                   |              | 0.00              | -695,206.69  | -695,206.69                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST | -74,933.670   | 31 Jan 18 |                   |                   |              | 0.00              | -74,933.67   | -74,933.67                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.645 WITH NORTHERN TRUST | -71,752.080   | 31 Jan 18 |                   |                   |              | 0.00              | -71,752.08   | -71,752.08                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 INR / USD EX.RATE 63.675 WITH NORTHERN TRUST | -25,175.450   | 31 Jan 18 |                   |                   |              | 0.00              | -25,175.45   | -25,175.45                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / IDR EX.RATE 0.0000746 WITH NORTHERN    | 180,358.790   | 31 Jan 18 |                   |                   |              | 0.00              | 180,358.79   | 180,358.79                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN    | 22,621.930    | 31 Jan 18 |                   |                   |              | 0.00              | 22,621.93    | 22,621.93                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN    | 9,497.020     | 31 Jan 18 |                   |                   |              | 0.00              | 9,497.02     | 9,497.02                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0156974 WITH NORTHERN    | 10,442.580    | 31 Jan 18 |                   |                   |              | 0.00              | 10,442.58    | 10,442.58                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / INR EX.RATE 0.0157048 WITH NORTHERN    | 1,153,496.550 | 31 Jan 18 |                   |                   |              | 0.00              | 1,153,496.55 | 1,153,496.55                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / JPY EX.RATE 0.0091845 WITH NORTHERN    | 2,763.020     | 31 Jan 18 |                   |                   |              | 0.00              | 2,763.02     | 2,763.02                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN    | 66,081.670    | 31 Jan 18 |                   |                   |              | 0.00              | 66,081.67    | 66,081.67                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009321 WITH NORTHERN    | 59,481.960    | 31 Jan 18 |                   |                   |              | 0.00              | 59,481.96    | 59,481.96                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009343 WITH NORTHERN    | 35,810.470    | 31 Jan 18 |                   |                   |              | 0.00              | 35,810.47    | 35,810.47                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |                |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                               |                |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / KRW EX.RATE 0.0009343 WITH NORTHERN     | 342,340.160    | 31 Jan 18 |                   |                   |              | 0.00              | 342,340.16    | 342,340.16                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / PKR EX.RATE 0.0090432 WITH NORTHERN     | 9,148.160      | 31 Jan 18 |                   |                   |              | 0.00              | 9,148.16      | 9,148.16                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN 2018 USD / TWD EX.RATE 0.0342044 WITH NORTHERN     | 181,448.590    | 31 Jan 18 |                   |                   |              | 0.00              | 181,448.59    | 181,448.59                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 INR / USD EX.RATE 68.565 WITH NORTHERN TRUST  | -43,073.690    | 31 Jul 18 |                   |                   |              | 0.00              | -43,073.69    | -43,073.69                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 KRW / USD EX.RATE 1116.11 WITH NORTHERN TRUST | -364,341.350   | 31 Jul 18 |                   |                   |              | 0.00              | -364,341.35   | -364,341.35                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 KRW / USD EX.RATE 1116.11 WITH NORTHERN TRUST | -141,398.470   | 31 Jul 18 |                   |                   |              | 0.00              | -141,398.47   | -141,398.47                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.6 WITH NORTHERN TRUST    | -3,202,614.380 | 31 Jul 18 |                   |                   |              | 0.00              | -3,202,614.38 | -3,202,614.38                     | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.6 WITH NORTHERN TRUST    | -631,439.070   | 31 Jul 18 |                   |                   |              | 0.00              | -631,439.07   | -631,439.07                       | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST   | -0.330         | 31 Jul 18 |                   |                   |              | 0.00              | -0.33         | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST   | -0.330         | 31 Jul 18 |                   |                   |              | 0.00              | -0.33         | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 TWD / USD EX.RATE 30.62 WITH NORTHERN TRUST   | -0.330         | 31 Jul 18 |                   |                   |              | 0.00              | -0.33         | -0.33                             | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | 7,319.230      | 31 Jul 18 |                   |                   |              | 0.00              | 7,319.23      | 7,319.23                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN     | 2,545.580      | 31 Jul 18 |                   |                   |              | 0.00              | 2,545.58      | 2,545.58                          | 0.00          |

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                  | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                  |             |           |                   |                   |              |                   |            |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                 |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States dollar - USD</b>                                                |             |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / IDR EX.RATE 0.0000693 WITH NORTHERN      | 190.190     | 31 Jul 18 |                   |                   |              | 0.00              | 190.19     | 190.19                            | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.0145688 WITH NORTHERN      | 31,628.950  | 31 Jul 18 |                   |                   |              | 0.00              | 31,628.95  | 31,628.95                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.014573 WITH NORTHERN TRUST | 12,915.420  | 31 Jul 18 |                   |                   |              | 0.00              | 12,915.42  | 12,915.42                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / INR EX.RATE 0.0145804 WITH NORTHERN      | 4,371.110   | 31 Jul 18 |                   |                   |              | 0.00              | 4,371.11   | 4,371.11                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / JPY EX.RATE 0.0090053 WITH NORTHERN      | 3,940.110   | 31 Jul 18 |                   |                   |              | 0.00              | 3,940.11   | 3,940.11                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / KRW EX.RATE 0.0008938 WITH NORTHERN      | 117,004.680 | 31 Jul 18 |                   |                   |              | 0.00              | 117,004.68 | 117,004.68                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / KRW EX.RATE 0.0008948 WITH NORTHERN      | 48,844.780  | 31 Jul 18 |                   |                   |              | 0.00              | 48,844.78  | 48,844.78                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / PKR EX.RATE 0.0080192 WITH NORTHERN      | 20,990.980  | 31 Jul 18 |                   |                   |              | 0.00              | 20,990.98  | 20,990.98                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN      | 77,352.160  | 31 Jul 18 |                   |                   |              | 0.00              | 77,352.16  | 77,352.16                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN      | 143,186.120 | 31 Jul 18 |                   |                   |              | 0.00              | 143,186.12 | 143,186.12                        | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN      | 16,834.590  | 31 Jul 18 |                   |                   |              | 0.00              | 16,834.59  | 16,834.59                         | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN      | 4,362.560   | 31 Jul 18 |                   |                   |              | 0.00              | 4,362.56   | 4,362.56                          | 0.00          |
| FX DEAL TRANSACTED ON 31 JUL 2018 USD / TWD EX.RATE 0.0326584 WITH NORTHERN      | 2,012.410   | 31 Jul 18 |                   |                   |              | 0.00              | 2,012.41   | 2,012.41                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |               |           |                   |                   |              |                   |              |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States dollar - USD</b>                                              |               |           |                   |                   |              |                   |              |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 CNH / USD EX.RATE 6.4045 WITH NORTHERN TRUST | -275,478.490  | 31 May 18 |                   |                   |              | 0.00              | -275,478.49  | -275,478.49                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 INR / USD EX.RATE 67.385 WITH NORTHERN TRUST | -219,838.650  | 31 May 18 |                   |                   |              | 0.00              | -219,838.65  | -219,838.65                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 THB / USD EX.RATE 32.04 WITH NORTHERN TRUST  | -251,210.660  | 31 May 18 |                   |                   |              | 0.00              | -251,210.66  | -251,210.66                       | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 TWD / USD EX.RATE 29.98 WITH NORTHERN TRUST  | -60,066.880   | 31 May 18 |                   |                   |              | 0.00              | -60,066.88   | -60,066.88                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / IDR EX.RATE 0.0000719 WITH NORTHERN    | 3,911.550     | 31 May 18 |                   |                   |              | 0.00              | 3,911.55     | 3,911.55                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN    | 281,852.510   | 31 May 18 |                   |                   |              | 0.00              | 281,852.51   | 281,852.51                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN    | 1,040,448.090 | 31 May 18 |                   |                   |              | 0.00              | 1,040,448.09 | 1,040,448.09                      | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148121 WITH NORTHERN    | 583,909.950   | 31 May 18 |                   |                   |              | 0.00              | 583,909.95   | 583,909.95                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148192 WITH NORTHERN    | 1,287.370     | 31 May 18 |                   |                   |              | 0.00              | 1,287.37     | 1,287.37                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / INR EX.RATE 0.0148192 WITH NORTHERN    | 18,152.940    | 31 May 18 |                   |                   |              | 0.00              | 18,152.94    | 18,152.94                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN    | 256,068.740   | 31 May 18 |                   |                   |              | 0.00              | 256,068.74   | 256,068.74                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN    | 78,648.220    | 31 May 18 |                   |                   |              | 0.00              | 78,648.22    | 78,648.22                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / KRW EX.RATE 0.0009289 WITH NORTHERN    | 359,200.500   | 31 May 18 |                   |                   |              | 0.00              | 359,200.50   | 359,200.50                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700

# 5500 Supplemental Reporting

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                 | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                 |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MYR EX.RATE 0.2510986 WITH NORTHERN     | 137,577.930  | 31 May 18 |                   |                   |              | 0.00              | 137,577.93  | 137,577.93                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / MYR EX.RATE 0.2510986 WITH NORTHERN     | 427,728.640  | 31 May 18 |                   |                   |              | 0.00              | 427,728.64  | 427,728.64                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / THB EX.RATE 0.0311867 WITH NORTHERN     | 64,584.440   | 31 May 18 |                   |                   |              | 0.00              | 64,584.44   | 64,584.44                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333267 WITH NORTHERN     | 200,603.880  | 31 May 18 |                   |                   |              | 0.00              | 200,603.88  | 200,603.88                        | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN     | 9,999.900    | 31 May 18 |                   |                   |              | 0.00              | 9,999.90    | 9,999.90                          | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN     | 25,932.220   | 31 May 18 |                   |                   |              | 0.00              | 25,932.22   | 25,932.22                         | 0.00          |
| FX DEAL TRANSACTED ON 31 MAY 2018 USD / TWD EX.RATE 0.0333556 WITH NORTHERN     | 15,344.500   | 31 May 18 |                   |                   |              | 0.00              | 15,344.50   | 15,344.50                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST | -51,286.020  | 31 Oct 18 |                   |                   |              | 0.00              | -51,286.02  | -51,286.02                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 IDR / USD EX.RATE 15215.0 WITH NORTHERN TRUST | -438,402.350 | 31 Oct 18 |                   |                   |              | 0.00              | -438,402.35 | -438,402.35                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 KRW / USD EX.RATE 1138.03 WITH NORTHERN TRUST | -80,160.900  | 31 Oct 18 |                   |                   |              | 0.00              | -80,160.90  | -80,160.90                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 PKR / USD EX.RATE 132.35 WITH NORTHERN TRUST  | -10,454.230  | 31 Oct 18 |                   |                   |              | 0.00              | -10,454.23  | -10,454.23                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 THB / USD EX.RATE 33.26 WITH NORTHERN TRUST   | -377,983.760 | 31 Oct 18 |                   |                   |              | 0.00              | -377,983.76 | -377,983.76                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 THB / USD EX.RATE 33.26 WITH NORTHERN TRUST   | -164,166.920 | 31 Oct 18 |                   |                   |              | 0.00              | -164,166.92 | -164,166.92                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0700



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Account ID LOCKH

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### Series of Non-Security Transactions with Same Party in Excess of 5%

| Security Description / Asset ID                                                | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |              |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |              |           |                   |                   |              |                   |             |                                   |               |
| <b>United States dollar - USD</b>                                              |              |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 31 OCT 2018 TWD / USD EX.RATE 30.913 WITH NORTHERN TRUST | -202,196.050 | 31 Oct 18 |                   |                   |              | 0.00              | -202,196.05 | -202,196.05                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / IDR EX.RATE 0.0000657 WITH NORTHERN    | 2,384.970    | 31 Oct 18 |                   |                   |              | 0.00              | 2,384.97    | 2,384.97                          | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN    | 97,296.310   | 31 Oct 18 |                   |                   |              | 0.00              | 97,296.31   | 97,296.31                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN    | 2,792.950    | 31 Oct 18 |                   |                   |              | 0.00              | 2,792.95    | 2,792.95                          | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN    | 26,795.540   | 31 Oct 18 |                   |                   |              | 0.00              | 26,795.54   | 26,795.54                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135017 WITH NORTHERN    | 18,109.460   | 31 Oct 18 |                   |                   |              | 0.00              | 18,109.46   | 18,109.46                         | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135071 WITH NORTHERN    | 3,555.350    | 31 Oct 18 |                   |                   |              | 0.00              | 3,555.35    | 3,555.35                          | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135071 WITH NORTHERN    | 3,718.890    | 31 Oct 18 |                   |                   |              | 0.00              | 3,718.89    | 3,718.89                          | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN    | 468,755.070  | 31 Oct 18 |                   |                   |              | 0.00              | 468,755.07  | 468,755.07                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN    | 179,962.280  | 31 Oct 18 |                   |                   |              | 0.00              | 179,962.28  | 179,962.28                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / INR EX.RATE 0.0135336 WITH NORTHERN    | 167,231.140  | 31 Oct 18 |                   |                   |              | 0.00              | 167,231.14  | 167,231.14                        | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE 0.0300463 WITH NORTHERN    | 6,483.230    | 31 Oct 18 |                   |                   |              | 0.00              | 6,483.23    | 6,483.23                          | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE 0.0300463 WITH NORTHERN    | 4,538.260    | 31 Oct 18 |                   |                   |              | 0.00              | 4,538.26    | 4,538.26                          | 0.00          |

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### *Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                | Shares/PAR | Date      | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost        | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|--------------------------------------------------------------------------------|------------|-----------|----------------------|----------------------|-----------------|----------------------|-------------|--------------------------------------|------------------|
| <b>NORTHERN TRUST SINGAPORE</b>                                                |            |           |                      |                      |                 |                      |             |                                      |                  |
| <b>Cash and Cash Equivalents</b>                                               |            |           |                      |                      |                 |                      |             |                                      |                  |
| <b>United States dollar - USD</b>                                              |            |           |                      |                      |                 |                      |             |                                      |                  |
| FX DEAL TRANSACTED ON 31 OCT 2018 USD / THB EX.RATE<br>0.0300481 WITH NORTHERN | 12,223.560 | 31 Oct 18 |                      |                      |                 | 0.00                 | 12,223.56   | 12,223.56                            | 0.00             |
| <b>Total NORTHERN TRUST SINGAPORE</b>                                          |            |           |                      |                      |                 |                      | <b>0.00</b> | <b>-21.06</b>                        | <b>-21.06</b>    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### *Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 347,804.500 | 2 Jan 18 | 1.0000            |                   |              | 0.00              | 347,804.50 | 347,804.50                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48,389.640  | 3 Jan 18 | 1.0000            |                   |              | 0.00              | 48,389.64  | 48,389.64                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 678.750     | 3 Jan 18 | 1.0000            |                   |              | 0.00              | 678.75     | 678.75                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 65.540      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 65.54      | 65.54                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,049.930   | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 4,049.93   | 4,049.93                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 84.380      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 84.38      | 84.38                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25.130      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 25.13      | 25.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,398.980   | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2,398.98   | 2,398.98                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.240       | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 0.24       | 0.24                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.480       | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 6.48       | 6.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 413.740     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 413.74     | 413.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.840      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 24.84      | 24.84                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,120.700   | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 1,120.70   | 1,120.70                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 92.300      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 92.30      | 92.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62.140      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 62.14      | 62.14                             | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.940      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 0.94      | 0.94                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 668.500    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 668.50    | 668.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 76.770     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 76.77     | 76.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 284.690    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 284.69    | 284.69                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,591.450 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 13,591.45 | 13,591.45                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29,688.130 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 29,688.13 | 29,688.13                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51.120     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 51.12     | 51.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.440      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 5.44      | 5.44                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.480     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 21.48     | 21.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 30.920     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 30.92     | 30.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,293.830  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2,293.83  | 2,293.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,391.280  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2,391.28  | 2,391.28                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 383.510    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 383.51    | 383.51                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.390     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 15.39     | 15.39                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 101.600    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 101.60    | 101.60                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.870      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3.87      | 3.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 965.220    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 965.22    | 965.22                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.480      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 4.48      | 4.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 103.860    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 103.86    | 103.86                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 336.830    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 336.83    | 336.83                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 549.640    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 549.64    | 549.64                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,376.410  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 6,376.41  | 6,376.41                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42.520     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 42.52     | 42.52                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.740      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 1.74      | 1.74                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 23.720     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 23.72     | 23.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28,291.070 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 28,291.07 | 28,291.07                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39.930     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 39.93     | 39.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 38.990     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 38.99     | 38.99                             | 0.00          |

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,359.270  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3,359.27  | 3,359.27                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 617.620    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 617.62    | 617.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 333.890    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 333.89    | 333.89                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 931.550    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 931.55    | 931.55                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 151.260    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 151.26    | 151.26                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 184.280    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 184.28    | 184.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.630      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 0.63      | 0.63                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.870      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 4.87      | 4.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 166.780    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 166.78    | 166.78                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,397.010 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 17,397.01 | 17,397.01                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48.210     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 48.21     | 48.21                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 107.400    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 107.40    | 107.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,312.430  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3,312.43  | 3,312.43                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,794.430  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2,794.43  | 2,794.43                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.690     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 21.69     | 21.69                             | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.800      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 1.80      | 1.80                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 216.440    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 216.44    | 216.44                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 153.540    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 153.54    | 153.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.110     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 22.11     | 22.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,939.630  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2,939.63  | 2,939.63                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8.030      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 8.03      | 8.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 254.060    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 254.06    | 254.06                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,657.750  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 1,657.75  | 1,657.75                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 92.380     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 92.38     | 92.38                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,074.050  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 4,074.05  | 4,074.05                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12.750     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 12.75     | 12.75                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35,609.730 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 35,609.73 | 35,609.73                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,186.170  | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 5,186.17  | 5,186.17                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 483.810    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 483.81    | 483.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.270      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3.27      | 3.27                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 56,658.180 | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 56,658.18 | 56,658.18                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 264.530    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 264.53    | 264.53                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.390     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 21.39     | 21.39                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.430     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 24.43     | 24.43                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.880     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 15.88     | 15.88                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62.200     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 62.20     | 62.20                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 96.120     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 96.12     | 96.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.870      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3.87      | 3.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43.070     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 43.07     | 43.07                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.700      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 2.70      | 2.70                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47.250     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 47.25     | 47.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168.860    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 168.86    | 168.86                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45.930     | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 45.93     | 45.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.730      | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 3.73      | 3.73                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 328.100    | 4 Jan 18 | 1.0000            |                   |              | 0.00              | 328.10    | 328.10                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 215.230        | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 215.23        | 215.23                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.670          | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 7.67          | 7.67                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.700          | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 2.70          | 2.70                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,187.100      | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 9,187.10      | 9,187.10                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010          | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42.480         | 4 Jan 18  | 1.0000            |                   |              | 0.00              | 42.48         | 42.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,541,908.610  | 5 Jan 18  | 1.0000            |                   |              | 0.00              | 2,541,908.61  | 2,541,908.61                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25,229.600     | 5 Jan 18  | 1.0000            |                   |              | 0.00              | 25,229.60     | 25,229.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,892,314.480 | 5 Jan 18  | 1.0000            |                   |              | 0.00              | 12,892,314.48 | 12,892,314.48                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 285,071.970    | 5 Jan 18  | 1.0000            |                   |              | 0.00              | 285,071.97    | 285,071.97                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 93,020.000     | 8 Jan 18  | 1.0000            |                   |              | 0.00              | 93,020.00     | 93,020.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 230,800.000    | 8 Jan 18  | 1.0000            |                   |              | 0.00              | 230,800.00    | 230,800.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,109.890      | 8 Jan 18  | 1.0000            |                   |              | 0.00              | 1,109.89      | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168,553.000    | 9 Jan 18  | 1.0000            |                   |              | 0.00              | 168,553.00    | 168,553.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 75,911.580     | 10 Jan 18 | 1.0000            |                   |              | 0.00              | 75,911.58     | 75,911.58                         | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,338.510     | 11 Jan 18 | 1.0000            |                   |              | 0.00              | 9,338.51     | 9,338.51                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,509,163.100 | 11 Jan 18 | 1.0000            |                   |              | 0.00              | 1,509,163.10 | 1,509,163.10                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,511,600.000 | 11 Jan 18 | 1.0000            |                   |              | 0.00              | 2,511,600.00 | 2,511,600.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 200,884.000   | 11 Jan 18 | 1.0000            |                   |              | 0.00              | 200,884.00   | 200,884.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,000.000    | 12 Jan 18 | 1.0000            |                   |              | 0.00              | 20,000.00    | 20,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,504.800    | 16 Jan 18 | 1.0000            |                   |              | 0.00              | 10,504.80    | 10,504.80                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,333.080    | 16 Jan 18 | 1.0000            |                   |              | 0.00              | 17,333.08    | 17,333.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 111,000.000   | 17 Jan 18 | 1.0000            |                   |              | 0.00              | 111,000.00   | 111,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,330,546.000 | 17 Jan 18 | 1.0000            |                   |              | 0.00              | 1,330,546.00 | 1,330,546.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,265,089.120 | 18 Jan 18 | 1.0000            |                   |              | 0.00              | 3,265,089.12 | 3,265,089.12                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 115,187.000   | 18 Jan 18 | 1.0000            |                   |              | 0.00              | 115,187.00   | 115,187.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34.200        | 18 Jan 18 | 1.0000            |                   |              | 0.00              | 34.20        | 34.20                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,038,388.860 | 19 Jan 18 | 1.0000            |                   |              | 0.00              | 1,038,388.86 | 1,038,388.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,353,307.000 | 19 Jan 18 | 1.0000            |                   |              | 0.00              | 1,353,307.00 | 1,353,307.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24,261.000    | 19 Jan 18 | 1.0000            |                   |              | 0.00              | 24,261.00    | 24,261.00                         | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,010,305.000 | 19 Jan 18 | 1.0000            |                   |              | 0.00              | 1,010,305.00 | 1,010,305.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32,143.210    | 25 Jan 18 | 1.0000            |                   |              | 0.00              | 32,143.21    | 32,143.21                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 98,390.000    | 25 Jan 18 | 1.0000            |                   |              | 0.00              | 98,390.00    | 98,390.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,027,648.000 | 25 Jan 18 | 1.0000            |                   |              | 0.00              | 3,027,648.00 | 3,027,648.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 636,188.530   | 25 Jan 18 | 1.0000            |                   |              | 0.00              | 636,188.53   | 636,188.53                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,036,438.000 | 26 Jan 18 | 1.0000            |                   |              | 0.00              | 1,036,438.00 | 1,036,438.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,306,413.200 | 26 Jan 18 | 1.0000            |                   |              | 0.00              | 9,306,413.20 | 9,306,413.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,465,930.000 | 26 Jan 18 | 1.0000            |                   |              | 0.00              | 4,465,930.00 | 4,465,930.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 121,870.000   | 26 Jan 18 | 1.0000            |                   |              | 0.00              | 121,870.00   | 121,870.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,503,281.000 | 29 Jan 18 | 1.0000            |                   |              | 0.00              | 1,503,281.00 | 1,503,281.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 581.500       | 29 Jan 18 | 1.0000            |                   |              | 0.00              | 581.50       | 581.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 312,500.000   | 29 Jan 18 | 1.0000            |                   |              | 0.00              | 312,500.00   | 312,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,941.000     | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 2,941.00     | 2,941.00                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,245,863.070 | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 2,245,863.07 | 2,245,863.07                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 828,213.000   | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 828,213.00   | 828,213.00                        | 0.00          |

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| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,479,226.800 | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 1,479,226.80 | 1,479,226.80                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 366,829.000   | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 366,829.00   | 366,829.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 180,442.000   | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 180,442.00   | 180,442.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 335,032.510   | 30 Jan 18 | 1.0000            |                   |              | 0.00              | 335,032.51   | 335,032.51                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,942.830    | 31 Jan 18 | 1.0000            |                   |              | 0.00              | 20,942.83    | 20,942.83                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 747,617.000   | 2 Feb 18  | 1.0000            |                   |              | 0.00              | 747,617.00   | 747,617.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 466,709.860   | 2 Feb 18  | 1.0000            |                   |              | 0.00              | 466,709.86   | 466,709.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,292,216.720 | 2 Feb 18  | 1.0000            |                   |              | 0.00              | 1,292,216.72 | 1,292,216.72                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105.270       | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 105.27       | 105.27                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.450         | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 6.45         | 6.45                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 282.390       | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 282.39       | 282.39                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 37,930.650    | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 37,930.65    | 37,930.65                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 123.920       | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 123.92       | 123.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,364.900     | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 3,364.90     | 3,364.90                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52.150        | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 52.15        | 52.15                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,903.830  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 4,903.83  | 4,903.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,032.350  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1,032.35  | 1,032.35                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.640      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1.64      | 1.64                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 468.950    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 468.95    | 468.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 155.650    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 155.65    | 155.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.550     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 29.55     | 29.55                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22,103.960 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 22,103.96 | 22,103.96                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.340      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.34      | 0.34                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,805.730  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 6,805.73  | 6,805.73                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52.590     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 52.59     | 52.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,614.810  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 3,614.81  | 3,614.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.920      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 6.92      | 6.92                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 269.770    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 269.77    | 269.77                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.930     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 10.93     | 10.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34.330     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 34.33     | 34.33                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 289.810    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 289.81    | 289.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.960      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 7.96      | 7.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32,832.060 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 32,832.06 | 32,832.06                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,485.250  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1,485.25  | 1,485.25                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,585.440  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 3,585.44  | 3,585.44                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.810     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 11.81     | 11.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39,943.400 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 39,943.40 | 39,943.40                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168.620    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 168.62    | 168.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,906.030 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 21,906.03 | 21,906.03                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 79.180     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 79.18     | 79.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 83.070     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 83.07     | 83.07                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.210      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 3.21      | 3.21                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,535.470  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 3,535.47  | 3,535.47                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.900      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.90      | 0.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.610      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 2.61      | 2.61                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.950      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.95      | 0.95                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 369.660    | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 369.66    | 369.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,904.030  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1,904.03  | 1,904.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,030.120  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1,030.12  | 1,030.12                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,424.740 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 16,424.74 | 16,424.74                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,535.310  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 5,535.31  | 5,535.31                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32.040     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 32.04     | 32.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,389.950  | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 4,389.95  | 4,389.95                          | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.560       | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 2.56       | 2.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 108.840     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 108.84     | 108.84                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.110      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 22.11      | 22.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12.810      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 12.81      | 12.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,555.860   | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 2,555.86   | 2,555.86                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 141.020     | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 141.02     | 141.02                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.750      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 15.75      | 15.75                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 943,520.980 | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 943,520.98 | 943,520.98                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.670       | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 3.67       | 3.67                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,399.110   | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 1,399.11   | 1,399.11                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,322.600   | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 4,322.60   | 4,322.60                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33.820      | 5 Feb 18 | 1.0000            |                   |              | 0.00              | 33.82      | 33.82                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.760          | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 2.76          | 2.76                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,396.870      | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 4,396.87      | 4,396.87                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,167.900     | 5 Feb 18  | 1.0000            |                   |              | 0.00              | 20,167.90     | 20,167.90                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,824,475.130  | 6 Feb 18  | 1.0000            |                   |              | 0.00              | 2,824,475.13  | 2,824,475.13                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,109.890      | 7 Feb 18  | 1.0000            |                   |              | 0.00              | 1,109.89      | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 126,923.000    | 8 Feb 18  | 1.0000            |                   |              | 0.00              | 126,923.00    | 126,923.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,459,863.000  | 8 Feb 18  | 1.0000            |                   |              | 0.00              | 3,459,863.00  | 3,459,863.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,509,163.100  | 8 Feb 18  | 1.0000            |                   |              | 0.00              | 1,509,163.10  | 1,509,163.10                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 136,399.830    | 8 Feb 18  | 1.0000            |                   |              | 0.00              | 136,399.83    | 136,399.83                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 951,587.420    | 8 Feb 18  | 1.0000            |                   |              | 0.00              | 951,587.42    | 951,587.42                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 399,159.000    | 9 Feb 18  | 1.0000            |                   |              | 0.00              | 399,159.00    | 399,159.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,391,767.260 | 9 Feb 18  | 1.0000            |                   |              | 0.00              | 10,391,767.26 | 10,391,767.26                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 85,228.000     | 12 Feb 18 | 1.0000            |                   |              | 0.00              | 85,228.00     | 85,228.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25,557,675.190 | 13 Feb 18 | 1.0000            |                   |              | 0.00              | 25,557,675.19 | 25,557,675.19                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 822,578.000    | 14 Feb 18 | 1.0000            |                   |              | 0.00              | 822,578.00    | 822,578.00                        | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 264,083.850   | 14 Feb 18 | 1.0000            |                   |              | 0.00              | 264,083.85   | 264,083.85                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 211,175.050   | 14 Feb 18 | 1.0000            |                   |              | 0.00              | 211,175.05   | 211,175.05                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,272,728.000 | 14 Feb 18 | 1.0000            |                   |              | 0.00              | 2,272,728.00 | 2,272,728.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 680,341.260   | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 680,341.26   | 680,341.26                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,330.910    | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 17,330.91    | 17,330.91                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 411,104.000   | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 411,104.00   | 411,104.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 841,656.000   | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 841,656.00   | 841,656.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,313,202.000 | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 1,313,202.00 | 1,313,202.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52,254.000    | 15 Feb 18 | 1.0000            |                   |              | 0.00              | 52,254.00    | 52,254.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 309,875.000   | 16 Feb 18 | 1.0000            |                   |              | 0.00              | 309,875.00   | 309,875.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,556,950.000 | 16 Feb 18 | 1.0000            |                   |              | 0.00              | 1,556,950.00 | 1,556,950.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 219,127.000   | 16 Feb 18 | 1.0000            |                   |              | 0.00              | 219,127.00   | 219,127.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 669,360.910   | 16 Feb 18 | 1.0000            |                   |              | 0.00              | 669,360.91   | 669,360.91                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 565,952.000   | 16 Feb 18 | 1.0000            |                   |              | 0.00              | 565,952.00   | 565,952.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 57,821.610    | 20 Feb 18 | 1.0000            |                   |              | 0.00              | 57,821.61    | 57,821.61                         | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,582,836.640 | 20 Feb 18 | 1.0000            |                   |              | 0.00              | 1,582,836.64 | 1,582,836.64                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33.830        | 20 Feb 18 | 1.0000            |                   |              | 0.00              | 33.83        | 33.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,316,675.150 | 21 Feb 18 | 1.0000            |                   |              | 0.00              | 4,316,675.15 | 4,316,675.15                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 191,554.050   | 21 Feb 18 | 1.0000            |                   |              | 0.00              | 191,554.05   | 191,554.05                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 315,787.570   | 21 Feb 18 | 1.0000            |                   |              | 0.00              | 315,787.57   | 315,787.57                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 212,956.780   | 22 Feb 18 | 1.0000            |                   |              | 0.00              | 212,956.78   | 212,956.78                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,800,000.000 | 22 Feb 18 | 1.0000            |                   |              | 0.00              | 2,800,000.00 | 2,800,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,000,711.000 | 22 Feb 18 | 1.0000            |                   |              | 0.00              | 2,000,711.00 | 2,000,711.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,408,472.270 | 22 Feb 18 | 1.0000            |                   |              | 0.00              | 1,408,472.27 | 1,408,472.27                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,570,046.430 | 23 Feb 18 | 1.0000            |                   |              | 0.00              | 1,570,046.43 | 1,570,046.43                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 990,099.010   | 26 Feb 18 | 1.0000            |                   |              | 0.00              | 990,099.01   | 990,099.01                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50,353.680    | 26 Feb 18 | 1.0000            |                   |              | 0.00              | 50,353.68    | 50,353.68                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,048,973.000 | 27 Feb 18 | 1.0000            |                   |              | 0.00              | 1,048,973.00 | 1,048,973.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,398.000    | 27 Feb 18 | 1.0000            |                   |              | 0.00              | 13,398.00    | 13,398.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 146,707.000   | 27 Feb 18 | 1.0000            |                   |              | 0.00              | 146,707.00   | 146,707.00                        | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,189,508.920 | 27 Feb 18 | 1.0000            |                   |              | 0.00              | 1,189,508.92 | 1,189,508.92                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22,845.690    | 28 Feb 18 | 1.0000            |                   |              | 0.00              | 22,845.69    | 22,845.69                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 511,928.000   | 28 Feb 18 | 1.0000            |                   |              | 0.00              | 511,928.00   | 511,928.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 578.500       | 28 Feb 18 | 1.0000            |                   |              | 0.00              | 578.50       | 578.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 658,226.760   | 28 Feb 18 | 1.0000            |                   |              | 0.00              | 658,226.76   | 658,226.76                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,516,515.290 | 28 Feb 18 | 1.0000            |                   |              | 0.00              | 9,516,515.29 | 9,516,515.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 815,000.000   | 1 Mar 18  | 1.0000            |                   |              | 0.00              | 815,000.00   | 815,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 63,699.000    | 1 Mar 18  | 1.0000            |                   |              | 0.00              | 63,699.00    | 63,699.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,818,962.040 | 2 Mar 18  | 1.0000            |                   |              | 0.00              | 3,818,962.04 | 3,818,962.04                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,360,774.000 | 2 Mar 18  | 1.0000            |                   |              | 0.00              | 1,360,774.00 | 1,360,774.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,500,000.000 | 2 Mar 18  | 1.0000            |                   |              | 0.00              | 7,500,000.00 | 7,500,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Mar 18  | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 136.670       | 5 Mar 18  | 1.0000            |                   |              | 0.00              | 136.67       | 136.67                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,102.360     | 5 Mar 18  | 1.0000            |                   |              | 0.00              | 1,102.36     | 1,102.36                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 53.250        | 5 Mar 18  | 1.0000            |                   |              | 0.00              | 53.25        | 53.25                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,175.250 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 40,175.25 | 40,175.25                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39.580     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 39.58     | 39.58                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.930     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 24.93     | 24.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.980      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.98      | 0.98                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.550      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 6.55      | 6.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,059.870  | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4,059.87  | 4,059.87                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 74.440     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 74.44     | 74.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,740.690 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 20,740.69 | 20,740.69                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 462.930    | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 462.93    | 462.93                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.610     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 11.61     | 11.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 99,172.000 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 99,172.00 | 99,172.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,304.820  | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 3,304.82  | 3,304.82                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.240      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.24      | 0.24                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35,624.750    | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 35,624.75    | 35,624.75                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.920         | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 7.92         | 7.92                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,594,497.570 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 1,594,497.57 | 1,594,497.57                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,936.910     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4,936.91     | 4,936.91                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 498.560       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 498.56       | 498.56                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.650         | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 7.65         | 7.65                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,123.030     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4,123.03     | 4,123.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45.450        | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 45.45        | 45.45                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.480         | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4.48         | 4.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 228.340       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 228.34       | 228.34                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 44.880        | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 44.88        | 44.88                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 906.050       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 906.05       | 906.05                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 49.360        | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 49.36        | 49.36                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 373,483.010   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 373,483.01   | 373,483.01                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.870         | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.87         | 0.87                              | 0.00          |

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|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,625.530   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 6,625.53   | 6,625.53                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 158.770     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 158.77     | 158.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,609.520   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4,609.52   | 4,609.52                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 30,983.320  | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 30,983.32  | 30,983.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 177.260     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 177.26     | 177.26                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.810       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 4.81       | 4.81                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.04       | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,367.550   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 3,367.55   | 3,367.55                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,420.070   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 1,420.07   | 1,420.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 580,630.660 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 580,630.66 | 580,630.66                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 967.530     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 967.53     | 967.53                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 104.180     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 104.18     | 104.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,198.900   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 5,198.90   | 5,198.90                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48.120      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 48.12      | 48.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,783.930  | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 15,783.93  | 15,783.93                         | 0.00          |

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|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 109.920     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 109.92     | 109.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,320.560   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 3,320.56   | 3,320.56                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,314.040   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 1,314.04   | 1,314.04                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 364.620     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 364.62     | 364.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,491.130   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 2,491.13   | 2,491.13                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 112.420     | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 112.42     | 112.42                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.790       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 0.79       | 0.79                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.790      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 29.79      | 29.79                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 82.300      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 82.30      | 82.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22,248.710  | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 22,248.71  | 22,248.71                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42.340      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 42.34      | 42.34                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,788.310   | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 1,788.31   | 1,788.31                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 317,530.310 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 317,530.31 | 317,530.31                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 83.010      | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 83.01      | 83.01                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 287,929.730 | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 287,929.73 | 287,929.73                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32.140        | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 32.14        | 32.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 265.190       | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 265.19       | 265.19                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,547.430    | 5 Mar 18 | 1.0000            |                   |              | 0.00              | 21,547.43    | 21,547.43                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 628,261.000   | 6 Mar 18 | 1.0000            |                   |              | 0.00              | 628,261.00   | 628,261.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 280,909.000   | 6 Mar 18 | 1.0000            |                   |              | 0.00              | 280,909.00   | 280,909.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 183,889.220   | 6 Mar 18 | 1.0000            |                   |              | 0.00              | 183,889.22   | 183,889.22                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51,162.610    | 6 Mar 18 | 1.0000            |                   |              | 0.00              | 51,162.61    | 51,162.61                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 485.020       | 6 Mar 18 | 1.0000            |                   |              | 0.00              | 485.02       | 485.02                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,601.380     | 7 Mar 18 | 1.0000            |                   |              | 0.00              | 1,601.38     | 1,601.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 889,034.000   | 7 Mar 18 | 1.0000            |                   |              | 0.00              | 889,034.00   | 889,034.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,189,507.550 | 8 Mar 18 | 1.0000            |                   |              | 0.00              | 1,189,507.55 | 1,189,507.55                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 592,379.230   | 8 Mar 18 | 1.0000            |                   |              | 0.00              | 592,379.23   | 592,379.23                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,181,949.860 | 8 Mar 18 | 1.0000            |                   |              | 0.00              | 9,181,949.86 | 9,181,949.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,824,237.000 | 8 Mar 18 | 1.0000            |                   |              | 0.00              | 1,824,237.00 | 1,824,237.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 244.770       | 8 Mar 18 | 1.0000            |                   |              | 0.00              | 244.77       | 244.77                            | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 150,931.730   | 8 Mar 18  | 1.0000            |                   |              | 0.00              | 150,931.73   | 150,931.73                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,027,014.260 | 9 Mar 18  | 1.0000            |                   |              | 0.00              | 1,027,014.26 | 1,027,014.26                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 302,950.000   | 9 Mar 18  | 1.0000            |                   |              | 0.00              | 302,950.00   | 302,950.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,333,333.000 | 9 Mar 18  | 1.0000            |                   |              | 0.00              | 1,333,333.00 | 1,333,333.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.350         | 9 Mar 18  | 1.0000            |                   |              | 0.00              | 1.35         | 1.35                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,618.910     | 9 Mar 18  | 1.0000            |                   |              | 0.00              | 3,618.91     | 3,618.91                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,809,512.490 | 13 Mar 18 | 1.0000            |                   |              | 0.00              | 2,809,512.49 | 2,809,512.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,398,262.690 | 14 Mar 18 | 1.0000            |                   |              | 0.00              | 3,398,262.69 | 3,398,262.69                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,328.750    | 15 Mar 18 | 1.0000            |                   |              | 0.00              | 17,328.75    | 17,328.75                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47,745.000    | 15 Mar 18 | 1.0000            |                   |              | 0.00              | 47,745.00    | 47,745.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,472,413.000 | 16 Mar 18 | 1.0000            |                   |              | 0.00              | 1,472,413.00 | 1,472,413.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 659,931.000   | 16 Mar 18 | 1.0000            |                   |              | 0.00              | 659,931.00   | 659,931.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33.470        | 19 Mar 18 | 1.0000            |                   |              | 0.00              | 33.47        | 33.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,530,303.000 | 21 Mar 18 | 1.0000            |                   |              | 0.00              | 1,530,303.00 | 1,530,303.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,527,584.810 | 22 Mar 18 | 1.0000            |                   |              | 0.00              | 1,527,584.81 | 1,527,584.81                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,055,598.000 | 22 Mar 18 | 1.0000            |                   |              | 0.00              | 1,055,598.00 | 1,055,598.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,144,067.000 | 22 Mar 18 | 1.0000            |                   |              | 0.00              | 1,144,067.00 | 1,144,067.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,293,972.200 | 22 Mar 18 | 1.0000            |                   |              | 0.00              | 2,293,972.20 | 2,293,972.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,383,293.960 | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 3,383,293.96 | 3,383,293.96                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 188,023.000   | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 188,023.00   | 188,023.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,777,645.800 | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 2,777,645.80 | 2,777,645.80                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,036,388.490 | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 4,036,388.49 | 4,036,388.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,922,599.500 | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 1,922,599.50 | 1,922,599.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 532,500.000   | 23 Mar 18 | 1.0000            |                   |              | 0.00              | 532,500.00   | 532,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,605.170    | 26 Mar 18 | 1.0000            |                   |              | 0.00              | 10,605.17    | 10,605.17                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 480,000.000   | 27 Mar 18 | 1.0000            |                   |              | 0.00              | 480,000.00   | 480,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 792,846.000   | 27 Mar 18 | 1.0000            |                   |              | 0.00              | 792,846.00   | 792,846.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 271,379.000   | 28 Mar 18 | 1.0000            |                   |              | 0.00              | 271,379.00   | 271,379.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,300,000.000 | 28 Mar 18 | 1.0000            |                   |              | 0.00              | 3,300,000.00 | 3,300,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,501,593.000 | 28 Mar 18 | 1.0000            |                   |              | 0.00              | 2,501,593.00 | 2,501,593.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,296,872.950 | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 4,296,872.95 | 4,296,872.95                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,295,731.310 | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 3,295,731.31 | 3,295,731.31                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,486,041.000 | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 1,486,041.00 | 1,486,041.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,644.000     | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 7,644.00     | 7,644.00                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 63,331.000    | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 63,331.00    | 63,331.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22,095.720    | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 22,095.72    | 22,095.72                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,211,159.000 | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 2,211,159.00 | 2,211,159.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,160,324.000 | 29 Mar 18 | 1.0000            |                   |              | 0.00              | 1,160,324.00 | 1,160,324.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,209,542.000 | 30 Mar 18 | 1.0000            |                   |              | 0.00              | 4,209,542.00 | 4,209,542.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,135,238.000 | 30 Mar 18 | 1.0000            |                   |              | 0.00              | 2,135,238.00 | 2,135,238.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 128,186.000   | 30 Mar 18 | 1.0000            |                   |              | 0.00              | 128,186.00   | 128,186.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 870,902.000   | 30 Mar 18 | 1.0000            |                   |              | 0.00              | 870,902.00   | 870,902.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,565,806.000 | 30 Mar 18 | 1.0000            |                   |              | 0.00              | 6,565,806.00 | 6,565,806.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 755,651.000   | 2 Apr 18  | 1.0000            |                   |              | 0.00              | 755,651.00   | 755,651.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,480,070.490 | 2 Apr 18  | 1.0000            |                   |              | 0.00              | 1,480,070.49 | 1,480,070.49                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,070,550.500  | 2 Apr 18 | 1.0000            |                   |              | 0.00              | 1,070,550.50  | 1,070,550.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,127,717.000  | 2 Apr 18 | 1.0000            |                   |              | 0.00              | 7,127,717.00  | 7,127,717.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,346,548.450 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 11,346,548.45 | 11,346,548.45                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,087,540.360 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 10,087,540.36 | 10,087,540.36                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,454,975.600  | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 1,454,975.60  | 1,454,975.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,247,097.330  | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 2,247,097.33  | 2,247,097.33                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,677,075.850 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 15,677,075.85 | 15,677,075.85                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 27,963,497.520 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 27,963,497.52 | 27,963,497.52                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 19,200,630.650 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 19,200,630.65 | 19,200,630.65                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 31,272,038.250 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 31,272,038.25 | 31,272,038.25                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43,616,544.680 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 43,616,544.68 | 43,616,544.68                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,096,264.080 | 3 Apr 18 | 1.0000            |                   |              | 0.00              | 17,096,264.08 | 17,096,264.08                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8.340          | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 8.34          | 8.34                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 72.500         | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 72.50         | 72.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 488.560        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 488.56        | 488.56                            | 0.00          |

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|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 258.500       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 258.50       | 258.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50,875.770    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 50,875.77    | 50,875.77                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,676.030     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1,676.03     | 1,676.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 338.240       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 338.24       | 338.24                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.310         | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.31         | 0.31                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 652.190       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 652.19       | 652.19                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35.510        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 35.51        | 35.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,626.720     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 2,626.72     | 2,626.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,295.210     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 4,295.21     | 4,295.21                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,312,337.000 | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1,312,337.00 | 1,312,337.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,580.620    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 20,580.62    | 20,580.62                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35.120        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 35.12        | 35.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 256.440       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 256.44       | 256.44                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 65.040        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 65.04        | 65.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 37,688.580    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 37,688.58    | 37,688.58                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.030      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1.03      | 1.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,822.400 | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 16,822.40 | 16,822.40                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,555.380  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 5,555.38  | 5,555.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 89.060     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 89.06     | 89.06                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 91.720     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 91.72     | 91.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 159.330    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 159.33    | 159.33                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 520.520    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 520.52    | 520.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.500     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 21.50     | 21.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,271.670 | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 40,271.67 | 40,271.67                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 36.150     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 36.15     | 36.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 101.740    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 101.74    | 101.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.100     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 11.10     | 11.10                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.270      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 7.27      | 7.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,896.240  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 5,896.24  | 5,896.24                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,601.830 | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 13,601.83 | 13,601.83                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 555.360    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 555.36    | 555.36                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50.740     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 50.74     | 50.74                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 149.400    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 149.40    | 149.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 542.760    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 542.76    | 542.76                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 112.450    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 112.45    | 112.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,245.080  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 3,245.08  | 3,245.08                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,275.010  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1,275.01  | 1,275.01                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 333.720    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 333.72    | 333.72                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35.440     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 35.44     | 35.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51.800     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 51.80     | 51.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 46.820     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 46.82     | 46.82                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.590     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 14.59     | 14.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,258.810  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 5,258.81  | 5,258.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,296.730  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 6,296.73  | 6,296.73                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.930      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.93      | 0.93                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 111.990    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 111.99    | 111.99                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62.290     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 62.29     | 62.29                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26,453.870 | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 26,453.87 | 26,453.87                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 122.550    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 122.55    | 122.55                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,349.550  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 9,349.55  | 9,349.55                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 71.600     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 71.60     | 71.60                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,708.190  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 4,708.19  | 4,708.19                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,784.030  | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 6,784.03  | 6,784.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.240      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1.24      | 1.24                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 31.590     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 31.59     | 31.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.060      | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.06      | 0.06                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 147.730       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 147.73       | 147.73                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.820        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 24.82        | 24.82                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,326.700     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 2,326.70     | 2,326.70                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 191.820       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 191.82       | 191.82                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,178.290     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 5,178.29     | 5,178.29                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 30,825.140    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 30,825.14    | 30,825.14                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52,308.120    | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 52,308.12    | 52,308.12                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.470         | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 2.47         | 2.47                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,234.030     | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 1,234.03     | 1,234.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16.710        | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 16.71        | 16.71                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 169.270       | 4 Apr 18 | 1.0000            |                   |              | 0.00              | 169.27       | 169.27                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,989,333.000 | 6 Apr 18 | 1.0000            |                   |              | 0.00              | 1,989,333.00 | 1,989,333.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,415,685.000 | 6 Apr 18 | 1.0000            |                   |              | 0.00              | 1,415,685.00 | 1,415,685.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,387,809.610 | 9 Apr 18 | 1.0000            |                   |              | 0.00              | 1,387,809.61 | 1,387,809.61                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 455,000.000   | 9 Apr 18  | 1.0000            |                   |              | 0.00              | 455,000.00   | 455,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 192,123.270   | 9 Apr 18  | 1.0000            |                   |              | 0.00              | 192,123.27   | 192,123.27                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 356,988.000   | 9 Apr 18  | 1.0000            |                   |              | 0.00              | 356,988.00   | 356,988.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,109.890     | 9 Apr 18  | 1.0000            |                   |              | 0.00              | 1,109.89     | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 380,000.000   | 10 Apr 18 | 1.0000            |                   |              | 0.00              | 380,000.00   | 380,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600    | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 10,125.60    | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,491,655.230 | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 1,491,655.23 | 1,491,655.23                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 268,269.000   | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 268,269.00   | 268,269.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 628,860.930   | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 628,860.93   | 628,860.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 674,645.000   | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 674,645.00   | 674,645.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,100,000.000 | 12 Apr 18 | 1.0000            |                   |              | 0.00              | 1,100,000.00 | 1,100,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,550,751.000 | 13 Apr 18 | 1.0000            |                   |              | 0.00              | 1,550,751.00 | 1,550,751.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 246,781.000   | 16 Apr 18 | 1.0000            |                   |              | 0.00              | 246,781.00   | 246,781.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,322,725.000 | 16 Apr 18 | 1.0000            |                   |              | 0.00              | 1,322,725.00 | 1,322,725.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,239,441.240 | 17 Apr 18 | 1.0000            |                   |              | 0.00              | 4,239,441.24 | 4,239,441.24                      | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,925,017.000 | 17 Apr 18 | 1.0000            |                   |              | 0.00              | 1,925,017.00 | 1,925,017.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,326.570    | 17 Apr 18 | 1.0000            |                   |              | 0.00              | 17,326.57    | 17,326.57                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 468,792.170   | 17 Apr 18 | 1.0000            |                   |              | 0.00              | 468,792.17   | 468,792.17                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33.110        | 18 Apr 18 | 1.0000            |                   |              | 0.00              | 33.11        | 33.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 111,895.160   | 18 Apr 18 | 1.0000            |                   |              | 0.00              | 111,895.16   | 111,895.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 624,507.710   | 19 Apr 18 | 1.0000            |                   |              | 0.00              | 624,507.71   | 624,507.71                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,016,703.000 | 19 Apr 18 | 1.0000            |                   |              | 0.00              | 1,016,703.00 | 1,016,703.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51,374.000    | 19 Apr 18 | 1.0000            |                   |              | 0.00              | 51,374.00    | 51,374.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,760,420.970 | 19 Apr 18 | 1.0000            |                   |              | 0.00              | 2,760,420.97 | 2,760,420.97                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14,986.160    | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 14,986.16    | 14,986.16                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 465,000.000   | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 465,000.00   | 465,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,637,692.000 | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 1,637,692.00 | 1,637,692.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 533,077.000   | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 533,077.00   | 533,077.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 402,761.750   | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 402,761.75   | 402,761.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 134,022.000   | 20 Apr 18 | 1.0000            |                   |              | 0.00              | 134,022.00   | 134,022.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 956,267.940   | 23 Apr 18 | 1.0000            |                   |              | 0.00              | 956,267.94   | 956,267.94                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 534,920.000   | 23 Apr 18 | 1.0000            |                   |              | 0.00              | 534,920.00   | 534,920.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,617,784.000 | 23 Apr 18 | 1.0000            |                   |              | 0.00              | 1,617,784.00 | 1,617,784.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 642,031.360   | 23 Apr 18 | 1.0000            |                   |              | 0.00              | 642,031.36   | 642,031.36                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,961,090.000 | 24 Apr 18 | 1.0000            |                   |              | 0.00              | 1,961,090.00 | 1,961,090.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,096,312.000 | 24 Apr 18 | 1.0000            |                   |              | 0.00              | 1,096,312.00 | 1,096,312.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,252.670    | 25 Apr 18 | 1.0000            |                   |              | 0.00              | 10,252.67    | 10,252.67                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,240,687.000 | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 1,240,687.00 | 1,240,687.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,465,983.000 | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 1,465,983.00 | 1,465,983.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 128,476.000   | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 128,476.00   | 128,476.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600    | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 10,125.60    | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 336,000.000   | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 336,000.00   | 336,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 200,000.000   | 26 Apr 18 | 1.0000            |                   |              | 0.00              | 200,000.00   | 200,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,589,273.000 | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 1,589,273.00 | 1,589,273.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.050         | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 0.05         | 0.05                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,141,920.000  | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 1,141,920.00  | 1,141,920.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 347,052.000    | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 347,052.00    | 347,052.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 794,621.500    | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 794,621.50    | 794,621.50                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 27,147,228.000 | 27 Apr 18 | 1.0000            |                   |              | 0.00              | 27,147,228.00 | 27,147,228.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 774,135.000    | 30 Apr 18 | 1.0000            |                   |              | 0.00              | 774,135.00    | 774,135.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 653,163.380    | 30 Apr 18 | 1.0000            |                   |              | 0.00              | 653,163.38    | 653,163.38                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22,355.290     | 30 Apr 18 | 1.0000            |                   |              | 0.00              | 22,355.29     | 22,355.29                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 144,664.000    | 30 Apr 18 | 1.0000            |                   |              | 0.00              | 144,664.00    | 144,664.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 115,728.000    | 30 Apr 18 | 1.0000            |                   |              | 0.00              | 115,728.00    | 115,728.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,150,615.500  | 1 May 18  | 1.0000            |                   |              | 0.00              | 2,150,615.50  | 2,150,615.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 489,593.880    | 1 May 18  | 1.0000            |                   |              | 0.00              | 489,593.88    | 489,593.88                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,585,749.300  | 1 May 18  | 1.0000            |                   |              | 0.00              | 2,585,749.30  | 2,585,749.30                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,070,707.000  | 2 May 18  | 1.0000            |                   |              | 0.00              | 3,070,707.00  | 3,070,707.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,452,151.000  | 2 May 18  | 1.0000            |                   |              | 0.00              | 6,452,151.00  | 6,452,151.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.460         | 3 May 18  | 1.0000            |                   |              | 0.00              | 28.46         | 28.46                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62.800        | 3 May 18 | 1.0000            |                   |              | 0.00              | 62.80        | 62.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.120         | 3 May 18 | 1.0000            |                   |              | 0.00              | 5.12         | 5.12                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 223.940       | 3 May 18 | 1.0000            |                   |              | 0.00              | 223.94       | 223.94                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 141,094.330   | 3 May 18 | 1.0000            |                   |              | 0.00              | 141,094.33   | 141,094.33                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.530         | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.53         | 0.53                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 56.960        | 3 May 18 | 1.0000            |                   |              | 0.00              | 56.96        | 56.96                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55,365.520    | 3 May 18 | 1.0000            |                   |              | 0.00              | 55,365.52    | 55,365.52                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.020         | 3 May 18 | 1.0000            |                   |              | 0.00              | 1.02         | 1.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,144.520     | 3 May 18 | 1.0000            |                   |              | 0.00              | 2,144.52     | 2,144.52                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,334,255.000 | 3 May 18 | 1.0000            |                   |              | 0.00              | 2,334,255.00 | 2,334,255.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 330,126.000   | 3 May 18 | 1.0000            |                   |              | 0.00              | 330,126.00   | 330,126.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 870.170       | 3 May 18 | 1.0000            |                   |              | 0.00              | 870.17       | 870.17                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20.590        | 3 May 18 | 1.0000            |                   |              | 0.00              | 20.59        | 20.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 69.730        | 3 May 18 | 1.0000            |                   |              | 0.00              | 69.73        | 69.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45,565.960    | 3 May 18 | 1.0000            |                   |              | 0.00              | 45,565.96    | 45,565.96                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18.090     | 3 May 18 | 1.0000            |                   |              | 0.00              | 18.09     | 18.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 125.810    | 3 May 18 | 1.0000            |                   |              | 0.00              | 125.81    | 125.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33,069.400 | 3 May 18 | 1.0000            |                   |              | 0.00              | 33,069.40 | 33,069.40                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16.150     | 3 May 18 | 1.0000            |                   |              | 0.00              | 16.15     | 16.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.210      | 3 May 18 | 1.0000            |                   |              | 0.00              | 1.21      | 1.21                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,492.070  | 3 May 18 | 1.0000            |                   |              | 0.00              | 9,492.07  | 9,492.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.300      | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.30      | 0.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35,818.070 | 3 May 18 | 1.0000            |                   |              | 0.00              | 35,818.07 | 35,818.07                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,344.950  | 3 May 18 | 1.0000            |                   |              | 0.00              | 3,344.95  | 3,344.95                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,003.840  | 3 May 18 | 1.0000            |                   |              | 0.00              | 1,003.84  | 1,003.84                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50.140     | 3 May 18 | 1.0000            |                   |              | 0.00              | 50.14     | 50.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.160      | 3 May 18 | 1.0000            |                   |              | 0.00              | 5.16      | 5.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42,787.060 | 3 May 18 | 1.0000            |                   |              | 0.00              | 42,787.06 | 42,787.06                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,248.810  | 3 May 18 | 1.0000            |                   |              | 0.00              | 6,248.81  | 6,248.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.430     | 3 May 18 | 1.0000            |                   |              | 0.00              | 15.43     | 15.43                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,480.630  | 3 May 18 | 1.0000            |                   |              | 0.00              | 1,480.63 | 1,480.63                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9.180      | 3 May 18 | 1.0000            |                   |              | 0.00              | 9.18     | 9.18                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 89.690     | 3 May 18 | 1.0000            |                   |              | 0.00              | 89.69    | 89.69                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12.220     | 3 May 18 | 1.0000            |                   |              | 0.00              | 12.22    | 12.22                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,971.540  | 3 May 18 | 1.0000            |                   |              | 0.00              | 9,971.54 | 9,971.54                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,472.500  | 3 May 18 | 1.0000            |                   |              | 0.00              | 1,472.50 | 1,472.50                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 46.800     | 3 May 18 | 1.0000            |                   |              | 0.00              | 46.80    | 46.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,193.920  | 3 May 18 | 1.0000            |                   |              | 0.00              | 1,193.92 | 1,193.92                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55.080     | 3 May 18 | 1.0000            |                   |              | 0.00              | 55.08    | 55.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,669.660  | 3 May 18 | 1.0000            |                   |              | 0.00              | 6,669.66 | 6,669.66                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,202.280  | 3 May 18 | 1.0000            |                   |              | 0.00              | 1,202.28 | 1,202.28                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168.590    | 3 May 18 | 1.0000            |                   |              | 0.00              | 168.59   | 168.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50.090     | 3 May 18 | 1.0000            |                   |              | 0.00              | 50.09    | 50.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 67.920     | 3 May 18 | 1.0000            |                   |              | 0.00              | 67.92    | 67.92                             | 0.00          |

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|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 211.970     | 3 May 18 | 1.0000            |                   |              | 0.00              | 211.97     | 211.97                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.450       | 3 May 18 | 1.0000            |                   |              | 0.00              | 6.45       | 6.45                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.390      | 3 May 18 | 1.0000            |                   |              | 0.00              | 24.39      | 24.39                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 357.960     | 3 May 18 | 1.0000            |                   |              | 0.00              | 357.96     | 357.96                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,519.180   | 3 May 18 | 1.0000            |                   |              | 0.00              | 7,519.18   | 7,519.18                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.180       | 3 May 18 | 1.0000            |                   |              | 0.00              | 5.18       | 5.18                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 79.440      | 3 May 18 | 1.0000            |                   |              | 0.00              | 79.44      | 79.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,545.210   | 3 May 18 | 1.0000            |                   |              | 0.00              | 4,545.21   | 4,545.21                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 538.230     | 3 May 18 | 1.0000            |                   |              | 0.00              | 538.23     | 538.23                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 109.470     | 3 May 18 | 1.0000            |                   |              | 0.00              | 109.47     | 109.47                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 425.500     | 3 May 18 | 1.0000            |                   |              | 0.00              | 425.50     | 425.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 750,000.000 | 3 May 18 | 1.0000            |                   |              | 0.00              | 750,000.00 | 750,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,222.590   | 3 May 18 | 1.0000            |                   |              | 0.00              | 7,222.59   | 7,222.59                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68.110      | 3 May 18 | 1.0000            |                   |              | 0.00              | 68.11      | 68.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,039.600   | 3 May 18 | 1.0000            |                   |              | 0.00              | 5,039.60   | 5,039.60                          | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,780.850   | 3 May 18 | 1.0000            |                   |              | 0.00              | 3,780.85   | 3,780.85                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,490.000   | 3 May 18 | 1.0000            |                   |              | 0.00              | 3,490.00   | 3,490.00                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 218.930     | 3 May 18 | 1.0000            |                   |              | 0.00              | 218.93     | 218.93                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020       | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.02       | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.470      | 3 May 18 | 1.0000            |                   |              | 0.00              | 21.47      | 21.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.280      | 3 May 18 | 1.0000            |                   |              | 0.00              | 29.28      | 29.28                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,398.250   | 3 May 18 | 1.0000            |                   |              | 0.00              | 2,398.25   | 2,398.25                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 73.780      | 3 May 18 | 1.0000            |                   |              | 0.00              | 73.78      | 73.78                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 192.280     | 3 May 18 | 1.0000            |                   |              | 0.00              | 192.28     | 192.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 27,993.610  | 3 May 18 | 1.0000            |                   |              | 0.00              | 27,993.61  | 27,993.61                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 170.190     | 3 May 18 | 1.0000            |                   |              | 0.00              | 170.19     | 170.19                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14,699.460  | 3 May 18 | 1.0000            |                   |              | 0.00              | 14,699.46  | 14,699.46                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 704.710     | 3 May 18 | 1.0000            |                   |              | 0.00              | 704.71     | 704.71                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 543,303.900 | 3 May 18 | 1.0000            |                   |              | 0.00              | 543,303.90 | 543,303.90                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 265.460    | 3 May 18 | 1.0000            |                   |              | 0.00              | 265.46    | 265.46                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 111.580    | 3 May 18 | 1.0000            |                   |              | 0.00              | 111.58    | 111.58                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 May 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 63.590     | 3 May 18 | 1.0000            |                   |              | 0.00              | 63.59     | 63.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.120     | 3 May 18 | 1.0000            |                   |              | 0.00              | 29.12     | 29.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24,527.200 | 3 May 18 | 1.0000            |                   |              | 0.00              | 24,527.20 | 24,527.20                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.640     | 3 May 18 | 1.0000            |                   |              | 0.00              | 28.64     | 28.64                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43.610     | 3 May 18 | 1.0000            |                   |              | 0.00              | 43.61     | 43.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 67.310     | 3 May 18 | 1.0000            |                   |              | 0.00              | 67.31     | 67.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,710.290  | 3 May 18 | 1.0000            |                   |              | 0.00              | 6,710.29  | 6,710.29                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8.820      | 3 May 18 | 1.0000            |                   |              | 0.00              | 8.82      | 8.82                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,779.510  | 3 May 18 | 1.0000            |                   |              | 0.00              | 2,779.51  | 2,779.51                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 41.030     | 3 May 18 | 1.0000            |                   |              | 0.00              | 41.03     | 41.03                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.040      | 3 May 18 | 1.0000            |                   |              | 0.00              | 2.04      | 2.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,739.690  | 3 May 18 | 1.0000            |                   |              | 0.00              | 3,739.69  | 3,739.69                          | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,623,502.000 | 4 May 18  | 1.0000            |                   |              | 0.00              | 1,623,502.00 | 1,623,502.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,121,125.780 | 4 May 18  | 1.0000            |                   |              | 0.00              | 2,121,125.78 | 2,121,125.78                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 771,443.930   | 4 May 18  | 1.0000            |                   |              | 0.00              | 771,443.93   | 771,443.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 868.210       | 7 May 18  | 1.0000            |                   |              | 0.00              | 868.21       | 868.21                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 498,081.030   | 7 May 18  | 1.0000            |                   |              | 0.00              | 498,081.03   | 498,081.03                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 529,852.960   | 7 May 18  | 1.0000            |                   |              | 0.00              | 529,852.96   | 529,852.96                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 61,522.000    | 7 May 18  | 1.0000            |                   |              | 0.00              | 61,522.00    | 61,522.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 44,295.000    | 7 May 18  | 1.0000            |                   |              | 0.00              | 44,295.00    | 44,295.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 573,211.670   | 8 May 18  | 1.0000            |                   |              | 0.00              | 573,211.67   | 573,211.67                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 285,250.570   | 8 May 18  | 1.0000            |                   |              | 0.00              | 285,250.57   | 285,250.57                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,264,341.730 | 8 May 18  | 1.0000            |                   |              | 0.00              | 8,264,341.73 | 8,264,341.73                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,283,919.960 | 9 May 18  | 1.0000            |                   |              | 0.00              | 2,283,919.96 | 2,283,919.96                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 877,659.360   | 9 May 18  | 1.0000            |                   |              | 0.00              | 877,659.36   | 877,659.36                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,912,067.520 | 9 May 18  | 1.0000            |                   |              | 0.00              | 1,912,067.52 | 1,912,067.52                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 731,067.880   | 10 May 18 | 1.0000            |                   |              | 0.00              | 731,067.88   | 731,067.88                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,941,529.000 | 11 May 18 | 1.0000            |                   |              | 0.00              | 2,941,529.00 | 2,941,529.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 36,411.870    | 11 May 18 | 1.0000            |                   |              | 0.00              | 36,411.87    | 36,411.87                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,572.000    | 11 May 18 | 1.0000            |                   |              | 0.00              | 15,572.00    | 15,572.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 797,204.200   | 11 May 18 | 1.0000            |                   |              | 0.00              | 797,204.20   | 797,204.20                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,028,561.000 | 11 May 18 | 1.0000            |                   |              | 0.00              | 3,028,561.00 | 3,028,561.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 501,810.280   | 11 May 18 | 1.0000            |                   |              | 0.00              | 501,810.28   | 501,810.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42,614.000    | 11 May 18 | 1.0000            |                   |              | 0.00              | 42,614.00    | 42,614.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,784,278.000 | 14 May 18 | 1.0000            |                   |              | 0.00              | 1,784,278.00 | 1,784,278.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.280         | 14 May 18 | 1.0000            |                   |              | 0.00              | 0.28         | 0.28                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 70,834.000    | 14 May 18 | 1.0000            |                   |              | 0.00              | 70,834.00    | 70,834.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 463,651.000   | 14 May 18 | 1.0000            |                   |              | 0.00              | 463,651.00   | 463,651.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 910,729.000   | 14 May 18 | 1.0000            |                   |              | 0.00              | 910,729.00   | 910,729.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 364,848.000   | 14 May 18 | 1.0000            |                   |              | 0.00              | 364,848.00   | 364,848.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 803,925.290   | 14 May 18 | 1.0000            |                   |              | 0.00              | 803,925.29   | 803,925.29                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,245.340     | 15 May 18 | 1.0000            |                   |              | 0.00              | 6,245.34     | 6,245.34                          | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,324.410     | 15 May 18 | 1.0000            |                   |              | 0.00              | 17,324.41     | 17,324.41                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 813,571.260    | 15 May 18 | 1.0000            |                   |              | 0.00              | 813,571.26    | 813,571.26                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 374.650        | 16 May 18 | 1.0000            |                   |              | 0.00              | 374.65        | 374.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 87,068.330     | 16 May 18 | 1.0000            |                   |              | 0.00              | 87,068.33     | 87,068.33                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,268,089.000  | 16 May 18 | 1.0000            |                   |              | 0.00              | 2,268,089.00  | 2,268,089.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 993,272.000    | 16 May 18 | 1.0000            |                   |              | 0.00              | 993,272.00    | 993,272.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,102,026.000 | 16 May 18 | 1.0000            |                   |              | 0.00              | 13,102,026.00 | 13,102,026.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 303,459.000    | 17 May 18 | 1.0000            |                   |              | 0.00              | 303,459.00    | 303,459.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 252,059.000    | 17 May 18 | 1.0000            |                   |              | 0.00              | 252,059.00    | 252,059.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105,333.000    | 17 May 18 | 1.0000            |                   |              | 0.00              | 105,333.00    | 105,333.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 998,015.000    | 18 May 18 | 1.0000            |                   |              | 0.00              | 998,015.00    | 998,015.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 19,813,559.000 | 18 May 18 | 1.0000            |                   |              | 0.00              | 19,813,559.00 | 19,813,559.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 66,667.000     | 18 May 18 | 1.0000            |                   |              | 0.00              | 66,667.00     | 66,667.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 913,734.000    | 21 May 18 | 1.0000            |                   |              | 0.00              | 913,734.00    | 913,734.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,228,379.220  | 21 May 18 | 1.0000            |                   |              | 0.00              | 1,228,379.22  | 1,228,379.22                      | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 102,497.750   | 22 May 18 | 1.0000            |                   |              | 0.00              | 102,497.75   | 102,497.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,811,707.000 | 22 May 18 | 1.0000            |                   |              | 0.00              | 1,811,707.00 | 1,811,707.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 974,444.000   | 23 May 18 | 1.0000            |                   |              | 0.00              | 974,444.00   | 974,444.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,208,557.000 | 23 May 18 | 1.0000            |                   |              | 0.00              | 1,208,557.00 | 1,208,557.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,282,979.000 | 23 May 18 | 1.0000            |                   |              | 0.00              | 1,282,979.00 | 1,282,979.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 498,118.000   | 24 May 18 | 1.0000            |                   |              | 0.00              | 498,118.00   | 498,118.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 719,266.130   | 24 May 18 | 1.0000            |                   |              | 0.00              | 719,266.13   | 719,266.13                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,552,306.000 | 24 May 18 | 1.0000            |                   |              | 0.00              | 1,552,306.00 | 1,552,306.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 38,136.420    | 25 May 18 | 1.0000            |                   |              | 0.00              | 38,136.42    | 38,136.42                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,484,323.000 | 25 May 18 | 1.0000            |                   |              | 0.00              | 9,484,323.00 | 9,484,323.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 627,561.000   | 25 May 18 | 1.0000            |                   |              | 0.00              | 627,561.00   | 627,561.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 578,411.000   | 29 May 18 | 1.0000            |                   |              | 0.00              | 578,411.00   | 578,411.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 463,332.000   | 29 May 18 | 1.0000            |                   |              | 0.00              | 463,332.00   | 463,332.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,354,524.000 | 29 May 18 | 1.0000            |                   |              | 0.00              | 1,354,524.00 | 1,354,524.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,853.230    | 31 May 18 | 1.0000            |                   |              | 0.00              | 21,853.23    | 21,853.23                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,799,854.170 | 31 May 18 | 1.0000            |                   |              | 0.00              | 17,799,854.17 | 17,799,854.17                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68,438.000     | 31 May 18 | 1.0000            |                   |              | 0.00              | 68,438.00     | 68,438.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,288,610.780  | 31 May 18 | 1.0000            |                   |              | 0.00              | 2,288,610.78  | 2,288,610.78                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 338,656.660    | 1 Jun 18  | 1.0000            |                   |              | 0.00              | 338,656.66    | 338,656.66                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 576,017.470    | 1 Jun 18  | 1.0000            |                   |              | 0.00              | 576,017.47    | 576,017.47                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 159,279.710    | 1 Jun 18  | 1.0000            |                   |              | 0.00              | 159,279.71    | 159,279.71                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45,037.320     | 4 Jun 18  | 1.0000            |                   |              | 0.00              | 45,037.32     | 45,037.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 365,872.300    | 4 Jun 18  | 1.0000            |                   |              | 0.00              | 365,872.30    | 365,872.30                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,214,856.000  | 4 Jun 18  | 1.0000            |                   |              | 0.00              | 2,214,856.00  | 2,214,856.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 113,463.300    | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 113,463.30    | 113,463.30                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 229,868.270    | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 229,868.27    | 229,868.27                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25.180         | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 25.18         | 25.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,881.440     | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 15,881.44     | 15,881.44                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13.180         | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 13.18         | 13.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.050          | 5 Jun 18  | 1.0000            |                   |              | 0.00              | 2.05          | 2.05                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58.450     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 58.45    | 58.45                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.100      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.10     | 0.10                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34.760     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 34.76    | 34.76                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.040      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 5.04     | 5.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.070      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.07     | 0.07                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43.480     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 43.48    | 43.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,188.080  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 8,188.08 | 8,188.08                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.300      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.30     | 0.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.310      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.31     | 0.31                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 415.900    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 415.90   | 415.90                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,748.320  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 8,748.32 | 8,748.32                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.030      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1.03     | 1.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.530      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1.53     | 1.53                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,088.490 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 11,088.49 | 11,088.49                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 66.110     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 66.11     | 66.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 44,865.920 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 44,865.92 | 44,865.92                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105.880    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 105.88    | 105.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 225.360    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 225.36    | 225.36                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.350      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 3.35      | 3.35                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.030      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 2.03      | 2.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 88.640     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 88.64     | 88.64                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 142.520    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 142.52    | 142.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,751.290  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 6,751.29  | 6,751.29                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.860      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 4.86      | 4.86                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.060      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.06      | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 84.300     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 84.30     | 84.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.130      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 4.13      | 4.13                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost         | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|-------------------------------------------------|---------------|----------|----------------------|----------------------|-----------------|----------------------|--------------|--------------------------------------|------------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                      |                      |                 |                      |              |                                      |                  |
| <b>United States - USD</b>                      |               |          |                      |                      |                 |                      |              |                                      |                  |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 0.01         | 0.01                                 | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,850,000.000 | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 1,850,000.00 | 1,850,000.00                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020         | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 0.02         | 0.02                                 | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,740.780    | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 11,740.78    | 11,740.78                            | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 0.01         | 0.01                                 | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21.910        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 21.91        | 21.91                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34.770        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 34.77        | 34.77                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 782,546.760   | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 782,546.76   | 782,546.76                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 74.710        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 74.71        | 74.71                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 386.750       | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 386.75       | 386.75                               | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 61.310        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 61.31        | 61.31                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.510        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 14.51        | 14.51                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,910.700     | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 4,910.70     | 4,910.70                             | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.610        | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 22.61        | 22.61                                | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 294.420       | 5 Jun 18 | 1.0000               |                      |                 | 0.00                 | 294.42       | 294.42                               | 0.00             |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,281.960  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 3,281.96  | 3,281.96                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,310.600  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 3,310.60  | 3,310.60                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.190      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 2.19      | 2.19                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,818.980  | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 3,818.98  | 3,818.98                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9.570      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 9.57      | 9.57                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 30,244.620 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 30,244.62 | 30,244.62                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.030      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 6.03      | 6.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.160      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.16      | 0.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 46,946.480 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 46,946.48 | 46,946.48                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 621.020    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 621.02    | 621.02                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.170      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.17      | 0.17                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 50,388.080 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 50,388.08 | 50,388.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 609.110    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 609.11    | 609.11                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 299.450    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 299.45    | 299.45                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,803.350     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 7,803.35     | 7,803.35                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,117.610     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 4,117.61     | 4,117.61                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 108.180       | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 108.18       | 108.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.460         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1.46         | 1.46                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 823.050       | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 823.05       | 823.05                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,102,842.870 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1,102,842.87 | 1,102,842.87                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.060         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 186.010       | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 186.01       | 186.01                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.490        | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 24.49        | 24.49                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.110         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 0.11         | 0.11                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,147,164.350 | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1,147,164.35 | 1,147,164.35                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,882.850    | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 40,882.85    | 40,882.85                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,412.240     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 7,412.24     | 7,412.24                          | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 118.400        | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 118.40        | 118.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,444.830      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 5,444.83      | 5,444.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12.050         | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 12.05         | 12.05                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,847.830      | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1,847.83      | 1,847.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.450          | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 1.45          | 1.45                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 59,925.630     | 5 Jun 18 | 1.0000            |                   |              | 0.00              | 59,925.63     | 59,925.63                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 253,666.000    | 6 Jun 18 | 1.0000            |                   |              | 0.00              | 253,666.00    | 253,666.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 480,264.990    | 6 Jun 18 | 1.0000            |                   |              | 0.00              | 480,264.99    | 480,264.99                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58,269.630     | 6 Jun 18 | 1.0000            |                   |              | 0.00              | 58,269.63     | 58,269.63                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 212,089.180    | 7 Jun 18 | 1.0000            |                   |              | 0.00              | 212,089.18    | 212,089.18                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14,435.000     | 7 Jun 18 | 1.0000            |                   |              | 0.00              | 14,435.00     | 14,435.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010          | 7 Jun 18 | 1.0000            |                   |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,049.470      | 7 Jun 18 | 1.0000            |                   |              | 0.00              | 1,049.47      | 1,049.47                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,081,511.680 | 8 Jun 18 | 1.0000            |                   |              | 0.00              | 11,081,511.68 | 11,081,511.68                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 195,848.620    | 8 Jun 18 | 1.0000            |                   |              | 0.00              | 195,848.62    | 195,848.62                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,228,103.000 | 8 Jun 18  | 1.0000            |                   |              | 0.00              | 3,228,103.00 | 3,228,103.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52,946.000    | 8 Jun 18  | 1.0000            |                   |              | 0.00              | 52,946.00    | 52,946.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,335,315.390 | 12 Jun 18 | 1.0000            |                   |              | 0.00              | 4,335,315.39 | 4,335,315.39                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 93,816.170    | 12 Jun 18 | 1.0000            |                   |              | 0.00              | 93,816.17    | 93,816.17                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,827,692.000 | 13 Jun 18 | 1.0000            |                   |              | 0.00              | 1,827,692.00 | 1,827,692.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 373,212.000   | 13 Jun 18 | 1.0000            |                   |              | 0.00              | 373,212.00   | 373,212.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,021,051.000 | 13 Jun 18 | 1.0000            |                   |              | 0.00              | 2,021,051.00 | 2,021,051.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 374,113.160   | 13 Jun 18 | 1.0000            |                   |              | 0.00              | 374,113.16   | 374,113.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,568,664.000 | 14 Jun 18 | 1.0000            |                   |              | 0.00              | 6,568,664.00 | 6,568,664.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 215,536.390   | 14 Jun 18 | 1.0000            |                   |              | 0.00              | 215,536.39   | 215,536.39                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 532,500.000   | 14 Jun 18 | 1.0000            |                   |              | 0.00              | 532,500.00   | 532,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 269,033.900   | 14 Jun 18 | 1.0000            |                   |              | 0.00              | 269,033.90   | 269,033.90                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,000,000.000 | 18 Jun 18 | 1.0000            |                   |              | 0.00              | 4,000,000.00 | 4,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 347,680.000   | 18 Jun 18 | 1.0000            |                   |              | 0.00              | 347,680.00   | 347,680.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,055,535.290 | 18 Jun 18 | 1.0000            |                   |              | 0.00              | 2,055,535.29 | 2,055,535.29                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 930,000.000    | 19 Jun 18 | 1.0000            |                   |              | 0.00              | 930,000.00    | 930,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 997,107.200    | 19 Jun 18 | 1.0000            |                   |              | 0.00              | 997,107.20    | 997,107.20                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,778,506.000 | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 10,778,506.00 | 10,778,506.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,630.000     | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 17,630.00     | 17,630.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,221,984.190  | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 4,221,984.19  | 4,221,984.19                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,347,371.000  | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 1,347,371.00  | 1,347,371.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,962,938.500  | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 7,962,938.50  | 7,962,938.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 651,568.000    | 20 Jun 18 | 1.0000            |                   |              | 0.00              | 651,568.00    | 651,568.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,240.420      | 21 Jun 18 | 1.0000            |                   |              | 0.00              | 6,240.42      | 6,240.42                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 555,806.750    | 21 Jun 18 | 1.0000            |                   |              | 0.00              | 555,806.75    | 555,806.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 59,680.000     | 21 Jun 18 | 1.0000            |                   |              | 0.00              | 59,680.00     | 59,680.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,884,374.280  | 21 Jun 18 | 1.0000            |                   |              | 0.00              | 2,884,374.28  | 2,884,374.28                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,322.250     | 21 Jun 18 | 1.0000            |                   |              | 0.00              | 17,322.25     | 17,322.25                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,269,350.000  | 22 Jun 18 | 1.0000            |                   |              | 0.00              | 1,269,350.00  | 1,269,350.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,975,544.340  | 22 Jun 18 | 1.0000            |                   |              | 0.00              | 9,975,544.34  | 9,975,544.34                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,099,121.920  | 22 Jun 18 | 1.0000            |                   |              | 0.00              | 2,099,121.92  | 2,099,121.92                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45,268.370     | 25 Jun 18 | 1.0000            |                   |              | 0.00              | 45,268.37     | 45,268.37                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 119,145.870    | 26 Jun 18 | 1.0000            |                   |              | 0.00              | 119,145.87    | 119,145.87                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 70,053.280     | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 70,053.28     | 70,053.28                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 59.500         | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 59.50         | 59.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 71,775.000     | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 71,775.00     | 71,775.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,046,196.000  | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 1,046,196.00  | 1,046,196.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,817,724.790  | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 3,817,724.79  | 3,817,724.79                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 919,268.000    | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 919,268.00    | 919,268.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 645,184.650    | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 645,184.65    | 645,184.65                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 309,676.420    | 27 Jun 18 | 1.0000            |                   |              | 0.00              | 309,676.42    | 309,676.42                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,725,488.660 | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 11,725,488.66 | 11,725,488.66                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,279.690      | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 2,279.69      | 2,279.69                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 365,705.860    | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 365,705.86    | 365,705.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,575,000.000  | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 1,575,000.00  | 1,575,000.00                      | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25,507.660     | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 25,507.66     | 25,507.66                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168,519.000    | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 168,519.00    | 168,519.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33,219,800.000 | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 33,219,800.00 | 33,219,800.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,516,064.000  | 28 Jun 18 | 1.0000            |                   |              | 0.00              | 4,516,064.00  | 4,516,064.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,303,799.000  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 1,303,799.00  | 1,303,799.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 858,667.490    | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 858,667.49    | 858,667.49                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,668,710.000  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 8,668,710.00  | 8,668,710.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,006.190     | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 21,006.19     | 21,006.19                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,016,053.000  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 1,016,053.00  | 1,016,053.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,140,000.000  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 4,140,000.00  | 4,140,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,962,548.000  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 6,962,548.00  | 6,962,548.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,077.000     | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 10,077.00     | 10,077.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,698,173.490  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 1,698,173.49  | 1,698,173.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,596,391.060  | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 2,596,391.06  | 2,596,391.06                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 109,800.000    | 29 Jun 18 | 1.0000            |                   |              | 0.00              | 109,800.00    | 109,800.00                        | 0.00          |

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|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 734,181.040 | 2 Jul 18 | 1.0000            |                   |              | 0.00              | 734,181.04 | 734,181.04                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,138.020   | 3 Jul 18 | 1.0000            |                   |              | 0.00              | 8,138.02   | 8,138.02                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 534,398.310 | 3 Jul 18 | 1.0000            |                   |              | 0.00              | 534,398.31 | 534,398.31                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.530      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 11.53      | 11.53                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,543.470   | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 8,543.47   | 8,543.47                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,890.650  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 11,890.65  | 11,890.65                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030       | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.03       | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,960.200   | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 6,960.20   | 6,960.20                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,381.150   | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 1,381.15   | 1,381.15                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 398.630     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 398.63     | 398.63                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.650      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 15.65      | 15.65                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,712.680   | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 8,712.68   | 8,712.68                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,388.840   | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 9,388.84   | 9,388.84                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 730.860     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 730.86     | 730.86                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 218.420     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 218.42     | 218.42                            | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 78,152.000 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 78,152.00 | 78,152.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39.270     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 39.27     | 39.27                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,565.640  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 4,565.64  | 4,565.64                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,156.600 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 12,156.60 | 12,156.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 210.740    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 210.74    | 210.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.320      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.32      | 0.32                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16.040     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 16.04     | 16.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 66,099.130 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 66,099.13 | 66,099.13                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 648.520    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 648.52    | 648.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 60,315.050 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 60,315.05 | 60,315.05                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105.450    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 105.45    | 105.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.690      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 5.69      | 5.69                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,369.380  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 8,369.38  | 8,369.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68.990     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 68.99     | 68.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.200      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 2.20      | 2.20                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 90.970     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 90.97     | 90.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47.610     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 47.61     | 47.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.050      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.05      | 0.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.500      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 1.50      | 1.50                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.300      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.30      | 0.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.090      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.09      | 0.09                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,370.310 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 16,370.31 | 16,370.31                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.500      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 1.50      | 1.50                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 89.350     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 89.35     | 89.35                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 551.920    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 551.92    | 551.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18.240     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 18.24     | 18.24                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 205.210    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 205.21    | 205.21                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 196.870    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 196.87    | 196.87                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 92.830     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 92.83    | 92.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.730      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 7.73     | 7.73                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 23.510     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 23.51    | 23.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 612.540    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 612.54   | 612.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,815.170  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 1,815.17 | 1,815.17                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.270      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 2.27     | 2.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,547.070  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 1,547.07 | 1,547.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13.770     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 13.77    | 13.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18.290     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 18.29    | 18.29                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.040     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 10.04    | 10.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54.170     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 54.17    | 54.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 407.750    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 407.75   | 407.75                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 434.580    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 434.58   | 434.58                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,934.890  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 6,934.89  | 6,934.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51.040     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 51.04     | 51.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9.830      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 9.83      | 9.83                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 235.920    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 235.92    | 235.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 336.110    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 336.11    | 336.11                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 49,658.750 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 49,658.75 | 49,658.75                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 109.480    | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 109.48    | 109.48                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 19.100     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 19.10     | 19.10                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 82.280     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 82.28     | 82.28                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.160      | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 6.16      | 6.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,620.640  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 7,620.64  | 7,620.64                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,182.860  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 4,182.86  | 4,182.86                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 49,262.180 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 49,262.18 | 49,262.18                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 31,175.710 | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 31,175.71 | 31,175.71                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,222.530  | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 5,222.53  | 5,222.53                          | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 27.250        | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 27.25        | 27.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.630         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 3.63         | 3.63                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.560         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 4.56         | 4.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3.720         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 3.72         | 3.72                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,427.300     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 5,427.30     | 5,427.30                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.500        | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 28.50        | 28.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,067.610     | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 4,067.61     | 4,067.61                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47.620        | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 47.62        | 47.62                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.710         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.71         | 0.71                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.520        | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 11.52        | 11.52                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 65.510        | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 65.51        | 65.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 106.650       | 5 Jul 18 | 1.0000            |                   |              | 0.00              | 106.65       | 106.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,408,748.260 | 6 Jul 18 | 1.0000            |                   |              | 0.00              | 8,408,748.26 | 8,408,748.26                      | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 901,985.240    | 6 Jul 18  | 1.0000            |                   |              | 0.00              | 901,985.24    | 901,985.24                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 142,753.040    | 6 Jul 18  | 1.0000            |                   |              | 0.00              | 142,753.04    | 142,753.04                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 83,259.000     | 6 Jul 18  | 1.0000            |                   |              | 0.00              | 83,259.00     | 83,259.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39,313,963.490 | 6 Jul 18  | 1.0000            |                   |              | 0.00              | 39,313,963.49 | 39,313,963.49                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 925,473.090    | 9 Jul 18  | 1.0000            |                   |              | 0.00              | 925,473.09    | 925,473.09                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 455,975.000    | 9 Jul 18  | 1.0000            |                   |              | 0.00              | 455,975.00    | 455,975.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39,520.000     | 9 Jul 18  | 1.0000            |                   |              | 0.00              | 39,520.00     | 39,520.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47,260.270     | 9 Jul 18  | 1.0000            |                   |              | 0.00              | 47,260.27     | 47,260.27                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,047.620      | 9 Jul 18  | 1.0000            |                   |              | 0.00              | 1,047.62      | 1,047.62                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,410,634.000  | 10 Jul 18 | 1.0000            |                   |              | 0.00              | 2,410,634.00  | 2,410,634.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 765,000.000    | 10 Jul 18 | 1.0000            |                   |              | 0.00              | 765,000.00    | 765,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,192.040     | 11 Jul 18 | 1.0000            |                   |              | 0.00              | 17,192.04     | 17,192.04                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,000.000     | 11 Jul 18 | 1.0000            |                   |              | 0.00              | 20,000.00     | 20,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,638,351.330  | 11 Jul 18 | 1.0000            |                   |              | 0.00              | 5,638,351.33  | 5,638,351.33                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600     | 12 Jul 18 | 1.0000            |                   |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,842,971.100 | 12 Jul 18 | 1.0000            |                   |              | 0.00              | 17,842,971.10 | 17,842,971.10                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 465,821.030    | 12 Jul 18 | 1.0000            |                   |              | 0.00              | 465,821.03    | 465,821.03                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 25.000         | 13 Jul 18 | 1.0000            |                   |              | 0.00              | 25.00         | 25.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,630.000     | 13 Jul 18 | 1.0000            |                   |              | 0.00              | 17,630.00     | 17,630.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600     | 13 Jul 18 | 1.0000            |                   |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 509,091.000    | 13 Jul 18 | 1.0000            |                   |              | 0.00              | 509,091.00    | 509,091.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,642,665.000  | 16 Jul 18 | 1.0000            |                   |              | 0.00              | 4,642,665.00  | 4,642,665.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,861,142.000  | 16 Jul 18 | 1.0000            |                   |              | 0.00              | 1,861,142.00  | 1,861,142.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,723,929.110  | 17 Jul 18 | 1.0000            |                   |              | 0.00              | 2,723,929.11  | 2,723,929.11                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,017,107.000  | 18 Jul 18 | 1.0000            |                   |              | 0.00              | 5,017,107.00  | 5,017,107.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,863,866.760  | 18 Jul 18 | 1.0000            |                   |              | 0.00              | 1,863,866.76  | 1,863,866.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58,936.000     | 19 Jul 18 | 1.0000            |                   |              | 0.00              | 58,936.00     | 58,936.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 510,216.600    | 20 Jul 18 | 1.0000            |                   |              | 0.00              | 510,216.60    | 510,216.60                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 872,397.000    | 20 Jul 18 | 1.0000            |                   |              | 0.00              | 872,397.00    | 872,397.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,239.900      | 24 Jul 18 | 1.0000            |                   |              | 0.00              | 6,239.90      | 6,239.90                          | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,320.080    | 24 Jul 18 | 1.0000            |                   |              | 0.00              | 17,320.08    | 17,320.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,615,836.000 | 25 Jul 18 | 1.0000            |                   |              | 0.00              | 1,615,836.00 | 1,615,836.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,303.130     | 25 Jul 18 | 1.0000            |                   |              | 0.00              | 9,303.13     | 9,303.13                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 202,854.370   | 25 Jul 18 | 1.0000            |                   |              | 0.00              | 202,854.37   | 202,854.37                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 66,733.000    | 26 Jul 18 | 1.0000            |                   |              | 0.00              | 66,733.00    | 66,733.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,163,098.440 | 26 Jul 18 | 1.0000            |                   |              | 0.00              | 4,163,098.44 | 4,163,098.44                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 100,040.000   | 26 Jul 18 | 1.0000            |                   |              | 0.00              | 100,040.00   | 100,040.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,490,438.380 | 27 Jul 18 | 1.0000            |                   |              | 0.00              | 1,490,438.38 | 1,490,438.38                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 250,000.000   | 27 Jul 18 | 1.0000            |                   |              | 0.00              | 250,000.00   | 250,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 228,000.000   | 27 Jul 18 | 1.0000            |                   |              | 0.00              | 228,000.00   | 228,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105,681.230   | 30 Jul 18 | 1.0000            |                   |              | 0.00              | 105,681.23   | 105,681.23                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 557,527.000   | 30 Jul 18 | 1.0000            |                   |              | 0.00              | 557,527.00   | 557,527.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,659,705.000 | 30 Jul 18 | 1.0000            |                   |              | 0.00              | 3,659,705.00 | 3,659,705.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 387,224.000   | 30 Jul 18 | 1.0000            |                   |              | 0.00              | 387,224.00   | 387,224.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,891.520    | 31 Jul 18 | 1.0000            |                   |              | 0.00              | 20,891.52    | 20,891.52                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,821,672.650 | 31 Jul 18 | 1.0000            |                   |              | 0.00              | 1,821,672.65 | 1,821,672.65                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,479,270.000 | 31 Jul 18 | 1.0000            |                   |              | 0.00              | 1,479,270.00 | 1,479,270.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 321,496.100   | 1 Aug 18  | 1.0000            |                   |              | 0.00              | 321,496.10   | 321,496.10                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 699,701.000   | 1 Aug 18  | 1.0000            |                   |              | 0.00              | 699,701.00   | 699,701.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,938,598.780 | 2 Aug 18  | 1.0000            |                   |              | 0.00              | 1,938,598.78 | 1,938,598.78                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 768,698.580   | 2 Aug 18  | 1.0000            |                   |              | 0.00              | 768,698.58   | 768,698.58                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 57,624.210    | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 57,624.21    | 57,624.21                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 219.710       | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 219.71       | 219.71                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.870        | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 22.87        | 22.87                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39.510        | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 39.51        | 39.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 41.730        | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 41.73        | 41.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,329.580    | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 11,329.58    | 11,329.58                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 80.610        | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 80.61        | 80.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52.770        | 3 Aug 18  | 1.0000            |                   |              | 0.00              | 52.77        | 52.77                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 192.450    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 192.45    | 192.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,867.530  | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 5,867.53  | 5,867.53                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,294.330  | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 9,294.33  | 9,294.33                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,362.020 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 13,362.02 | 13,362.02                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,540.620  | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 7,540.62  | 7,540.62                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 98.170     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 98.17     | 98.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,049.290  | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 9,049.29  | 9,049.29                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 215.000    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 215.00    | 215.00                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 78.230     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 78.23     | 78.23                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.590      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1.59      | 1.59                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54,421.510 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 54,421.51 | 54,421.51                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 430.960    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 430.96    | 430.96                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.310      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.31      | 0.31                              | 0.00          |

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|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,834.350     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 8,834.35     | 8,834.35                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,813.260    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 10,813.26    | 10,813.26                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 727.030       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 727.03       | 727.03                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.400        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 24.40        | 24.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.02         | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,699.500    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 17,699.50    | 17,699.50                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 651,852.000   | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 651,852.00   | 651,852.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,015.580     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1,015.58     | 1,015.58                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,101,503.250 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 2,101,503.25 | 2,101,503.25                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.290         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 5.29         | 5.29                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 96.340        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 96.34        | 96.34                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 244.900       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 244.90       | 244.90                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 73,830.490    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 73,830.49    | 73,830.49                         | 0.00          |

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|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,295.210    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 10,295.21    | 10,295.21                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.480         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 2.48         | 2.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,003.330     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 5,003.33     | 5,003.33                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.190         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 2.19         | 2.19                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,522.320     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 4,522.32     | 4,522.32                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 645.190       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 645.19       | 645.19                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,722.350    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 13,722.35    | 13,722.35                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 56.710        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 56.71        | 56.71                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.900         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.90         | 0.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.050         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1.05         | 1.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 67,188.020    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 67,188.02    | 67,188.02                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13.110        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 13.11        | 13.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.550         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1.55         | 1.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,634,242.000 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1,634,242.00 | 1,634,242.00                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.140     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 11.14     | 11.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 80.130     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 80.13     | 80.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 87,127.500 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 87,127.50 | 87,127.50                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17.640     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 17.64     | 17.64                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 143.510    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 143.51    | 143.51                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 264.160    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 264.16    | 264.16                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 85.020     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 85.02     | 85.02                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54,208.080 | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 54,208.08 | 54,208.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 933.350    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 933.35    | 933.35                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.550      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1.55      | 1.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.860      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.86      | 0.86                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.870     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 24.87     | 24.87                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.550      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 1.55      | 1.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.320     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 29.32     | 29.32                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,502.090     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 4,502.09     | 4,502.09                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20.360        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 20.36        | 20.36                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,773.030     | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 8,773.03     | 8,773.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 450.220       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 450.22       | 450.22                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.550        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 10.55        | 10.55                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.060         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 2.06         | 2.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.330         | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 39.970        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 39.97        | 39.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 295.080       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 295.08       | 295.08                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 98.140        | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 98.14        | 98.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,360.980    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 11,360.98    | 11,360.98                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 235.590       | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 235.59       | 235.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,954.540    | 3 Aug 18 | 1.0000            |                   |              | 0.00              | 15,954.54    | 15,954.54                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,032,051.230 | 6 Aug 18 | 1.0000            |                   |              | 0.00              | 2,032,051.23 | 2,032,051.23                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 36,798.830    | 6 Aug 18 | 1.0000            |                   |              | 0.00              | 36,798.83    | 36,798.83                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 392,091.840    | 7 Aug 18  | 1.0000            |                   |              | 0.00              | 392,091.84    | 392,091.84                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,000,000.000 | 7 Aug 18  | 1.0000            |                   |              | 0.00              | 15,000,000.00 | 15,000,000.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 188,937.000    | 8 Aug 18  | 1.0000            |                   |              | 0.00              | 188,937.00    | 188,937.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 303,113.000    | 8 Aug 18  | 1.0000            |                   |              | 0.00              | 303,113.00    | 303,113.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,069,968.000  | 8 Aug 18  | 1.0000            |                   |              | 0.00              | 1,069,968.00  | 1,069,968.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 122,324.000    | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 122,324.00    | 122,324.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 507,149.000    | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 507,149.00    | 507,149.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,331,698.340  | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 7,331,698.34  | 7,331,698.34                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 183,875.000    | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 183,875.00    | 183,875.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,491,983.930  | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 1,491,983.93  | 1,491,983.93                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,176.800     | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 16,176.80     | 16,176.80                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 966,000.000    | 9 Aug 18  | 1.0000            |                   |              | 0.00              | 966,000.00    | 966,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,452,609.000  | 13 Aug 18 | 1.0000            |                   |              | 0.00              | 1,452,609.00  | 1,452,609.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 711,099.000    | 13 Aug 18 | 1.0000            |                   |              | 0.00              | 711,099.00    | 711,099.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 65,183.500     | 13 Aug 18 | 1.0000            |                   |              | 0.00              | 65,183.50     | 65,183.50                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 112,721.000    | 13 Aug 18 | 1.0000            |                   |              | 0.00              | 112,721.00    | 112,721.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,842,971.100 | 14 Aug 18 | 1.0000            |                   |              | 0.00              | 17,842,971.10 | 17,842,971.10                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 606,773.000    | 14 Aug 18 | 1.0000            |                   |              | 0.00              | 606,773.00    | 606,773.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 432,424.000    | 15 Aug 18 | 1.0000            |                   |              | 0.00              | 432,424.00    | 432,424.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 916,451.000    | 16 Aug 18 | 1.0000            |                   |              | 0.00              | 916,451.00    | 916,451.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62,937.000     | 16 Aug 18 | 1.0000            |                   |              | 0.00              | 62,937.00     | 62,937.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 64,804.620     | 16 Aug 18 | 1.0000            |                   |              | 0.00              | 64,804.62     | 64,804.62                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 919,164.000    | 17 Aug 18 | 1.0000            |                   |              | 0.00              | 919,164.00    | 919,164.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 281,146.000    | 17 Aug 18 | 1.0000            |                   |              | 0.00              | 281,146.00    | 281,146.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 713,413.000    | 17 Aug 18 | 1.0000            |                   |              | 0.00              | 713,413.00    | 713,413.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,078,483.000  | 17 Aug 18 | 1.0000            |                   |              | 0.00              | 1,078,483.00  | 1,078,483.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 980,111.210    | 21 Aug 18 | 1.0000            |                   |              | 0.00              | 980,111.21    | 980,111.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,239.380      | 22 Aug 18 | 1.0000            |                   |              | 0.00              | 6,239.38      | 6,239.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,317.910     | 22 Aug 18 | 1.0000            |                   |              | 0.00              | 17,317.91     | 17,317.91                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,680,969.000  | 23 Aug 18 | 1.0000            |                   |              | 0.00              | 1,680,969.00  | 1,680,969.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost          | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|-------------------------------------------------|----------------|-----------|----------------------|----------------------|-----------------|----------------------|---------------|--------------------------------------|------------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                      |                      |                 |                      |               |                                      |                  |
| <b>United States - USD</b>                      |                |           |                      |                      |                 |                      |               |                                      |                  |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,869,384.460  | 23 Aug 18 | 1.0000               |                      |                 | 0.00                 | 6,869,384.46  | 6,869,384.46                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,528.620     | 27 Aug 18 | 1.0000               |                      |                 | 0.00                 | 13,528.62     | 13,528.62                            | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,684,211.000  | 27 Aug 18 | 1.0000               |                      |                 | 0.00                 | 2,684,211.00  | 2,684,211.00                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 403,153.850    | 27 Aug 18 | 1.0000               |                      |                 | 0.00                 | 403,153.85    | 403,153.85                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,133,734.230  | 28 Aug 18 | 1.0000               |                      |                 | 0.00                 | 1,133,734.23  | 1,133,734.23                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 876,590.890    | 28 Aug 18 | 1.0000               |                      |                 | 0.00                 | 876,590.89    | 876,590.89                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 63,452.000     | 28 Aug 18 | 1.0000               |                      |                 | 0.00                 | 63,452.00     | 63,452.00                            | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 596,121.000    | 29 Aug 18 | 1.0000               |                      |                 | 0.00                 | 596,121.00    | 596,121.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 171,262.000    | 29 Aug 18 | 1.0000               |                      |                 | 0.00                 | 171,262.00    | 171,262.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 458,300.000    | 29 Aug 18 | 1.0000               |                      |                 | 0.00                 | 458,300.00    | 458,300.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,903,454.380  | 29 Aug 18 | 1.0000               |                      |                 | 0.00                 | 1,903,454.38  | 1,903,454.38                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,080,924.540  | 30 Aug 18 | 1.0000               |                      |                 | 0.00                 | 2,080,924.54  | 2,080,924.54                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34,964,235.740 | 30 Aug 18 | 1.0000               |                      |                 | 0.00                 | 34,964,235.74 | 34,964,235.74                        | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,015,000.000  | 30 Aug 18 | 1.0000               |                      |                 | 0.00                 | 1,015,000.00  | 1,015,000.00                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 683,052.000    | 30 Aug 18 | 1.0000               |                      |                 | 0.00                 | 683,052.00    | 683,052.00                           | 0.00             |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,149,629.970 | 30 Aug 18 | 1.0000            |                   |              | 0.00              | 1,149,629.97 | 1,149,629.97                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,185,396.000 | 30 Aug 18 | 1.0000            |                   |              | 0.00              | 1,185,396.00 | 1,185,396.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,989,807.000 | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 2,989,807.00 | 2,989,807.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,406.960    | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 21,406.96    | 21,406.96                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,638,107.000 | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 2,638,107.00 | 2,638,107.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 626,894.520   | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 626,894.52   | 626,894.52                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,861,133.000 | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 2,861,133.00 | 2,861,133.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 898,742.060   | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 898,742.06   | 898,742.06                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,026,874.000 | 31 Aug 18 | 1.0000            |                   |              | 0.00              | 4,026,874.00 | 4,026,874.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 437,787.020   | 4 Sep 18  | 1.0000            |                   |              | 0.00              | 437,787.02   | 437,787.02                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,015.510     | 5 Sep 18  | 1.0000            |                   |              | 0.00              | 1,015.51     | 1,015.51                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,000,434.000 | 5 Sep 18  | 1.0000            |                   |              | 0.00              | 1,000,434.00 | 1,000,434.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 78,641.560    | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 78,641.56    | 78,641.56                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 791.870       | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 791.87       | 791.87                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,586.590    | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 11,586.59    | 11,586.59                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,161,373.200 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1,161,373.20 | 1,161,373.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 771.950       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 771.95       | 771.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 236.740       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 236.74       | 236.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,687.490     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 7,687.49     | 7,687.49                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 112.600       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 112.60       | 112.60                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52.460        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 52.46        | 52.46                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 155.100       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 155.10       | 155.10                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 102.990       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 102.99       | 102.99                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 505,427.070   | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 505,427.07   | 505,427.07                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 90.470        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 90.47        | 90.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.330         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,225.050     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9,225.05     | 9,225.05                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9.300         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9.30         | 9.30                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.310      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.31      | 0.31                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 173.290    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 173.29    | 173.29                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.280     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 29.28     | 29.28                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 175.770    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 175.77    | 175.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,517.680 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 17,517.68 | 17,517.68                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,023.800 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 11,023.80 | 11,023.80                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 439.390    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 439.39    | 439.39                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.500      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 6.50      | 6.50                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68.130     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 68.13     | 68.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,891.870  | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1,891.87  | 1,891.87                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9.770      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9.77      | 9.77                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 589.480    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 589.48    | 589.48                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24.800     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 24.80     | 24.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 49.350     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 49.35     | 49.35                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 61.310     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 61.31     | 61.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 45.180     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 45.18     | 45.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.060      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.06      | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 389.540    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 389.54    | 389.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,695.010 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 40,695.01 | 40,695.01                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.140      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 6.14      | 6.14                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 258.340    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 258.34    | 258.34                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 56.660     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 56.66     | 56.66                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,621.550 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 13,621.55 | 13,621.55                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 97.120     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 97.12     | 97.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.560      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1.56      | 1.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.490         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 2.49         | 2.49                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68,496.460    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 68,496.46    | 68,496.46                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,682.130     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9,682.13     | 9,682.13                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,936,449.000 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9,936,449.00 | 9,936,449.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55,520.250    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 55,520.25    | 55,520.25                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.940         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1.94         | 1.94                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40.730        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 40.73        | 40.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 924.120       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 924.12       | 924.12                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.560         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1.56         | 1.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54.920        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 54.92        | 54.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 148.460       | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 148.46       | 148.46                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 79.240        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 79.24        | 79.24                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.860         | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.86         | 0.86                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 88,844.600    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 88,844.60    | 88,844.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16.050        | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 16.05        | 16.05                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 141.810    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 141.81    | 141.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,475.370  | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 9,475.37  | 9,475.37                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 36.960     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 36.96     | 36.96                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.790     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 10.79     | 10.79                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.410      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1.41      | 1.41                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55,254.440 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 55,254.44 | 55,254.44                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26.940     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 26.94     | 26.94                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 79.180     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 79.18     | 79.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.260      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 1.26      | 1.26                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,288.550 | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 15,288.55 | 15,288.55                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 51.310     | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 51.31     | 51.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,701.110  | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 4,701.11  | 4,701.11                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,721.330  | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 4,721.33  | 4,721.33                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 168.210    | 6 Sep 18 | 1.0000            |                   |              | 0.00              | 168.21    | 168.21                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.780         | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 1.78         | 1.78                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.060         | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,344.720     | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 5,344.72     | 5,344.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,143.710     | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 7,143.71     | 7,143.71                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18,044.320    | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 18,044.32    | 18,044.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,580.190    | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 11,580.19    | 11,580.19                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.150        | 6 Sep 18  | 1.0000            |                   |              | 0.00              | 22.15        | 22.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,142,253.970 | 7 Sep 18  | 1.0000            |                   |              | 0.00              | 2,142,253.97 | 2,142,253.97                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 580,498.440   | 7 Sep 18  | 1.0000            |                   |              | 0.00              | 580,498.44   | 580,498.44                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 425,090.850   | 10 Sep 18 | 1.0000            |                   |              | 0.00              | 425,090.85   | 425,090.85                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,495,340.540 | 10 Sep 18 | 1.0000            |                   |              | 0.00              | 3,495,340.54 | 3,495,340.54                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 300,604.000   | 12 Sep 18 | 1.0000            |                   |              | 0.00              | 300,604.00   | 300,604.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,018,163.000 | 12 Sep 18 | 1.0000            |                   |              | 0.00              | 2,018,163.00 | 2,018,163.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 586,043.000   | 12 Sep 18 | 1.0000            |                   |              | 0.00              | 586,043.00   | 586,043.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,777,200.000 | 13 Sep 18 | 1.0000            |                   |              | 0.00              | 2,777,200.00 | 2,777,200.00                      | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,054,776.000 | 13 Sep 18 | 1.0000            |                   |              | 0.00              | 7,054,776.00 | 7,054,776.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 292,963.000   | 14 Sep 18 | 1.0000            |                   |              | 0.00              | 292,963.00   | 292,963.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 389,225.360   | 14 Sep 18 | 1.0000            |                   |              | 0.00              | 389,225.36   | 389,225.36                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 608,181.920   | 17 Sep 18 | 1.0000            |                   |              | 0.00              | 608,181.92   | 608,181.92                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,863,866.760 | 17 Sep 18 | 1.0000            |                   |              | 0.00              | 1,863,866.76 | 1,863,866.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,315.750    | 18 Sep 18 | 1.0000            |                   |              | 0.00              | 17,315.75    | 17,315.75                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 59.500        | 18 Sep 18 | 1.0000            |                   |              | 0.00              | 59.50        | 59.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,238.860     | 18 Sep 18 | 1.0000            |                   |              | 0.00              | 6,238.86     | 6,238.86                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,856,174.660 | 18 Sep 18 | 1.0000            |                   |              | 0.00              | 1,856,174.66 | 1,856,174.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 371,377.000   | 18 Sep 18 | 1.0000            |                   |              | 0.00              | 371,377.00   | 371,377.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 380,752.000   | 19 Sep 18 | 1.0000            |                   |              | 0.00              | 380,752.00   | 380,752.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,417,871.000 | 19 Sep 18 | 1.0000            |                   |              | 0.00              | 4,417,871.00 | 4,417,871.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 680,291.000   | 20 Sep 18 | 1.0000            |                   |              | 0.00              | 680,291.00   | 680,291.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 57,902.000    | 20 Sep 18 | 1.0000            |                   |              | 0.00              | 57,902.00    | 57,902.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 142,288.570   | 20 Sep 18 | 1.0000            |                   |              | 0.00              | 142,288.57   | 142,288.57                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 99,359.220    | 21 Sep 18 | 1.0000            |                   |              | 0.00              | 99,359.22    | 99,359.22                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 95,000.000    | 21 Sep 18 | 1.0000            |                   |              | 0.00              | 95,000.00    | 95,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,862.170     | 24 Sep 18 | 1.0000            |                   |              | 0.00              | 5,862.17     | 5,862.17                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 423,568.000   | 24 Sep 18 | 1.0000            |                   |              | 0.00              | 423,568.00   | 423,568.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 656,250.000   | 24 Sep 18 | 1.0000            |                   |              | 0.00              | 656,250.00   | 656,250.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 479,089.930   | 24 Sep 18 | 1.0000            |                   |              | 0.00              | 479,089.93   | 479,089.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 60,902.580    | 25 Sep 18 | 1.0000            |                   |              | 0.00              | 60,902.58    | 60,902.58                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,005,600.000 | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 2,005,600.00 | 2,005,600.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 351,633.000   | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 351,633.00   | 351,633.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,916.060    | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 12,916.06    | 12,916.06                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,150,328.000 | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 2,150,328.00 | 2,150,328.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 24,454.000    | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 24,454.00    | 24,454.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 794,314.240   | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 794,314.24   | 794,314.24                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 65,024.000    | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 65,024.00    | 65,024.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,195,286.000 | 26 Sep 18 | 1.0000            |                   |              | 0.00              | 4,195,286.00 | 4,195,286.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,540,507.000 | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 1,540,507.00 | 1,540,507.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 347,520.000   | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 347,520.00   | 347,520.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 263,250.000   | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 263,250.00   | 263,250.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 134,400.000   | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 134,400.00   | 134,400.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 101,132.000   | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 101,132.00   | 101,132.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,136,187.000 | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 5,136,187.00 | 5,136,187.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,920.130    | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 12,920.13    | 12,920.13                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,317,285.000 | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 2,317,285.00 | 2,317,285.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 138,951.690   | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 138,951.69   | 138,951.69                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,330,919.000 | 27 Sep 18 | 1.0000            |                   |              | 0.00              | 4,330,919.00 | 4,330,919.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,618,367.000 | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 1,618,367.00 | 1,618,367.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,946,885.000 | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 3,946,885.00 | 3,946,885.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 246,883.000   | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 246,883.00   | 246,883.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 76,154.000    | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 76,154.00    | 76,154.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 113,399.000   | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 113,399.00   | 113,399.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 700,343.000    | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 700,343.00    | 700,343.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 86,670.000     | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 86,670.00     | 86,670.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,210.710     | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 21,210.71     | 21,210.71                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,080,962.000  | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 1,080,962.00  | 1,080,962.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,805.750     | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 12,805.75     | 12,805.75                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 46,023.000     | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 46,023.00     | 46,023.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,967,654.320 | 28 Sep 18 | 1.0000            |                   |              | 0.00              | 11,967,654.32 | 11,967,654.32                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 501,810.280    | 1 Oct 18  | 1.0000            |                   |              | 0.00              | 501,810.28    | 501,810.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,587.830     | 1 Oct 18  | 1.0000            |                   |              | 0.00              | 12,587.83     | 12,587.83                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 520.150        | 1 Oct 18  | 1.0000            |                   |              | 0.00              | 520.15        | 520.15                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,679.030     | 2 Oct 18  | 1.0000            |                   |              | 0.00              | 12,679.03     | 12,679.03                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,402,499.000  | 2 Oct 18  | 1.0000            |                   |              | 0.00              | 3,402,499.00  | 3,402,499.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,853,463.500  | 2 Oct 18  | 1.0000            |                   |              | 0.00              | 1,853,463.50  | 1,853,463.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.890         | 3 Oct 18  | 1.0000            |                   |              | 0.00              | 14.89         | 14.89                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 86,568.360     | 3 Oct 18  | 1.0000            |                   |              | 0.00              | 86,568.36     | 86,568.36                         | 0.00          |

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|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,195,106.680 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 2,195,106.68 | 2,195,106.68                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 496,933.160   | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 496,933.16   | 496,933.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,135.770     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7,135.77     | 7,135.77                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18,024.670    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 18,024.67    | 18,024.67                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 158.150       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 158.15       | 158.15                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,055.450     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 2,055.45     | 2,055.45                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.440         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 2.44         | 2.44                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.04         | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,970.460    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 40,970.46    | 40,970.46                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 42.400        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 42.40        | 42.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13.080        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 13.08        | 13.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 19.480        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 19.48        | 19.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 44.790        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 44.79        | 44.79                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 101.620       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 101.62       | 101.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.850        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 10.85        | 10.85                             | 0.00          |

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|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.340         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.34         | 0.34                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,727.700     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 5,727.70     | 5,727.70                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.690         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7.69         | 7.69                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,005.740     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1,005.74     | 1,005.74                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 357.540       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 357.54       | 357.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55,194.310    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 55,194.31    | 55,194.31                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,215.030     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 9,215.03     | 9,215.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15.070        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 15.07        | 15.07                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,322,021.160 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1,322,021.16 | 1,322,021.16                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 236.500       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 236.50       | 236.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,567.600    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 11,567.60    | 11,567.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 539.290       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 539.29       | 539.29                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29.250        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 29.25        | 29.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 149.350       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 149.35       | 149.35                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 110.520       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 110.52       | 110.52                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 537.040     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 537.04     | 537.04                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.300       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.30       | 0.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 190.770     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 190.77     | 190.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 637.450     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 637.45     | 637.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 185.660     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 185.66     | 185.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 132.660     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 132.66     | 132.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 88,747.980  | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 88,747.98  | 88,747.98                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 257.090     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 257.09     | 257.09                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 452.920     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 452.92     | 452.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 473.290     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 473.29     | 473.29                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26.910      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 26.91      | 26.91                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20.090      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 20.09      | 20.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 197,498.940 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 197,498.94 | 197,498.94                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 677.880     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 677.88     | 677.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,031.630   | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1,031.63   | 1,031.63                          | 0.00          |

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 100.450    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 100.45    | 100.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 120.280    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 120.28    | 120.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.100      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.10      | 0.10                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,273.260  | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 5,273.26  | 5,273.26                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 803.110    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 803.11    | 803.11                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54.620     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 54.62     | 54.62                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.770      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1.77      | 1.77                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,575.500 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 12,575.50 | 12,575.50                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 95.000     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 95.00     | 95.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 23.900     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 23.90     | 23.90                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 62.770     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 62.77     | 62.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 64,518.570 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 64,518.57 | 64,518.57                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11,011.810 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 11,011.81 | 11,011.81                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,606.740 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 13,606.74 | 13,606.74                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.950      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7.95      | 7.95                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55,459.880 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 55,459.88 | 55,459.88                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 68,440.520 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 68,440.52 | 68,440.52                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 294.060    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 294.06    | 294.06                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48.300     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 48.30     | 48.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 379.380    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 379.38    | 379.38                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32.090     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 32.09     | 32.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.740      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1.74      | 1.74                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 247.940    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 247.94    | 247.94                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 64.170     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 64.17     | 64.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 13,380.610 | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 13,380.61 | 13,380.61                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.900      | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7.90      | 7.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 136.120    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 136.12    | 136.12                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.540         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7.54         | 7.54                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 36.870        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 36.87        | 36.87                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 505.800       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 505.80       | 505.80                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,682.350    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 15,682.35    | 15,682.35                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,781.830     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 4,781.83     | 4,781.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,465.070     | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 9,465.07     | 9,465.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.550         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 1.55         | 1.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 350.590       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 350.59       | 350.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.030         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 7.03         | 7.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,757.370    | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 17,757.37    | 17,757.37                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 613.660       | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 613.66       | 613.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.050         | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 0.05         | 0.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 38.000        | 3 Oct 18 | 1.0000            |                   |              | 0.00              | 38.00        | 38.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,409,242.720 | 4 Oct 18 | 1.0000            |                   |              | 0.00              | 5,409,242.72 | 5,409,242.72                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 333,823.530   | 5 Oct 18 | 1.0000            |                   |              | 0.00              | 333,823.53   | 333,823.53                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,628,269.000 | 5 Oct 18  | 1.0000            |                   |              | 0.00              | 1,628,269.00 | 1,628,269.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 202,860.000   | 5 Oct 18  | 1.0000            |                   |              | 0.00              | 202,860.00   | 202,860.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,394,021.810 | 5 Oct 18  | 1.0000            |                   |              | 0.00              | 1,394,021.81 | 1,394,021.81                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,233,999.000 | 5 Oct 18  | 1.0000            |                   |              | 0.00              | 6,233,999.00 | 6,233,999.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,280,731.000 | 9 Oct 18  | 1.0000            |                   |              | 0.00              | 1,280,731.00 | 1,280,731.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 301,247.000   | 9 Oct 18  | 1.0000            |                   |              | 0.00              | 301,247.00   | 301,247.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,210.710     | 9 Oct 18  | 1.0000            |                   |              | 0.00              | 8,210.71     | 8,210.71                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 274,535.210   | 9 Oct 18  | 1.0000            |                   |              | 0.00              | 274,535.21   | 274,535.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,326,905.000 | 10 Oct 18 | 1.0000            |                   |              | 0.00              | 2,326,905.00 | 2,326,905.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 38,898.180    | 10 Oct 18 | 1.0000            |                   |              | 0.00              | 38,898.18    | 38,898.18                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,000.000    | 10 Oct 18 | 1.0000            |                   |              | 0.00              | 20,000.00    | 20,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 449,441.000   | 10 Oct 18 | 1.0000            |                   |              | 0.00              | 449,441.00   | 449,441.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,000,000.000 | 10 Oct 18 | 1.0000            |                   |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 82,943.930    | 11 Oct 18 | 1.0000            |                   |              | 0.00              | 82,943.93    | 82,943.93                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 655,591.000   | 11 Oct 18 | 1.0000            |                   |              | 0.00              | 655,591.00   | 655,591.00                        | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,885,836.000 | 11 Oct 18 | 1.0000            |                   |              | 0.00              | 5,885,836.00 | 5,885,836.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,514,574.000 | 12 Oct 18 | 1.0000            |                   |              | 0.00              | 1,514,574.00 | 1,514,574.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,132,621.830 | 12 Oct 18 | 1.0000            |                   |              | 0.00              | 2,132,621.83 | 2,132,621.83                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 105,880.390   | 15 Oct 18 | 1.0000            |                   |              | 0.00              | 105,880.39   | 105,880.39                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,782.720     | 16 Oct 18 | 1.0000            |                   |              | 0.00              | 4,782.72     | 4,782.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,533,944.600 | 16 Oct 18 | 1.0000            |                   |              | 0.00              | 2,533,944.60 | 2,533,944.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,313.590    | 16 Oct 18 | 1.0000            |                   |              | 0.00              | 17,313.59    | 17,313.59                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,862,118.210 | 16 Oct 18 | 1.0000            |                   |              | 0.00              | 2,862,118.21 | 2,862,118.21                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 488,394.280   | 17 Oct 18 | 1.0000            |                   |              | 0.00              | 488,394.28   | 488,394.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,631,646.910 | 17 Oct 18 | 1.0000            |                   |              | 0.00              | 1,631,646.91 | 1,631,646.91                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 59,813.000    | 18 Oct 18 | 1.0000            |                   |              | 0.00              | 59,813.00    | 59,813.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,067,100.000 | 19 Oct 18 | 1.0000            |                   |              | 0.00              | 1,067,100.00 | 1,067,100.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,725,247.000 | 22 Oct 18 | 1.0000            |                   |              | 0.00              | 8,725,247.00 | 8,725,247.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,385,322.810 | 22 Oct 18 | 1.0000            |                   |              | 0.00              | 1,385,322.81 | 1,385,322.81                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 237,139.950   | 23 Oct 18 | 1.0000            |                   |              | 0.00              | 237,139.95   | 237,139.95                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,717,078.000 | 23 Oct 18 | 1.0000            |                   |              | 0.00              | 1,717,078.00 | 1,717,078.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,094,542.490 | 24 Oct 18 | 1.0000            |                   |              | 0.00              | 1,094,542.49 | 1,094,542.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,375,107.660 | 24 Oct 18 | 1.0000            |                   |              | 0.00              | 2,375,107.66 | 2,375,107.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,137,011.000 | 24 Oct 18 | 1.0000            |                   |              | 0.00              | 1,137,011.00 | 1,137,011.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 815,240.000   | 25 Oct 18 | 1.0000            |                   |              | 0.00              | 815,240.00   | 815,240.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26,671.710    | 25 Oct 18 | 1.0000            |                   |              | 0.00              | 26,671.71    | 26,671.71                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 359,712.000   | 25 Oct 18 | 1.0000            |                   |              | 0.00              | 359,712.00   | 359,712.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 472,947.750   | 25 Oct 18 | 1.0000            |                   |              | 0.00              | 472,947.75   | 472,947.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 364,982.450   | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 364,982.45   | 364,982.45                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 330,934.000   | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 330,934.00   | 330,934.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,600,933.960 | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 4,600,933.96 | 4,600,933.96                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 665,337.460   | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 665,337.46   | 665,337.46                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 115,814.000   | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 115,814.00   | 115,814.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,741,944.000 | 26 Oct 18 | 1.0000            |                   |              | 0.00              | 1,741,944.00 | 1,741,944.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 128,145.000   | 29 Oct 18 | 1.0000            |                   |              | 0.00              | 128,145.00   | 128,145.00                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,487,551.000  | 29 Oct 18 | 1.0000            |                   |              | 0.00              | 1,487,551.00  | 1,487,551.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 375,000.000    | 29 Oct 18 | 1.0000            |                   |              | 0.00              | 375,000.00    | 375,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,048,830.060  | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 1,048,830.06  | 1,048,830.06                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600     | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,039,865.600  | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 9,039,865.60  | 9,039,865.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 324,595.000    | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 324,595.00    | 324,595.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 716,871.830    | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 716,871.83    | 716,871.83                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 300,379.000    | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 300,379.00    | 300,379.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 903,528.000    | 30 Oct 18 | 1.0000            |                   |              | 0.00              | 903,528.00    | 903,528.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 335,311.000    | 31 Oct 18 | 1.0000            |                   |              | 0.00              | 335,311.00    | 335,311.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 600,871.470    | 31 Oct 18 | 1.0000            |                   |              | 0.00              | 600,871.47    | 600,871.47                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,254.320     | 31 Oct 18 | 1.0000            |                   |              | 0.00              | 21,254.32     | 21,254.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 942,531.000    | 31 Oct 18 | 1.0000            |                   |              | 0.00              | 942,531.00    | 942,531.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,820,780.860  | 1 Nov 18  | 1.0000            |                   |              | 0.00              | 2,820,780.86  | 2,820,780.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12,579,631.000 | 1 Nov 18  | 1.0000            |                   |              | 0.00              | 12,579,631.00 | 12,579,631.00                     | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 241,160.000   | 2 Nov 18 | 1.0000            |                   |              | 0.00              | 241,160.00   | 241,160.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,002.070     | 2 Nov 18 | 1.0000            |                   |              | 0.00              | 1,002.07     | 1,002.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,488,638.750 | 2 Nov 18 | 1.0000            |                   |              | 0.00              | 1,488,638.75 | 1,488,638.75                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20.580        | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 20.58        | 20.58                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 82.080        | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 82.08        | 82.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.160         | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.16         | 0.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,732.080    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 21,732.08    | 21,732.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 21,291.920    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 21,291.92    | 21,291.92                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.480         | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.48         | 0.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 135.500       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 135.50       | 135.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,451.700     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 1,451.70     | 1,451.70                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.960         | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.96         | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 516.950       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 516.95       | 516.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.280         | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.28         | 0.28                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 118.260       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 118.26       | 118.26                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.990      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.99      | 0.99                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 66.470     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 66.47     | 66.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7.600      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 7.60      | 7.60                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.120      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.12      | 0.12                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,462.360  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 4,462.36  | 4,462.36                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 127.880    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 127.88    | 127.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 67.370     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 67.37     | 67.37                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 266.520    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 266.52    | 266.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 387.950    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 387.95    | 387.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,142.100 | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 10,142.10 | 10,142.10                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 148.400    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 148.40    | 148.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 344.870    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 344.87    | 344.87                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 379.170    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 379.17    | 379.17                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58.830     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 58.83     | 58.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 34,241.850 | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 34,241.85 | 34,241.85                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 919.140    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 919.14    | 919.14                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,249.500  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 5,249.50  | 5,249.50                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.040     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 14.04     | 14.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,668.900  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 5,668.90  | 5,668.90                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,034.170  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 2,034.17  | 2,034.17                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 309.660    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 309.66    | 309.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 71.590     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 71.59     | 71.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 11.290     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 11.29     | 11.29                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,372.680  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 6,372.68  | 6,372.68                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,340.540 | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 16,340.54 | 16,340.54                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.03       | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,729.760   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 2,729.76   | 2,729.76                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 977,176.690 | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 977,176.69 | 977,176.69                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.400      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 28.40      | 28.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 116.450     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 116.45     | 116.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,752.720   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 2,752.72   | 2,752.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 53.540      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 53.54      | 53.54                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 77.720      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 77.72      | 77.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 37.480      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 37.48      | 37.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.260       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 1.26       | 1.26                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,168.810   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 4,168.81   | 4,168.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 71,751.660  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 71,751.66  | 71,751.66                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55.920      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 55.92      | 55.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4.740      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 4.74     | 4.74                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 315.180    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 315.18   | 315.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17.800     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 17.80    | 17.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,330.580  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 2,330.58 | 2,330.58                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 140.750    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 140.75   | 140.75                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 574.610    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 574.61   | 574.61                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 64.850     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 64.85    | 64.85                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,731.810  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 3,731.81 | 3,731.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.040      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.04     | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,243.840  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 6,243.84 | 6,243.84                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.010      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 1.01     | 1.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 197.560    | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 197.56   | 197.56                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,180.140  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 7,180.14 | 7,180.14                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6.070       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 6.07       | 6.07                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,372.090   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 1,372.09   | 1,372.09                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.02       | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26,680.900  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 26,680.90  | 26,680.90                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,229.590   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 7,229.59   | 7,229.59                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 215.790     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 215.79     | 215.79                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.020      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 28.02      | 28.02                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 33,561.620  | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 33,561.62  | 33,561.62                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.960       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.96       | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28.810      | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 28.81      | 28.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,540.240   | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 4,540.24   | 4,540.24                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.960       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.96       | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 593,012.040 | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 593,012.04 | 593,012.04                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 430.030     | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 430.03     | 430.03                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48.300        | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 48.30        | 48.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 22.220        | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 22.22        | 22.22                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 125.450       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 125.45       | 125.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 389.670       | 5 Nov 18 | 1.0000            |                   |              | 0.00              | 389.67       | 389.67                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 876,191.210   | 6 Nov 18 | 1.0000            |                   |              | 0.00              | 876,191.21   | 876,191.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,694,425.990 | 6 Nov 18 | 1.0000            |                   |              | 0.00              | 5,694,425.99 | 5,694,425.99                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 331,621.210   | 6 Nov 18 | 1.0000            |                   |              | 0.00              | 331,621.21   | 331,621.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 721,045.760   | 7 Nov 18 | 1.0000            |                   |              | 0.00              | 721,045.76   | 721,045.76                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,987,161.000 | 7 Nov 18 | 1.0000            |                   |              | 0.00              | 5,987,161.00 | 5,987,161.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,183,229.000 | 7 Nov 18 | 1.0000            |                   |              | 0.00              | 3,183,229.00 | 3,183,229.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 93,559.000    | 7 Nov 18 | 1.0000            |                   |              | 0.00              | 93,559.00    | 93,559.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 543,433.230   | 7 Nov 18 | 1.0000            |                   |              | 0.00              | 543,433.23   | 543,433.23                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 300,063.000   | 8 Nov 18 | 1.0000            |                   |              | 0.00              | 300,063.00   | 300,063.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,800,000.000 | 8 Nov 18 | 1.0000            |                   |              | 0.00              | 7,800,000.00 | 7,800,000.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,449,617.000 | 13 Nov 18 | 1.0000            |                   |              | 0.00              | 1,449,617.00 | 1,449,617.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10,125.600    | 13 Nov 18 | 1.0000            |                   |              | 0.00              | 10,125.60    | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 545,850.550   | 14 Nov 18 | 1.0000            |                   |              | 0.00              | 545,850.55   | 545,850.55                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,273.870    | 14 Nov 18 | 1.0000            |                   |              | 0.00              | 17,273.87    | 17,273.87                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 829,130.000   | 14 Nov 18 | 1.0000            |                   |              | 0.00              | 829,130.00   | 829,130.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,935,955.780 | 14 Nov 18 | 1.0000            |                   |              | 0.00              | 5,935,955.78 | 5,935,955.78                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 172,090.720   | 14 Nov 18 | 1.0000            |                   |              | 0.00              | 172,090.72   | 172,090.72                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 231,894.000   | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 231,894.00   | 231,894.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 46,215.000    | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 46,215.00    | 46,215.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 16,443.740    | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 16,443.74    | 16,443.74                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 800,375.000   | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 800,375.00   | 800,375.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.390         | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 0.39         | 0.39                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 425,920.000   | 15 Nov 18 | 1.0000            |                   |              | 0.00              | 425,920.00   | 425,920.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58,810.000    | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 58,810.00    | 58,810.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 303,234.000   | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 303,234.00   | 303,234.00                        | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,382,860.000 | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 1,382,860.00 | 1,382,860.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 293,792.000   | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 293,792.00   | 293,792.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 895,632.000   | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 895,632.00   | 895,632.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 7,213,443.890 | 16 Nov 18 | 1.0000            |                   |              | 0.00              | 7,213,443.89 | 7,213,443.89                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.820        | 19 Nov 18 | 1.0000            |                   |              | 0.00              | 14.82        | 14.82                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 309,774.000   | 19 Nov 18 | 1.0000            |                   |              | 0.00              | 309,774.00   | 309,774.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,258,596.080 | 20 Nov 18 | 1.0000            |                   |              | 0.00              | 1,258,596.08 | 1,258,596.08                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 206,008.000   | 20 Nov 18 | 1.0000            |                   |              | 0.00              | 206,008.00   | 206,008.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,105,184.000 | 20 Nov 18 | 1.0000            |                   |              | 0.00              | 5,105,184.00 | 5,105,184.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 118,936.740   | 23 Nov 18 | 1.0000            |                   |              | 0.00              | 118,936.74   | 118,936.74                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.230         | 26 Nov 18 | 1.0000            |                   |              | 0.00              | 2.23         | 2.23                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 826,148.830   | 27 Nov 18 | 1.0000            |                   |              | 0.00              | 826,148.83   | 826,148.83                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,133,250.560 | 27 Nov 18 | 1.0000            |                   |              | 0.00              | 3,133,250.56 | 3,133,250.56                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,122,197.000 | 29 Nov 18 | 1.0000            |                   |              | 0.00              | 1,122,197.00 | 1,122,197.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 765,599.000   | 29 Nov 18 | 1.0000            |                   |              | 0.00              | 765,599.00   | 765,599.00                        | 0.00          |

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|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,313,858.000 | 29 Nov 18 | 1.0000            |                   |              | 0.00              | 2,313,858.00 | 2,313,858.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,411,595.000 | 29 Nov 18 | 1.0000            |                   |              | 0.00              | 1,411,595.00 | 1,411,595.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 668,063.000   | 30 Nov 18 | 1.0000            |                   |              | 0.00              | 668,063.00   | 668,063.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,783,011.110 | 30 Nov 18 | 1.0000            |                   |              | 0.00              | 1,783,011.11 | 1,783,011.11                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,419.130    | 30 Nov 18 | 1.0000            |                   |              | 0.00              | 20,419.13    | 20,419.13                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,163,137.290 | 3 Dec 18  | 1.0000            |                   |              | 0.00              | 2,163,137.29 | 2,163,137.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,052,800.000 | 3 Dec 18  | 1.0000            |                   |              | 0.00              | 1,052,800.00 | 1,052,800.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 471,102.780   | 4 Dec 18  | 1.0000            |                   |              | 0.00              | 471,102.78   | 471,102.78                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 118,936.740   | 4 Dec 18  | 1.0000            |                   |              | 0.00              | 118,936.74   | 118,936.74                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,652,297.660 | 4 Dec 18  | 1.0000            |                   |              | 0.00              | 1,652,297.66 | 1,652,297.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,329,546.710 | 4 Dec 18  | 1.0000            |                   |              | 0.00              | 2,329,546.71 | 2,329,546.71                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 941.630       | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 941.63       | 941.63                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 356.200       | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 356.20       | 356.20                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5.570         | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 5.57         | 5.57                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.270         | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 1.27         | 1.27                              | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.120      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.12     | 0.12                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 266.360    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 266.36   | 266.36                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43.140     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 43.14    | 43.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 55.780     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 55.78    | 55.78                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.250      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.25     | 0.25                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 86.860     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 86.86    | 86.86                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 338.500    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 338.50   | 338.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 41.400     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 41.40    | 41.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,327.110  | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 1,327.11 | 1,327.11                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,025.850  | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 1,025.85 | 1,025.85                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 54.060     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 54.06    | 54.06                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.270      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 1.27     | 1.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1.590      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 1.59     | 1.59                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 48.990     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 48.99    | 48.99                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.970      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.97   | 0.97                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.140      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.14   | 0.14                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02   | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.270      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.27   | 0.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 164.790    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 164.79 | 164.79                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18.970     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 18.97  | 18.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02   | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 189.370    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 189.37 | 189.37                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02   | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.310      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.31   | 0.31                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.610      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.61   | 0.61                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32.330     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 32.33  | 32.33                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 142.650    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 142.65 | 142.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.160      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.16   | 0.16                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.430      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.43     | 0.43                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 467.450    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 467.45   | 467.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,591.030  | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 1,591.03 | 1,591.03                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 10.830     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 10.83    | 10.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 12.590     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 12.59    | 12.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 14.200     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 14.20    | 14.20                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 26.440     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 26.44    | 26.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.990      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 2.99     | 2.99                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 18.000     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 18.00    | 18.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 254.420    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 254.42   | 254.42                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.220      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.22     | 0.22                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 311.950    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 311.95   | 311.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.090      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.09     | 0.09                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 47.110     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 47.11    | 47.11                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 188.690    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 188.69    | 188.69                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 87.210     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 87.21     | 87.21                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 71,861.990 | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 71,861.99 | 71,861.99                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.030      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.03      | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.380      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.38      | 0.38                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 102.380    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 102.38    | 102.38                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58.190     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 58.19     | 58.19                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.020      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 43.990     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 43.99     | 43.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.080      | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 0.08      | 0.08                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 35.310     | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 35.31     | 35.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 9,473.940  | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 9,473.94  | 9,473.94                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 167.720    | 5 Dec 18 | 1.0000            |                   |              | 0.00              | 167.72    | 167.72                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.010         | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 69.050        | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 69.05        | 69.05                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 19.720        | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 19.72        | 19.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2.000         | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 2.00         | 2.00                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 0.430         | 5 Dec 18  | 1.0000            |                   |              | 0.00              | 0.43         | 0.43                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,231,218.410 | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 2,231,218.41 | 2,231,218.41                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,650,254.570 | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 3,650,254.57 | 3,650,254.57                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,124,246.000 | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 1,124,246.00 | 1,124,246.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,973,285.860 | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 1,973,285.86 | 1,973,285.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 564,660.000   | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 564,660.00   | 564,660.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 227,291.000   | 6 Dec 18  | 1.0000            |                   |              | 0.00              | 227,291.00   | 227,291.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 37,586.510    | 7 Dec 18  | 1.0000            |                   |              | 0.00              | 37,586.51    | 37,586.51                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 502,137.620   | 7 Dec 18  | 1.0000            |                   |              | 0.00              | 502,137.62   | 502,137.62                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,389,094.000 | 7 Dec 18  | 1.0000            |                   |              | 0.00              | 4,389,094.00 | 4,389,094.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 802,036.190   | 10 Dec 18 | 1.0000            |                   |              | 0.00              | 802,036.19   | 802,036.19                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost         | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|-------------------------------------------------|---------------|-----------|----------------------|----------------------|-----------------|----------------------|--------------|--------------------------------------|------------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                      |                      |                 |                      |              |                                      |                  |
| <b>United States - USD</b>                      |               |           |                      |                      |                 |                      |              |                                      |                  |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 214,227.370   | 10 Dec 18 | 1.0000               |                      |                 | 0.00                 | 214,227.37   | 214,227.37                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,652,297.660 | 11 Dec 18 | 1.0000               |                      |                 | 0.00                 | 1,652,297.66 | 1,652,297.66                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 310,672.000   | 11 Dec 18 | 1.0000               |                      |                 | 0.00                 | 310,672.00   | 310,672.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 761,020.000   | 11 Dec 18 | 1.0000               |                      |                 | 0.00                 | 761,020.00   | 761,020.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 40,083.000    | 11 Dec 18 | 1.0000               |                      |                 | 0.00                 | 40,083.00    | 40,083.00                            | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 131,070.000   | 12 Dec 18 | 1.0000               |                      |                 | 0.00                 | 131,070.00   | 131,070.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 546,680.090   | 13 Dec 18 | 1.0000               |                      |                 | 0.00                 | 546,680.09   | 546,680.09                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 730,866.750   | 13 Dec 18 | 1.0000               |                      |                 | 0.00                 | 730,866.75   | 730,866.75                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,384,424.040 | 13 Dec 18 | 1.0000               |                      |                 | 0.00                 | 3,384,424.04 | 3,384,424.04                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 17,189.080    | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 17,189.08    | 17,189.08                            | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 447,377.000   | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 447,377.00   | 447,377.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 691,250.000   | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 691,250.00   | 691,250.00                           | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,204,461.000 | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 2,204,461.00 | 2,204,461.00                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,075,000.000 | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 1,075,000.00 | 1,075,000.00                         | 0.00             |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 23,421.420    | 14 Dec 18 | 1.0000               |                      |                 | 0.00                 | 23,421.42    | 23,421.42                            | 0.00             |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 52,877.000    | 17 Dec 18 | 1.0000            |                   |              | 0.00              | 52,877.00    | 52,877.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,526,484.760 | 17 Dec 18 | 1.0000            |                   |              | 0.00              | 1,526,484.76 | 1,526,484.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,406,167.710 | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 2,406,167.71 | 2,406,167.71                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 61,320.000    | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 61,320.00    | 61,320.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,411,910.820 | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 1,411,910.82 | 1,411,910.82                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 32,349.000    | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 32,349.00    | 32,349.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 180,638.320   | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 180,638.32   | 180,638.32                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 600,000.000   | 18 Dec 18 | 1.0000            |                   |              | 0.00              | 600,000.00   | 600,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 444,645.400   | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 444,645.40   | 444,645.40                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 715,359.060   | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 715,359.06   | 715,359.06                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,629,318.000 | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 1,629,318.00 | 1,629,318.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 136,572.000   | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 136,572.00   | 136,572.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 515.280       | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 515.28       | 515.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,435,914.000 | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 2,435,914.00 | 2,435,914.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 489,510.490   | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 489,510.49   | 489,510.49                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 500,000.000   | 19 Dec 18 | 1.0000            |                   |              | 0.00              | 500,000.00   | 500,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 15,367.690    | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 15,367.69    | 15,367.69                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 165,318.860   | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 165,318.86   | 165,318.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 351,698.000   | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 351,698.00   | 351,698.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,717,613.000 | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 1,717,613.00 | 1,717,613.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 515.280       | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 515.28       | 515.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 512,400.000   | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 512,400.00   | 512,400.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 84,315.000    | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 84,315.00    | 84,315.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 358,845.000   | 20 Dec 18 | 1.0000            |                   |              | 0.00              | 358,845.00   | 358,845.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,724,706.490 | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 1,724,706.49 | 1,724,706.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 5,142.540     | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 5,142.54     | 5,142.54                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 332,654.000   | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 332,654.00   | 332,654.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,201,288.000 | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 1,201,288.00 | 1,201,288.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 789,476.000   | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 789,476.00   | 789,476.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,440,736.230 | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 3,440,736.23 | 3,440,736.23                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |               |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 471,085.000   | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 471,085.00   | 471,085.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,236,999.000 | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 1,236,999.00 | 1,236,999.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 766,160.000   | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 766,160.00   | 766,160.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,258,596.070 | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 1,258,596.07 | 1,258,596.07                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 58,688.310    | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 58,688.31    | 58,688.31                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 144,198.000   | 21 Dec 18 | 1.0000            |                   |              | 0.00              | 144,198.00   | 144,198.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 3,735,407.000 | 24 Dec 18 | 1.0000            |                   |              | 0.00              | 3,735,407.00 | 3,735,407.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,493,930.000 | 24 Dec 18 | 1.0000            |                   |              | 0.00              | 1,493,930.00 | 1,493,930.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 6,707,423.930 | 26 Dec 18 | 1.0000            |                   |              | 0.00              | 6,707,423.93 | 6,707,423.93                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,804,192.340 | 26 Dec 18 | 1.0000            |                   |              | 0.00              | 2,804,192.34 | 2,804,192.34                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,000,000.000 | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 4,000,000.00 | 4,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,026,539.000 | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 2,026,539.00 | 2,026,539.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 136,572.000   | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 136,572.00   | 136,572.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,117,932.000 | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 1,117,932.00 | 1,117,932.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 558,815.000   | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 558,815.00   | 558,815.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 84,939.590     | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 84,939.59     | 84,939.59                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 609,230.000    | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 609,230.00    | 609,230.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 29,189.000     | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 29,189.00     | 29,189.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 841,220.060    | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 841,220.06    | 841,220.06                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 8,063,800.990  | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 8,063,800.99  | 8,063,800.99                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 4,361,375.280  | 27 Dec 18 | 1.0000            |                   |              | 0.00              | 4,361,375.28  | 4,361,375.28                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 811,051.530    | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 811,051.53    | 811,051.53                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,843,123.000  | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 2,843,123.00  | 2,843,123.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 28,406.170     | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 28,406.17     | 28,406.17                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,037,209.000  | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 1,037,209.00  | 1,037,209.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 27,608,584.000 | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 27,608,584.00 | 27,608,584.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 1,088,461.000  | 28 Dec 18 | 1.0000            |                   |              | 0.00              | 1,088,461.00  | 1,088,461.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 20,574.610     | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 20,574.61     | 20,574.61                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 2,255,517.230  | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 2,255,517.23  | 2,255,517.23                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 124,969.000    | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 124,969.00    | 124,969.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                    | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |                         |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |                         |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 138,858.000    | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 138,858.00              | 138,858.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 63,462.000     | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 63,462.00               | 63,462.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 515,426.000    | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 515,426.00              | 515,426.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | 916,993.000    | 31 Dec 18 | 1.0000            |                   |              | 0.00              | 916,993.00              | 916,993.00                        | 0.00          |
| <b>Total number of acquisitions = 1,744</b>     |                |           |                   |                   |              |                   | <b>1,469,606,568.96</b> | <b>1,469,606,568.96</b>           | <b>0.00</b>   |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,585,523.200 | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 3,585,523.20            | 3,585,523.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,254,670.510 | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 5,254,670.51            | 5,254,670.51                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25,982.220    | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 25,982.22               | 25,982.22                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25,976.610    | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 25,976.61               | 25,976.61                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -148,372.000   | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 148,372.00              | 148,372.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -927,172.310   | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 927,172.31              | 927,172.31                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,458,966.000 | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 1,458,966.00            | 1,458,966.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,666,354.000 | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 4,666,354.00            | 4,666,354.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -455,748.000   | 2 Jan 18  |                   | 1.0000            |              | 0.00              | 455,748.00              | 455,748.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48,471.280    | 4 Jan 18  |                   | 1.0000            |              | 0.00              | 48,471.28               | 48,471.28                         | 0.00          |

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|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.840    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 24.84  | 24.84                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -151.260   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 151.26 | 151.26                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -30.920    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 30.92  | 30.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.440     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 5.44   | 5.44                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -62.140    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 62.14  | 62.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -413.740   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 413.74 | 413.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -38.990    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 38.99  | 38.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -336.830   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 336.83 | 336.83                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -42.480    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 42.48  | 42.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -101.600   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 101.60 | 101.60                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -216.440   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 216.44 | 216.44                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.740     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 1.74   | 1.74                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -92.300    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 92.30  | 92.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48.210    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 48.21  | 48.21                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -333.890   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 333.89 | 333.89                            | 0.00          |

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.430    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 24.43  | 24.43                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -215.230   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 215.23 | 215.23                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.700     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 2.70   | 2.70                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -103.860   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 103.86 | 103.86                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -668.500   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 668.50 | 668.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -166.780   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 166.78 | 166.78                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.670     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 7.67   | 7.67                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -12.750    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 12.75  | 12.75                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -107.400   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 107.40 | 107.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -76.770    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 76.77  | 76.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.800     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 1.80   | 1.80                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -153.540   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 153.54 | 153.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.730     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 3.73   | 3.73                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -284.690   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 284.69 | 284.69                            | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25.130    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 25.13  | 25.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -254.060   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 254.06 | 254.06                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39.930    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 39.93  | 39.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -42.520    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 42.52  | 42.52                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 0.03   | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.870     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 4.87   | 4.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -51.120    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 51.12  | 51.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.870     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 3.87   | 3.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.700     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 2.70   | 2.70                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168.860   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 168.86 | 168.86                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15.390    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 15.39  | 15.39                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.480     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 4.48   | 4.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21.480    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 21.48  | 21.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21.690    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 21.69  | 21.69                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -96.120    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 96.12  | 96.12                             | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -549.640   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 549.64   | 549.64                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.110    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 22.11    | 22.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -184.280   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 184.28   | 184.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.870     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 3.87     | 3.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -23.720    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 23.72    | 23.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8.030     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 8.03     | 8.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -92.380    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 92.38    | 92.38                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -62.200    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 62.20    | 62.20                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -65.540    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 65.54    | 65.54                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15.880    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 15.88    | 15.88                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -483.810   | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 483.81   | 483.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -47.250    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 47.25    | 47.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -45.930    | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 45.93    | 45.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,120.700 | 5 Jan 18 |                   | 1.0000            |              | 0.00              | 1,120.70 | 1,120.70                          | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -84.380        | 5 Jan 18  |                   | 1.0000            |              | 0.00              | 84.38        | 84.38                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43.070        | 5 Jan 18  |                   | 1.0000            |              | 0.00              | 43.07        | 43.07                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.270         | 5 Jan 18  |                   | 1.0000            |              | 0.00              | 3.27         | 3.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,541,930.000 | 8 Jan 18  |                   | 1.0000            |              | 0.00              | 2,541,930.00 | 2,541,930.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -285,071.970   | 8 Jan 18  |                   | 1.0000            |              | 0.00              | 285,071.97   | 285,071.97                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25,229.840    | 8 Jan 18  |                   | 1.0000            |              | 0.00              | 25,229.84    | 25,229.84                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -230,800.000   | 9 Jan 18  |                   | 1.0000            |              | 0.00              | 230,800.00   | 230,800.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,109.890     | 9 Jan 18  |                   | 1.0000            |              | 0.00              | 1,109.89     | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -93,020.000    | 9 Jan 18  |                   | 1.0000            |              | 0.00              | 93,020.00    | 93,020.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168,553.000   | 10 Jan 18 |                   | 1.0000            |              | 0.00              | 168,553.00   | 168,553.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -75,911.580    | 11 Jan 18 |                   | 1.0000            |              | 0.00              | 75,911.58    | 75,911.58                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,338.510     | 12 Jan 18 |                   | 1.0000            |              | 0.00              | 9,338.51     | 9,338.51                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,509,163.100 | 12 Jan 18 |                   | 1.0000            |              | 0.00              | 1,509,163.10 | 1,509,163.10                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -200,884.000   | 12 Jan 18 |                   | 1.0000            |              | 0.00              | 200,884.00   | 200,884.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,000.000    | 16 Jan 18 |                   | 1.0000            |              | 0.00              | 20,000.00    | 20,000.00                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,330,546.000 | 18 Jan 18 |                   | 1.0000            |              | 0.00              | 1,330,546.00 | 1,330,546.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -111,000.000   | 18 Jan 18 |                   | 1.0000            |              | 0.00              | 111,000.00   | 111,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,010,305.000 | 22 Jan 18 |                   | 1.0000            |              | 0.00              | 1,010,305.00 | 1,010,305.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,038,388.860 | 22 Jan 18 |                   | 1.0000            |              | 0.00              | 1,038,388.86 | 1,038,388.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,353,307.000 | 22 Jan 18 |                   | 1.0000            |              | 0.00              | 1,353,307.00 | 1,353,307.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,027,648.000 | 26 Jan 18 |                   | 1.0000            |              | 0.00              | 3,027,648.00 | 3,027,648.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -636,188.530   | 26 Jan 18 |                   | 1.0000            |              | 0.00              | 636,188.53   | 636,188.53                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,306,413.200 | 29 Jan 18 |                   | 1.0000            |              | 0.00              | 9,306,413.20 | 9,306,413.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,036,438.000 | 29 Jan 18 |                   | 1.0000            |              | 0.00              | 1,036,438.00 | 1,036,438.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,465,930.000 | 29 Jan 18 |                   | 1.0000            |              | 0.00              | 4,465,930.00 | 4,465,930.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -121,870.000   | 29 Jan 18 |                   | 1.0000            |              | 0.00              | 121,870.00   | 121,870.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,503,281.000 | 30 Jan 18 |                   | 1.0000            |              | 0.00              | 1,503,281.00 | 1,503,281.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -312,500.000   | 30 Jan 18 |                   | 1.0000            |              | 0.00              | 312,500.00   | 312,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,504.800    | 30 Jan 18 |                   | 1.0000            |              | 0.00              | 10,504.80    | 10,504.80                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,245,863.070 | 31 Jan 18 |                   | 1.0000            |              | 0.00              | 2,245,863.07 | 2,245,863.07                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -180,442.000   | 31 Jan 18 |                   | 1.0000            |              | 0.00              | 180,442.00   | 180,442.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -828,213.000   | 31 Jan 18 |                   | 1.0000            |              | 0.00              | 828,213.00   | 828,213.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,479,226.800 | 31 Jan 18 |                   | 1.0000            |              | 0.00              | 1,479,226.80 | 1,479,226.80                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -335,032.510   | 31 Jan 18 |                   | 1.0000            |              | 0.00              | 335,032.51   | 335,032.51                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,942.830    | 1 Feb 18  |                   | 1.0000            |              | 0.00              | 20,942.83    | 20,942.83                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -747,617.000   | 5 Feb 18  |                   | 1.0000            |              | 0.00              | 747,617.00   | 747,617.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -466,709.860   | 5 Feb 18  |                   | 1.0000            |              | 0.00              | 466,709.86   | 466,709.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,292,216.720 | 5 Feb 18  |                   | 1.0000            |              | 0.00              | 1,292,216.72 | 1,292,216.72                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -34.330        | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 34.33        | 34.33                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -468.950       | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 468.95       | 468.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.810        | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 11.81        | 11.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -289.810       | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 289.81       | 289.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.640         | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 1.64         | 1.64                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -123.920       | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 123.92       | 123.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -79.180        | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 79.18        | 79.18                             | 0.00          |

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|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52.590      | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 52.59      | 52.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.900       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.90       | 0.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.560       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 2.56       | 2.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -155.650     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 155.65     | 155.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.210       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 3.21       | 3.21                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.02       | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52.150      | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 52.15      | 52.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.960       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 7.96       | 7.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -105.270     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 105.27     | 105.27                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -943,520.980 | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 943,520.98 | 943,520.98                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,032.350   | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 1,032.35   | 1,032.35                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.340       | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.34       | 0.34                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10.930      | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 10.93      | 10.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -269.770     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 269.77     | 269.77                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -141.020   | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 141.02 | 141.02                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -12.810    | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 12.81  | 12.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -32.040    | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 32.04  | 32.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.430     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 1.43   | 1.43                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15.750    | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 15.75  | 15.75                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.110    | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 22.11  | 22.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.04   | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.610     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 2.61   | 2.61                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.760     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 2.76   | 2.76                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.670     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 3.67   | 3.67                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040     | 6 Feb 18 |                   | 1.0000            |              | 0.00              | 0.04   | 0.04                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010          | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010          | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168.620        | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 168.62        | 168.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29.550         | 6 Feb 18  |                   | 1.0000            |              | 0.00              | 29.55         | 29.55                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,824,475.130  | 7 Feb 18  |                   | 1.0000            |              | 0.00              | 2,824,475.13  | 2,824,475.13                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,109.890      | 8 Feb 18  |                   | 1.0000            |              | 0.00              | 1,109.89      | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -951,587.420    | 9 Feb 18  |                   | 1.0000            |              | 0.00              | 951,587.42    | 951,587.42                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -126,923.000    | 9 Feb 18  |                   | 1.0000            |              | 0.00              | 126,923.00    | 126,923.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -136,399.830    | 9 Feb 18  |                   | 1.0000            |              | 0.00              | 136,399.83    | 136,399.83                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,509,163.100  | 9 Feb 18  |                   | 1.0000            |              | 0.00              | 1,509,163.10  | 1,509,163.10                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -399,159.000    | 12 Feb 18 |                   | 1.0000            |              | 0.00              | 399,159.00    | 399,159.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,391,767.260 | 12 Feb 18 |                   | 1.0000            |              | 0.00              | 10,391,767.26 | 10,391,767.26                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25,557,675.190 | 14 Feb 18 |                   | 1.0000            |              | 0.00              | 25,557,675.19 | 25,557,675.19                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,272,728.000  | 15 Feb 18 |                   | 1.0000            |              | 0.00              | 2,272,728.00  | 2,272,728.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -211,175.050    | 15 Feb 18 |                   | 1.0000            |              | 0.00              | 211,175.05    | 211,175.05                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -822,578.000   | 15 Feb 18 |                   | 1.0000            |              | 0.00              | 822,578.00   | 822,578.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,313,202.000 | 16 Feb 18 |                   | 1.0000            |              | 0.00              | 1,313,202.00 | 1,313,202.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -841,656.000   | 16 Feb 18 |                   | 1.0000            |              | 0.00              | 841,656.00   | 841,656.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -680,341.260   | 16 Feb 18 |                   | 1.0000            |              | 0.00              | 680,341.26   | 680,341.26                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -565,952.000   | 20 Feb 18 |                   | 1.0000            |              | 0.00              | 565,952.00   | 565,952.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -219,127.000   | 20 Feb 18 |                   | 1.0000            |              | 0.00              | 219,127.00   | 219,127.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -309,875.000   | 20 Feb 18 |                   | 1.0000            |              | 0.00              | 309,875.00   | 309,875.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,556,950.000 | 20 Feb 18 |                   | 1.0000            |              | 0.00              | 1,556,950.00 | 1,556,950.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,582,836.640 | 21 Feb 18 |                   | 1.0000            |              | 0.00              | 1,582,836.64 | 1,582,836.64                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -315,787.570   | 22 Feb 18 |                   | 1.0000            |              | 0.00              | 315,787.57   | 315,787.57                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,316,675.150 | 22 Feb 18 |                   | 1.0000            |              | 0.00              | 4,316,675.15 | 4,316,675.15                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,800,000.000 | 23 Feb 18 |                   | 1.0000            |              | 0.00              | 2,800,000.00 | 2,800,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -212,956.780   | 23 Feb 18 |                   | 1.0000            |              | 0.00              | 212,956.78   | 212,956.78                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,000,711.000 | 23 Feb 18 |                   | 1.0000            |              | 0.00              | 2,000,711.00 | 2,000,711.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,570,046.430 | 26 Feb 18 |                   | 1.0000            |              | 0.00              | 1,570,046.43 | 1,570,046.43                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,189,508.920 | 28 Feb 18 |                   | 1.0000            |              | 0.00              | 1,189,508.92 | 1,189,508.92                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,048,973.000 | 28 Feb 18 |                   | 1.0000            |              | 0.00              | 1,048,973.00 | 1,048,973.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22,845.690    | 1 Mar 18  |                   | 1.0000            |              | 0.00              | 22,845.69    | 22,845.69                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,516,515.290 | 1 Mar 18  |                   | 1.0000            |              | 0.00              | 9,516,515.29 | 9,516,515.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -63,699.000    | 2 Mar 18  |                   | 1.0000            |              | 0.00              | 63,699.00    | 63,699.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -815,000.000   | 2 Mar 18  |                   | 1.0000            |              | 0.00              | 815,000.00   | 815,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.050         | 5 Mar 18  |                   | 1.0000            |              | 0.00              | 0.05         | 0.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,360,774.000 | 5 Mar 18  |                   | 1.0000            |              | 0.00              | 1,360,774.00 | 1,360,774.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -32.140        | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 32.14        | 32.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -109.920       | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 109.92       | 109.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -45.450        | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 45.45        | 45.45                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -104.180       | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 104.18       | 104.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39.580        | 6 Mar 18  |                   | 1.0000            |              | 0.00              | 39.58        | 39.58                             | 0.00          |

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|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -82.300      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 82.30      | 82.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -53.250      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 53.25      | 53.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,102.360   | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 1,102.36   | 1,102.36                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -44.880      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 44.88      | 44.88                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -83.010      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 83.01      | 83.01                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030       | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 0.03       | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -158.770     | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 158.77     | 158.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -317,530.310 | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 317,530.31 | 317,530.31                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -99,172.000  | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 99,172.00  | 99,172.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -42.340      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 42.34      | 42.34                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -177.260     | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 177.26     | 177.26                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -228.340     | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 228.34     | 228.34                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -373,483.010 | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 373,483.01 | 373,483.01                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29.790      | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 29.79      | 29.79                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -136.670     | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 136.67     | 136.67                            | 0.00          |

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|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.650         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 7.65         | 7.65                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -74.440        | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 74.44        | 74.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48.120        | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 48.12        | 48.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.480         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 4.48         | 4.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -580,630.660   | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 580,630.66   | 580,630.66                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.930        | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 24.93        | 24.93                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.610        | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 11.61        | 11.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.810         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 4.81         | 4.81                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,594,497.570 | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 1,594,497.57 | 1,594,497.57                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -906.050       | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 906.05       | 906.05                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.870         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 0.87         | 0.87                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 0.04         | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -498.560       | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 498.56       | 498.56                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.920         | 6 Mar 18 |                   | 1.0000            |              | 0.00              | 7.92         | 7.92                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,189,508.920 | 7 Mar 18 |                   | 1.0000            |              | 0.00              | 1,189,508.92 | 1,189,508.92                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -183,938.580   | 7 Mar 18  |                   | 1.0000            |              | 0.00              | 183,938.58   | 183,938.58                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -280,909.000   | 7 Mar 18  |                   | 1.0000            |              | 0.00              | 280,909.00   | 280,909.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -628,261.000   | 7 Mar 18  |                   | 1.0000            |              | 0.00              | 628,261.00   | 628,261.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,601.380     | 8 Mar 18  |                   | 1.0000            |              | 0.00              | 1,601.38     | 1,601.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -889,034.000   | 8 Mar 18  |                   | 1.0000            |              | 0.00              | 889,034.00   | 889,034.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,824,237.000 | 9 Mar 18  |                   | 1.0000            |              | 0.00              | 1,824,237.00 | 1,824,237.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -302,950.000   | 12 Mar 18 |                   | 1.0000            |              | 0.00              | 302,950.00   | 302,950.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,027,014.260 | 12 Mar 18 |                   | 1.0000            |              | 0.00              | 1,027,014.26 | 1,027,014.26                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,809,512.490 | 14 Mar 18 |                   | 1.0000            |              | 0.00              | 2,809,512.49 | 2,809,512.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,398,262.690 | 15 Mar 18 |                   | 1.0000            |              | 0.00              | 3,398,262.69 | 3,398,262.69                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -659,931.000   | 19 Mar 18 |                   | 1.0000            |              | 0.00              | 659,931.00   | 659,931.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,472,413.000 | 19 Mar 18 |                   | 1.0000            |              | 0.00              | 1,472,413.00 | 1,472,413.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,530,303.000 | 22 Mar 18 |                   | 1.0000            |              | 0.00              | 1,530,303.00 | 1,530,303.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,144,067.000 | 23 Mar 18 |                   | 1.0000            |              | 0.00              | 1,144,067.00 | 1,144,067.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,293,972.200 | 23 Mar 18 |                   | 1.0000            |              | 0.00              | 2,293,972.20 | 2,293,972.20                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,055,598.000 | 23 Mar 18 |                   | 1.0000            |              | 0.00              | 1,055,598.00 | 1,055,598.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -188,023.000   | 26 Mar 18 |                   | 1.0000            |              | 0.00              | 188,023.00   | 188,023.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,036,388.490 | 26 Mar 18 |                   | 1.0000            |              | 0.00              | 4,036,388.49 | 4,036,388.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,922,599.500 | 26 Mar 18 |                   | 1.0000            |              | 0.00              | 1,922,599.50 | 1,922,599.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -532,500.000   | 26 Mar 18 |                   | 1.0000            |              | 0.00              | 532,500.00   | 532,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -738,030.430   | 26 Mar 18 |                   | 1.0000            |              | 0.00              | 738,030.43   | 738,030.43                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -65,915.970    | 27 Mar 18 |                   | 1.0000            |              | 0.00              | 65,915.97    | 65,915.97                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,973,699.380 | 28 Mar 18 |                   | 1.0000            |              | 0.00              | 1,973,699.38 | 1,973,699.38                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -480,000.000   | 28 Mar 18 |                   | 1.0000            |              | 0.00              | 480,000.00   | 480,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -792,846.000   | 28 Mar 18 |                   | 1.0000            |              | 0.00              | 792,846.00   | 792,846.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,501,593.000 | 29 Mar 18 |                   | 1.0000            |              | 0.00              | 2,501,593.00 | 2,501,593.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,300,000.000 | 29 Mar 18 |                   | 1.0000            |              | 0.00              | 3,300,000.00 | 3,300,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,486,041.000 | 30 Mar 18 |                   | 1.0000            |              | 0.00              | 1,486,041.00 | 1,486,041.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,296,872.950 | 30 Mar 18 |                   | 1.0000            |              | 0.00              | 4,296,872.95 | 4,296,872.95                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,160,324.000 | 30 Mar 18 |                   | 1.0000            |              | 0.00              | 1,160,324.00 | 1,160,324.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,552.880     | 30 Mar 18 |                   | 1.0000            |              | 0.00              | 21,552.88     | 21,552.88                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,254,021.310  | 30 Mar 18 |                   | 1.0000            |              | 0.00              | 3,254,021.31  | 3,254,021.31                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,565,806.000  | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 6,565,806.00  | 6,565,806.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -870,902.000    | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 870,902.00    | 870,902.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,209,542.000  | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 4,209,542.00  | 4,209,542.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -542.840        | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 542.84        | 542.84                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -128,186.000    | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 128,186.00    | 128,186.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,135,238.000  | 2 Apr 18  |                   | 1.0000            |              | 0.00              | 2,135,238.00  | 2,135,238.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,112,260.500  | 3 Apr 18  |                   | 1.0000            |              | 0.00              | 1,112,260.50  | 1,112,260.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,127,717.000  | 3 Apr 18  |                   | 1.0000            |              | 0.00              | 7,127,717.00  | 7,127,717.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,312,337.000  | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 1,312,337.00  | 1,312,337.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -46.820         | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 46.82         | 46.82                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -35.120         | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 35.12         | 35.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -19,200,719.710 | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 19,200,719.71 | 19,200,719.71                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21.500         | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 21.50         | 21.50                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |          |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -35.510         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 35.51         | 35.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11,346,548.450 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 11,346,548.45 | 11,346,548.45                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,454,975.600  | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 1,454,975.60  | 1,454,975.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -31,272,038.250 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 31,272,038.25 | 31,272,038.25                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -111.990        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 111.99        | 111.99                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16.710         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 16.71         | 16.71                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -147.730        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 147.73        | 147.73                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.820         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 24.82         | 24.82                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -191.820        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 191.82        | 191.82                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -169.270        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 169.27        | 169.27                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -149.400        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 149.40        | 149.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -27,963,497.530 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 27,963,497.53 | 27,963,497.53                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -101.740        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 101.74        | 101.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -62.290         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 62.29         | 62.29                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |          |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -555.360        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 555.36        | 555.36                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 0.01          | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14.590         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 14.59         | 14.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -91.720         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 91.72         | 91.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 0.04          | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -72.500         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 72.50         | 72.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15,677,086.950 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 15,677,086.95 | 15,677,086.95                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -31.590         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 31.59         | 31.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -122.550        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 122.55        | 122.55                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.470          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 2.47          | 2.47                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -112.450        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 112.45        | 112.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -35.440         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 35.44         | 35.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -333.720        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 333.72        | 333.72                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -51.800         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 51.80         | 51.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.030          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 1.03          | 1.03                              | 0.00          |

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|-------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |          |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -50.740         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 50.74         | 50.74                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43,616,544.680 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 43,616,544.68 | 43,616,544.68                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -71.600         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 71.60         | 71.60                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -36.150         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 36.15         | 36.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -159.330        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 159.33        | 159.33                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -520.520        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 520.52        | 520.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.270          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 7.27          | 7.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -542.760        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 542.76        | 542.76                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020          | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 0.02          | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -258.500        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 258.50        | 258.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11,391,000.560 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 11,391,000.56 | 11,391,000.56                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16,822.400     | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 16,822.40     | 16,822.40                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -256.440        | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 256.44        | 256.44                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -65.040         | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 65.04         | 65.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18,055,993.730 | 5 Apr 18 |                   | 1.0000            |              | 0.00              | 18,055,993.73 | 18,055,993.73                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060         | 5 Apr 18  |                   | 1.0000            |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,415,685.000 | 9 Apr 18  |                   | 1.0000            |              | 0.00              | 1,415,685.00 | 1,415,685.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -356,988.000   | 10 Apr 18 |                   | 1.0000            |              | 0.00              | 356,988.00   | 356,988.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,387,809.610 | 10 Apr 18 |                   | 1.0000            |              | 0.00              | 1,387,809.61 | 1,387,809.61                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,109.890     | 10 Apr 18 |                   | 1.0000            |              | 0.00              | 1,109.89     | 1,109.89                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -455,000.000   | 10 Apr 18 |                   | 1.0000            |              | 0.00              | 455,000.00   | 455,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -360,000.000   | 11 Apr 18 |                   | 1.0000            |              | 0.00              | 360,000.00   | 360,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,000.000    | 12 Apr 18 |                   | 1.0000            |              | 0.00              | 20,000.00    | 20,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -268,269.000   | 13 Apr 18 |                   | 1.0000            |              | 0.00              | 268,269.00   | 268,269.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,491,655.230 | 13 Apr 18 |                   | 1.0000            |              | 0.00              | 1,491,655.23 | 1,491,655.23                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,100,000.000 | 13 Apr 18 |                   | 1.0000            |              | 0.00              | 1,100,000.00 | 1,100,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -674,645.000   | 13 Apr 18 |                   | 1.0000            |              | 0.00              | 674,645.00   | 674,645.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -628,860.930   | 13 Apr 18 |                   | 1.0000            |              | 0.00              | 628,860.93   | 628,860.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,550,751.000 | 16 Apr 18 |                   | 1.0000            |              | 0.00              | 1,550,751.00 | 1,550,751.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -246,781.000   | 17 Apr 18 |                   | 1.0000            |              | 0.00              | 246,781.00   | 246,781.00                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -468,792.170    | 18 Apr 18 |                   | 1.0000            |              | 0.00              | 468,792.17    | 468,792.17                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -40,681,062.220 | 19 Apr 18 |                   | 1.0000            |              | 0.00              | 40,681,062.22 | 40,681,062.22                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,230,927.680  | 19 Apr 18 |                   | 1.0000            |              | 0.00              | 5,230,927.68  | 5,230,927.68                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -111,895.160    | 19 Apr 18 |                   | 1.0000            |              | 0.00              | 111,895.16    | 111,895.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -624,507.710    | 20 Apr 18 |                   | 1.0000            |              | 0.00              | 624,507.71    | 624,507.71                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,016,703.000  | 20 Apr 18 |                   | 1.0000            |              | 0.00              | 1,016,703.00  | 1,016,703.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -491.490        | 20 Apr 18 |                   | 1.0000            |              | 0.00              | 491.49        | 491.49                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,760,420.970  | 20 Apr 18 |                   | 1.0000            |              | 0.00              | 2,760,420.97  | 2,760,420.97                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,637,692.000  | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 1,637,692.00  | 1,637,692.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14,986.160     | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 14,986.16     | 14,986.16                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -533,077.000    | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 533,077.00    | 533,077.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -402,761.750    | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 402,761.75    | 402,761.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -134,022.000    | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 134,022.00    | 134,022.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -465,000.000    | 23 Apr 18 |                   | 1.0000            |              | 0.00              | 465,000.00    | 465,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -534,920.000    | 24 Apr 18 |                   | 1.0000            |              | 0.00              | 534,920.00    | 534,920.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,617,784.000  | 24 Apr 18 |                   | 1.0000            |              | 0.00              | 1,617,784.00  | 1,617,784.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -956,267.940    | 24 Apr 18 |                   | 1.0000            |              | 0.00              | 956,267.94    | 956,267.94                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -642,031.360    | 24 Apr 18 |                   | 1.0000            |              | 0.00              | 642,031.36    | 642,031.36                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,961,090.000  | 25 Apr 18 |                   | 1.0000            |              | 0.00              | 1,961,090.00  | 1,961,090.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,096,312.000  | 25 Apr 18 |                   | 1.0000            |              | 0.00              | 1,096,312.00  | 1,096,312.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600     | 26 Apr 18 |                   | 1.0000            |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,240,687.000  | 27 Apr 18 |                   | 1.0000            |              | 0.00              | 1,240,687.00  | 1,240,687.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,465,983.000  | 27 Apr 18 |                   | 1.0000            |              | 0.00              | 1,465,983.00  | 1,465,983.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -336,000.000    | 27 Apr 18 |                   | 1.0000            |              | 0.00              | 336,000.00    | 336,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600     | 27 Apr 18 |                   | 1.0000            |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -200,000.000    | 27 Apr 18 |                   | 1.0000            |              | 0.00              | 200,000.00    | 200,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,589,273.000  | 30 Apr 18 |                   | 1.0000            |              | 0.00              | 1,589,273.00  | 1,589,273.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -27,147,228.000 | 30 Apr 18 |                   | 1.0000            |              | 0.00              | 27,147,228.00 | 27,147,228.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -347,052.000    | 30 Apr 18 |                   | 1.0000            |              | 0.00              | 347,052.00    | 347,052.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,141,920.000  | 30 Apr 18 |                   | 1.0000            |              | 0.00              | 1,141,920.00  | 1,141,920.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -794,621.500   | 30 Apr 18 |                   | 1.0000            |              | 0.00              | 794,621.50   | 794,621.50                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -774,135.000   | 1 May 18  |                   | 1.0000            |              | 0.00              | 774,135.00   | 774,135.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -144,664.000   | 1 May 18  |                   | 1.0000            |              | 0.00              | 144,664.00   | 144,664.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -115,728.000   | 1 May 18  |                   | 1.0000            |              | 0.00              | 115,728.00   | 115,728.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22,355.290    | 1 May 18  |                   | 1.0000            |              | 0.00              | 22,355.29    | 22,355.29                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -653,163.380   | 1 May 18  |                   | 1.0000            |              | 0.00              | 653,163.38   | 653,163.38                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,150,615.500 | 2 May 18  |                   | 1.0000            |              | 0.00              | 2,150,615.50 | 2,150,615.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,585,749.300 | 2 May 18  |                   | 1.0000            |              | 0.00              | 2,585,749.30 | 2,585,749.30                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.550         | 3 May 18  |                   | 1.0000            |              | 0.00              | 0.55         | 0.55                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,452,064.670 | 3 May 18  |                   | 1.0000            |              | 0.00              | 6,452,064.67 | 6,452,064.67                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,070,707.000 | 3 May 18  |                   | 1.0000            |              | 0.00              | 3,070,707.00 | 3,070,707.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -62.800        | 4 May 18  |                   | 1.0000            |              | 0.00              | 62.80        | 62.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -211.970       | 4 May 18  |                   | 1.0000            |              | 0.00              | 211.97       | 211.97                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -543,303.900   | 4 May 18  |                   | 1.0000            |              | 0.00              | 543,303.90   | 543,303.90                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -50.140        | 4 May 18  |                   | 1.0000            |              | 0.00              | 50.14        | 50.14                             | 0.00          |

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|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -56.960    | 4 May 18 |                   | 1.0000            |              | 0.00              | 56.96    | 56.96                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.160     | 4 May 18 |                   | 1.0000            |              | 0.00              | 5.16     | 5.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -68.110    | 4 May 18 |                   | 1.0000            |              | 0.00              | 68.11    | 68.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -41.030    | 4 May 18 |                   | 1.0000            |              | 0.00              | 41.03    | 41.03                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,144.520 | 4 May 18 |                   | 1.0000            |              | 0.00              | 2,144.52 | 2,144.52                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.180     | 4 May 18 |                   | 1.0000            |              | 0.00              | 5.18     | 5.18                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -111.580   | 4 May 18 |                   | 1.0000            |              | 0.00              | 111.58   | 111.58                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -63.590    | 4 May 18 |                   | 1.0000            |              | 0.00              | 63.59    | 63.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -265.460   | 4 May 18 |                   | 1.0000            |              | 0.00              | 265.46   | 265.46                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -69.730    | 4 May 18 |                   | 1.0000            |              | 0.00              | 69.73    | 69.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -109.470   | 4 May 18 |                   | 1.0000            |              | 0.00              | 109.47   | 109.47                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 4 May 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,398.250 | 4 May 18 |                   | 1.0000            |              | 0.00              | 2,398.25 | 2,398.25                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -55.080    | 4 May 18 |                   | 1.0000            |              | 0.00              | 55.08    | 55.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -86.330    | 4 May 18 |                   | 1.0000            |              | 0.00              | 86.33    | 86.33                             | 0.00          |

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|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -73.780    | 4 May 18 |                   | 1.0000            |              | 0.00              | 73.78    | 73.78                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21.470    | 4 May 18 |                   | 1.0000            |              | 0.00              | 21.47    | 21.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,193.920 | 4 May 18 |                   | 1.0000            |              | 0.00              | 1,193.92 | 1,193.92                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -50.090    | 4 May 18 |                   | 1.0000            |              | 0.00              | 50.09    | 50.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -67.920    | 4 May 18 |                   | 1.0000            |              | 0.00              | 67.92    | 67.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168.590   | 4 May 18 |                   | 1.0000            |              | 0.00              | 168.59   | 168.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.640    | 4 May 18 |                   | 1.0000            |              | 0.00              | 28.64    | 28.64                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.450     | 4 May 18 |                   | 1.0000            |              | 0.00              | 6.45     | 6.45                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 4 May 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,472.500 | 4 May 18 |                   | 1.0000            |              | 0.00              | 1,472.50 | 1,472.50                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -192.280   | 4 May 18 |                   | 1.0000            |              | 0.00              | 192.28   | 192.28                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,202.280 | 4 May 18 |                   | 1.0000            |              | 0.00              | 1,202.28 | 1,202.28                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.020     | 4 May 18 |                   | 1.0000            |              | 0.00              | 1.02     | 1.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -125.810   | 4 May 18 |                   | 1.0000            |              | 0.00              | 125.81   | 125.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9.180     | 4 May 18 |                   | 1.0000            |              | 0.00              | 9.18     | 9.18                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020         | 4 May 18 |                   | 1.0000            |              | 0.00              | 0.02         | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15.430        | 4 May 18 |                   | 1.0000            |              | 0.00              | 15.43        | 15.43                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -870.170       | 4 May 18 |                   | 1.0000            |              | 0.00              | 870.17       | 870.17                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -425.500       | 4 May 18 |                   | 1.0000            |              | 0.00              | 425.50       | 425.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -330,126.000   | 4 May 18 |                   | 1.0000            |              | 0.00              | 330,126.00   | 330,126.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.390        | 4 May 18 |                   | 1.0000            |              | 0.00              | 24.39        | 24.39                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,334,255.000 | 4 May 18 |                   | 1.0000            |              | 0.00              | 2,334,255.00 | 2,334,255.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -141,094.330   | 4 May 18 |                   | 1.0000            |              | 0.00              | 141,094.33   | 141,094.33                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43.610        | 4 May 18 |                   | 1.0000            |              | 0.00              | 43.61        | 43.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -170.190       | 4 May 18 |                   | 1.0000            |              | 0.00              | 170.19       | 170.19                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,344.950     | 4 May 18 |                   | 1.0000            |              | 0.00              | 3,344.95     | 3,344.95                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 4 May 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -46.800        | 4 May 18 |                   | 1.0000            |              | 0.00              | 46.80        | 46.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18.090        | 4 May 18 |                   | 1.0000            |              | 0.00              | 18.09        | 18.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.120         | 4 May 18 |                   | 1.0000            |              | 0.00              | 5.12         | 5.12                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29.280        | 4 May 18 |                   | 1.0000            |              | 0.00              | 29.28        | 29.28                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29.120        | 4 May 18 |                   | 1.0000            |              | 0.00              | 29.12        | 29.12                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -67.310        | 4 May 18 |                   | 1.0000            |              | 0.00              | 67.31        | 67.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -750,000.000   | 4 May 18 |                   | 1.0000            |              | 0.00              | 750,000.00   | 750,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,739.690     | 4 May 18 |                   | 1.0000            |              | 0.00              | 3,739.69     | 3,739.69                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16.150        | 4 May 18 |                   | 1.0000            |              | 0.00              | 16.15        | 16.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -218.930       | 4 May 18 |                   | 1.0000            |              | 0.00              | 218.93       | 218.93                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.040         | 4 May 18 |                   | 1.0000            |              | 0.00              | 2.04         | 2.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -33,069.400    | 4 May 18 |                   | 1.0000            |              | 0.00              | 33,069.40    | 33,069.40                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.530         | 4 May 18 |                   | 1.0000            |              | 0.00              | 0.53         | 0.53                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.460        | 4 May 18 |                   | 1.0000            |              | 0.00              | 28.46        | 28.46                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -223.940       | 4 May 18 |                   | 1.0000            |              | 0.00              | 223.94       | 223.94                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -89.690        | 4 May 18 |                   | 1.0000            |              | 0.00              | 89.69        | 89.69                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,623,502.000 | 7 May 18 |                   | 1.0000            |              | 0.00              | 1,623,502.00 | 1,623,502.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,121,138.000 | 7 May 18 |                   | 1.0000            |              | 0.00              | 2,121,138.00 | 2,121,138.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -529,852.960   | 8 May 18  |                   | 1.0000            |              | 0.00              | 529,852.96   | 529,852.96                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -376.170       | 8 May 18  |                   | 1.0000            |              | 0.00              | 376.17       | 376.17                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -44,295.000    | 8 May 18  |                   | 1.0000            |              | 0.00              | 44,295.00    | 44,295.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,264,341.730 | 9 May 18  |                   | 1.0000            |              | 0.00              | 8,264,341.73 | 8,264,341.73                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -285,250.570   | 9 May 18  |                   | 1.0000            |              | 0.00              | 285,250.57   | 285,250.57                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,283,919.960 | 10 May 18 |                   | 1.0000            |              | 0.00              | 2,283,919.96 | 2,283,919.96                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,912,067.520 | 10 May 18 |                   | 1.0000            |              | 0.00              | 1,912,067.52 | 1,912,067.52                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,941,529.000 | 14 May 18 |                   | 1.0000            |              | 0.00              | 2,941,529.00 | 2,941,529.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -501,810.280   | 14 May 18 |                   | 1.0000            |              | 0.00              | 501,810.28   | 501,810.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15,572.000    | 14 May 18 |                   | 1.0000            |              | 0.00              | 15,572.00    | 15,572.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -42,614.000    | 14 May 18 |                   | 1.0000            |              | 0.00              | 42,614.00    | 42,614.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -463,651.000   | 15 May 18 |                   | 1.0000            |              | 0.00              | 463,651.00   | 463,651.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,784,278.000 | 15 May 18 |                   | 1.0000            |              | 0.00              | 1,784,278.00 | 1,784,278.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -910,729.000   | 15 May 18 |                   | 1.0000            |              | 0.00              | 910,729.00   | 910,729.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -70,834.000    | 15 May 18 |                   | 1.0000            |              | 0.00              | 70,834.00    | 70,834.00                         | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,245.340      | 16 May 18 |                   | 1.0000            |              | 0.00              | 6,245.34      | 6,245.34                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -993,272.000    | 17 May 18 |                   | 1.0000            |              | 0.00              | 993,272.00    | 993,272.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -87,068.330     | 17 May 18 |                   | 1.0000            |              | 0.00              | 87,068.33     | 87,068.33                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -13,102,026.000 | 17 May 18 |                   | 1.0000            |              | 0.00              | 13,102,026.00 | 13,102,026.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,268,089.000  | 17 May 18 |                   | 1.0000            |              | 0.00              | 2,268,089.00  | 2,268,089.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -105,333.000    | 18 May 18 |                   | 1.0000            |              | 0.00              | 105,333.00    | 105,333.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -303,459.000    | 18 May 18 |                   | 1.0000            |              | 0.00              | 303,459.00    | 303,459.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -252,059.000    | 18 May 18 |                   | 1.0000            |              | 0.00              | 252,059.00    | 252,059.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -998,015.000    | 21 May 18 |                   | 1.0000            |              | 0.00              | 998,015.00    | 998,015.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,228,379.220  | 22 May 18 |                   | 1.0000            |              | 0.00              | 1,228,379.22  | 1,228,379.22                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -913,734.000    | 22 May 18 |                   | 1.0000            |              | 0.00              | 913,734.00    | 913,734.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -439.430        | 22 May 18 |                   | 1.0000            |              | 0.00              | 439.43        | 439.43                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -102,497.750    | 23 May 18 |                   | 1.0000            |              | 0.00              | 102,497.75    | 102,497.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,282,979.000  | 24 May 18 |                   | 1.0000            |              | 0.00              | 1,282,979.00  | 1,282,979.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -974,444.000    | 24 May 18 |                   | 1.0000            |              | 0.00              | 974,444.00    | 974,444.00                        | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,208,557.000 | 24 May 18 |                   | 1.0000            |              | 0.00              | 1,208,557.00 | 1,208,557.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,552,306.000 | 25 May 18 |                   | 1.0000            |              | 0.00              | 1,552,306.00 | 1,552,306.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,484,323.000 | 29 May 18 |                   | 1.0000            |              | 0.00              | 9,484,323.00 | 9,484,323.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,354,524.000 | 30 May 18 |                   | 1.0000            |              | 0.00              | 1,354,524.00 | 1,354,524.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -463,332.000   | 30 May 18 |                   | 1.0000            |              | 0.00              | 463,332.00   | 463,332.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -33.110        | 30 May 18 |                   | 1.0000            |              | 0.00              | 33.11        | 33.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -578,411.000   | 30 May 18 |                   | 1.0000            |              | 0.00              | 578,411.00   | 578,411.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,853.230    | 1 Jun 18  |                   | 1.0000            |              | 0.00              | 21,853.23    | 21,853.23                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -601,010.970   | 1 Jun 18  |                   | 1.0000            |              | 0.00              | 601,010.97   | 601,010.97                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,214,855.990 | 5 Jun 18  |                   | 1.0000            |              | 0.00              | 2,214,855.99 | 2,214,855.99                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -45,037.320    | 5 Jun 18  |                   | 1.0000            |              | 0.00              | 45,037.32    | 45,037.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.400         | 5 Jun 18  |                   | 1.0000            |              | 0.00              | 0.40         | 0.40                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -12.050        | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 12.05        | 12.05                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -621.020       | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 621.02       | 621.02                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.050         | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 2.05         | 2.05                              | 0.00          |

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|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.530     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 1.53     | 1.53                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,847.830 | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 1,847.83 | 1,847.83                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -13.180    | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 13.18    | 13.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25.180    | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 25.18    | 25.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21.910    | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 21.91    | 21.91                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.610    | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 22.61    | 22.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.110     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.11     | 0.11                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -74.710    | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 74.71    | 74.71                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -294.420   | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 294.42   | 294.42                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -415.900   | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 415.90   | 415.90                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.300     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.30     | 0.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -61.310        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 61.31        | 61.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -34.760        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 34.76        | 34.76                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.040         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 5.04         | 5.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -58.450        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 58.45        | 58.45                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.130         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 4.13         | 4.13                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -782,546.760   | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 782,546.76   | 782,546.76                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.860         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 4.86         | 4.86                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,850,000.000 | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 1,850,000.00 | 1,850,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -225.360       | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 225.36       | 225.36                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -84.300        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 84.30        | 84.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -88.640        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 88.64        | 88.64                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43.480        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 43.48        | 43.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.190         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 2.19         | 2.19                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.02         | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -142.520       | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 142.52       | 142.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,102,748.000 | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 1,102,748.00 | 1,102,748.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.070         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.07         | 0.07                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -113,463.300   | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 113,463.30   | 113,463.30                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.04         | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.350         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 3.35         | 3.35                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.030         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 1.03         | 1.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -299.450       | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 299.45       | 299.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.030         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 6.03         | 6.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.100         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.10         | 0.10                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.170         | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 0.17         | 0.17                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.490        | 6 Jun 18 |                   | 1.0000            |              | 0.00              | 24.49        | 24.49                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14.510        | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 14.51        | 14.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.160         | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 0.16         | 0.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -105.880       | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 105.88       | 105.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060         | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -108.180       | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 108.18       | 108.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -66.110        | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 66.11        | 66.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,147,164.350 | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 1,147,164.35 | 1,147,164.35                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -118.400       | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 118.40       | 118.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -34.770        | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 34.77        | 34.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -229,868.270   | 6 Jun 18  |                   | 1.0000            |              | 0.00              | 229,868.27   | 229,868.27                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -480,451.000   | 7 Jun 18  |                   | 1.0000            |              | 0.00              | 480,451.00   | 480,451.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14,435.000    | 8 Jun 18  |                   | 1.0000            |              | 0.00              | 14,435.00    | 14,435.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,049.070     | 8 Jun 18  |                   | 1.0000            |              | 0.00              | 1,049.07     | 1,049.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,228,103.000 | 11 Jun 18 |                   | 1.0000            |              | 0.00              | 3,228,103.00 | 3,228,103.00                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52,946.000     | 11 Jun 18 |                   | 1.0000            |              | 0.00              | 52,946.00     | 52,946.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11,081,511.680 | 11 Jun 18 |                   | 1.0000            |              | 0.00              | 11,081,511.68 | 11,081,511.68                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,335,315.390  | 13 Jun 18 |                   | 1.0000            |              | 0.00              | 4,335,315.39  | 4,335,315.39                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -93,816.170     | 13 Jun 18 |                   | 1.0000            |              | 0.00              | 93,816.17     | 93,816.17                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,827,692.000  | 14 Jun 18 |                   | 1.0000            |              | 0.00              | 1,827,692.00  | 1,827,692.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -374,113.160    | 14 Jun 18 |                   | 1.0000            |              | 0.00              | 374,113.16    | 374,113.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -373,212.000    | 14 Jun 18 |                   | 1.0000            |              | 0.00              | 373,212.00    | 373,212.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,568,664.000  | 15 Jun 18 |                   | 1.0000            |              | 0.00              | 6,568,664.00  | 6,568,664.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -532,500.000    | 15 Jun 18 |                   | 1.0000            |              | 0.00              | 532,500.00    | 532,500.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -215,536.390    | 15 Jun 18 |                   | 1.0000            |              | 0.00              | 215,536.39    | 215,536.39                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -269,033.900    | 15 Jun 18 |                   | 1.0000            |              | 0.00              | 269,033.90    | 269,033.90                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,055,535.290  | 19 Jun 18 |                   | 1.0000            |              | 0.00              | 2,055,535.29  | 2,055,535.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,000,000.000  | 19 Jun 18 |                   | 1.0000            |              | 0.00              | 4,000,000.00  | 4,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -997,107.200    | 20 Jun 18 |                   | 1.0000            |              | 0.00              | 997,107.20    | 997,107.20                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -930,000.000    | 20 Jun 18 |                   | 1.0000            |              | 0.00              | 930,000.00    | 930,000.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,347,371.000  | 21 Jun 18 |                   | 1.0000            |              | 0.00              | 1,347,371.00  | 1,347,371.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,221,984.190  | 21 Jun 18 |                   | 1.0000            |              | 0.00              | 4,221,984.19  | 4,221,984.19                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,778,506.000 | 21 Jun 18 |                   | 1.0000            |              | 0.00              | 10,778,506.00 | 10,778,506.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,962,938.500  | 21 Jun 18 |                   | 1.0000            |              | 0.00              | 7,962,938.50  | 7,962,938.50                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,240.420      | 22 Jun 18 |                   | 1.0000            |              | 0.00              | 6,240.42      | 6,240.42                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -555,806.750    | 22 Jun 18 |                   | 1.0000            |              | 0.00              | 555,806.75    | 555,806.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,269,350.000  | 25 Jun 18 |                   | 1.0000            |              | 0.00              | 1,269,350.00  | 1,269,350.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,975,544.340  | 25 Jun 18 |                   | 1.0000            |              | 0.00              | 9,975,544.34  | 9,975,544.34                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -119,145.870    | 27 Jun 18 |                   | 1.0000            |              | 0.00              | 119,145.87    | 119,145.87                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,817,724.790  | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 3,817,724.79  | 3,817,724.79                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -70,053.280     | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 70,053.28     | 70,053.28                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -71,775.000     | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 71,775.00     | 71,775.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,046,196.000  | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 1,046,196.00  | 1,046,196.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -309,676.420    | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 309,676.42    | 309,676.42                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -919,268.000    | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 919,268.00    | 919,268.00                        | 0.00          |

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -645,184.650    | 28 Jun 18 |                   | 1.0000            |              | 0.00              | 645,184.65    | 645,184.65                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,516,064.000  | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 4,516,064.00  | 4,516,064.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11,725,488.660 | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 11,725,488.66 | 11,725,488.66                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,575,000.000  | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 1,575,000.00  | 1,575,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168,519.000    | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 168,519.00    | 168,519.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -365,705.860    | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 365,705.86    | 365,705.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,279.690      | 29 Jun 18 |                   | 1.0000            |              | 0.00              | 2,279.69      | 2,279.69                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -109,800.000    | 2 Jul 18  |                   | 1.0000            |              | 0.00              | 109,800.00    | 109,800.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,016,053.000  | 2 Jul 18  |                   | 1.0000            |              | 0.00              | 1,016,053.00  | 1,016,053.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,668,710.000  | 2 Jul 18  |                   | 1.0000            |              | 0.00              | 8,668,710.00  | 8,668,710.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,140,000.000  | 2 Jul 18  |                   | 1.0000            |              | 0.00              | 4,140,000.00  | 4,140,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,006.190     | 2 Jul 18  |                   | 1.0000            |              | 0.00              | 21,006.19     | 21,006.19                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -534,398.310    | 5 Jul 18  |                   | 1.0000            |              | 0.00              | 534,398.31    | 534,398.31                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,126.870      | 5 Jul 18  |                   | 1.0000            |              | 0.00              | 8,126.87      | 8,126.87                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.520         | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 11.52         | 11.52                             | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.050     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.05     | 0.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -551.920   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 551.92   | 551.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.690     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 5.69     | 5.69                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.320     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.32     | 0.32                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.630     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 3.63     | 3.63                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.200     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 2.20     | 2.20                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -210.740   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 210.74   | 210.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -68.990    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 68.99    | 68.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -218.420   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 218.42   | 218.42                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,547.070 | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 1,547.07 | 1,547.07                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39.270    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 39.27    | 39.27                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -19.100    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 19.10    | 19.10                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -13.770    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 13.77  | 13.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3.720     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 3.72   | 3.72                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18.290    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 18.29  | 18.29                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18.240    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 18.24  | 18.24                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -90.970    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 90.97  | 90.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -434.580   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 434.58 | 434.58                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.730     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 7.73   | 7.73                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -612.540   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 612.54 | 612.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -205.210   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 205.21 | 205.21                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -109.480   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 109.48 | 109.48                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.03   | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -23.510    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 23.51  | 23.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.160     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 6.16   | 6.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -336.110   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 336.11 | 336.11                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.01   | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.090     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.09   | 0.09                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -92.830    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 92.83  | 92.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -47.610    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 47.61  | 47.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -89.350    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 89.35  | 89.35                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16.040    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 16.04  | 16.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -105.450   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 105.45 | 105.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -196.870   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 196.87 | 196.87                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.150    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 11.15  | 11.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.560     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 4.56   | 4.56                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.710     | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 0.71   | 0.71                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.530    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 11.53  | 11.53                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -27.250    | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 27.25  | 27.25                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -235.920   | 6 Jul 18 |                   | 1.0000            |              | 0.00              | 235.92 | 235.92                            | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -106.650        | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 106.65        | 106.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -51.040         | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 51.04         | 51.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -407.750        | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 407.75        | 407.75                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -47.620         | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 47.62         | 47.62                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.500         | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 28.50         | 28.50                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,381.150      | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 1,381.15      | 1,381.15                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -54.170         | 6 Jul 18  |                   | 1.0000            |              | 0.00              | 54.17         | 54.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -144,568.210    | 9 Jul 18  |                   | 1.0000            |              | 0.00              | 144,568.21    | 144,568.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -83,259.000     | 9 Jul 18  |                   | 1.0000            |              | 0.00              | 83,259.00     | 83,259.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39,520.000     | 10 Jul 18 |                   | 1.0000            |              | 0.00              | 39,520.00     | 39,520.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,047.620      | 10 Jul 18 |                   | 1.0000            |              | 0.00              | 1,047.62      | 1,047.62                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -455,000.000    | 10 Jul 18 |                   | 1.0000            |              | 0.00              | 455,000.00    | 455,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39,313,963.490 | 11 Jul 18 |                   | 1.0000            |              | 0.00              | 39,313,963.49 | 39,313,963.49                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -765,000.000    | 11 Jul 18 |                   | 1.0000            |              | 0.00              | 765,000.00    | 765,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,000.000     | 12 Jul 18 |                   | 1.0000            |              | 0.00              | 20,000.00     | 20,000.00                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,192.040     | 12 Jul 18 |                   | 1.0000            |              | 0.00              | 17,192.04     | 17,192.04                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,638,351.330  | 12 Jul 18 |                   | 1.0000            |              | 0.00              | 5,638,351.33  | 5,638,351.33                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600     | 13 Jul 18 |                   | 1.0000            |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,630.000     | 13 Jul 18 |                   | 1.0000            |              | 0.00              | 17,630.00     | 17,630.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,842,971.100 | 13 Jul 18 |                   | 1.0000            |              | 0.00              | 17,842,971.10 | 17,842,971.10                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -465,821.030    | 13 Jul 18 |                   | 1.0000            |              | 0.00              | 465,821.03    | 465,821.03                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600     | 16 Jul 18 |                   | 1.0000            |              | 0.00              | 10,125.60     | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -509,091.000    | 16 Jul 18 |                   | 1.0000            |              | 0.00              | 509,091.00    | 509,091.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,861,142.000  | 17 Jul 18 |                   | 1.0000            |              | 0.00              | 1,861,142.00  | 1,861,142.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,642,665.000  | 17 Jul 18 |                   | 1.0000            |              | 0.00              | 4,642,665.00  | 4,642,665.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,723,929.110  | 18 Jul 18 |                   | 1.0000            |              | 0.00              | 2,723,929.11  | 2,723,929.11                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,863,866.760  | 19 Jul 18 |                   | 1.0000            |              | 0.00              | 1,863,866.76  | 1,863,866.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,017,107.000  | 19 Jul 18 |                   | 1.0000            |              | 0.00              | 5,017,107.00  | 5,017,107.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -510,216.600    | 23 Jul 18 |                   | 1.0000            |              | 0.00              | 510,216.60    | 510,216.60                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,239.900      | 25 Jul 18 |                   | 1.0000            |              | 0.00              | 6,239.90      | 6,239.90                          | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,408,748.260 | 26 Jul 18 |                   | 1.0000            |              | 0.00              | 8,408,748.26 | 8,408,748.26                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,615,836.000 | 26 Jul 18 |                   | 1.0000            |              | 0.00              | 1,615,836.00 | 1,615,836.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -25.000        | 26 Jul 18 |                   | 1.0000            |              | 0.00              | 25.00        | 25.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,163,098.440 | 27 Jul 18 |                   | 1.0000            |              | 0.00              | 4,163,098.44 | 4,163,098.44                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -100,040.000   | 27 Jul 18 |                   | 1.0000            |              | 0.00              | 100,040.00   | 100,040.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,490,438.380 | 30 Jul 18 |                   | 1.0000            |              | 0.00              | 1,490,438.38 | 1,490,438.38                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -250,000.000   | 30 Jul 18 |                   | 1.0000            |              | 0.00              | 250,000.00   | 250,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -228,000.000   | 30 Jul 18 |                   | 1.0000            |              | 0.00              | 228,000.00   | 228,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,659,705.000 | 31 Jul 18 |                   | 1.0000            |              | 0.00              | 3,659,705.00 | 3,659,705.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -557,527.000   | 31 Jul 18 |                   | 1.0000            |              | 0.00              | 557,527.00   | 557,527.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -387,224.000   | 31 Jul 18 |                   | 1.0000            |              | 0.00              | 387,224.00   | 387,224.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,891.520    | 1 Aug 18  |                   | 1.0000            |              | 0.00              | 20,891.52    | 20,891.52                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,821,672.650 | 1 Aug 18  |                   | 1.0000            |              | 0.00              | 1,821,672.65 | 1,821,672.65                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,479,270.000 | 1 Aug 18  |                   | 1.0000            |              | 0.00              | 1,479,270.00 | 1,479,270.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -321,496.100   | 2 Aug 18  |                   | 1.0000            |              | 0.00              | 321,496.10   | 321,496.10                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -768,698.580 | 3 Aug 18 |                   | 1.0000            |              | 0.00              | 768,698.58 | 768,698.58                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -98.140      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 98.14      | 98.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -56.710      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 56.71      | 56.71                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,015.580   | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 1,015.58   | 1,015.58                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -295.080     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 295.08     | 295.08                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39.970      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 39.97      | 39.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -13.110      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 13.11      | 13.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -219.710     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 219.71     | 219.71                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -143.510     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 143.51     | 143.51                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -80.610      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 80.61      | 80.61                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39.510      | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 39.51      | 39.51                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -215.000     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 215.00     | 215.00                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,634,242.000 | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 1,634,242.00 | 1,634,242.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -78.230        | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 78.23        | 78.23                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.860         | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.86         | 0.86                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.050         | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 1.05         | 1.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -85.020        | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 85.02        | 85.02                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -96.340        | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 96.34        | 96.34                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.060         | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 2.06         | 2.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,295.210    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 10,295.21    | 10,295.21                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -244.900       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 244.90       | 244.90                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -41.730        | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 41.73        | 41.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -651,852.000   | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 651,852.00   | 651,852.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -450.220       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 450.22       | 450.22                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.290         | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 5.29         | 5.29                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -933.350       | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 933.35       | 933.35                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.900     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.90     | 0.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20.360    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 20.36    | 20.36                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -192.450   | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 192.45   | 192.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -80.130    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 80.13    | 80.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29.320    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 29.32    | 29.32                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -264.160   | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 264.16   | 264.16                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.03     | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.870    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 22.87    | 22.87                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -98.170    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 98.17    | 98.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.190     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 2.19     | 2.19                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.590     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 1.59     | 1.59                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,834.350 | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 8,834.35 | 8,834.35                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.330     | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 0.33     | 0.33                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.400    | 6 Aug 18 |                   | 1.0000            |              | 0.00              | 24.40    | 24.40                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -235.590        | 6 Aug 18  |                   | 1.0000            |              | 0.00              | 235.59        | 235.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020          | 6 Aug 18  |                   | 1.0000            |              | 0.00              | 0.02          | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,032,104.000  | 7 Aug 18  |                   | 1.0000            |              | 0.00              | 2,032,104.00  | 2,032,104.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -36,798.830     | 7 Aug 18  |                   | 1.0000            |              | 0.00              | 36,798.83     | 36,798.83                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15,000,000.000 | 8 Aug 18  |                   | 1.0000            |              | 0.00              | 15,000,000.00 | 15,000,000.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -392,091.840    | 8 Aug 18  |                   | 1.0000            |              | 0.00              | 392,091.84    | 392,091.84                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -303,113.000    | 9 Aug 18  |                   | 1.0000            |              | 0.00              | 303,113.00    | 303,113.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,069,968.000  | 9 Aug 18  |                   | 1.0000            |              | 0.00              | 1,069,968.00  | 1,069,968.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,331,698.340  | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 7,331,698.34  | 7,331,698.34                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -122,324.000    | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 122,324.00    | 122,324.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -183,875.000    | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 183,875.00    | 183,875.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16,176.800     | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 16,176.80     | 16,176.80                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,491,983.930  | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 1,491,983.93  | 1,491,983.93                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -507,149.000    | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 507,149.00    | 507,149.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -966,000.000    | 10 Aug 18 |                   | 1.0000            |              | 0.00              | 966,000.00    | 966,000.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -711,099.000    | 14 Aug 18 |                   | 1.0000            |              | 0.00              | 711,099.00    | 711,099.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,452,609.000  | 14 Aug 18 |                   | 1.0000            |              | 0.00              | 1,452,609.00  | 1,452,609.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -112,721.000    | 14 Aug 18 |                   | 1.0000            |              | 0.00              | 112,721.00    | 112,721.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -65,183.500     | 14 Aug 18 |                   | 1.0000            |              | 0.00              | 65,183.50     | 65,183.50                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,842,971.100 | 15 Aug 18 |                   | 1.0000            |              | 0.00              | 17,842,971.10 | 17,842,971.10                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -916,451.000    | 17 Aug 18 |                   | 1.0000            |              | 0.00              | 916,451.00    | 916,451.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -919,164.000    | 20 Aug 18 |                   | 1.0000            |              | 0.00              | 919,164.00    | 919,164.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -713,413.000    | 20 Aug 18 |                   | 1.0000            |              | 0.00              | 713,413.00    | 713,413.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,078,483.000  | 20 Aug 18 |                   | 1.0000            |              | 0.00              | 1,078,483.00  | 1,078,483.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -281,146.000    | 20 Aug 18 |                   | 1.0000            |              | 0.00              | 281,146.00    | 281,146.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -980,111.210    | 22 Aug 18 |                   | 1.0000            |              | 0.00              | 980,111.21    | 980,111.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,239.380      | 23 Aug 18 |                   | 1.0000            |              | 0.00              | 6,239.38      | 6,239.38                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,680,969.000  | 24 Aug 18 |                   | 1.0000            |              | 0.00              | 1,680,969.00  | 1,680,969.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -399.040        | 24 Aug 18 |                   | 1.0000            |              | 0.00              | 399.04        | 399.04                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,133,734.230  | 29 Aug 18 |                   | 1.0000            |              | 0.00              | 1,133,734.23  | 1,133,734.23                      | 0.00          |

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -876,590.890    | 29 Aug 18 |                   | 1.0000            |              | 0.00              | 876,590.89    | 876,590.89                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,903,454.380  | 30 Aug 18 |                   | 1.0000            |              | 0.00              | 1,903,454.38  | 1,903,454.38                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -596,121.000    | 30 Aug 18 |                   | 1.0000            |              | 0.00              | 596,121.00    | 596,121.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -171,262.000    | 30 Aug 18 |                   | 1.0000            |              | 0.00              | 171,262.00    | 171,262.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -458,300.000    | 30 Aug 18 |                   | 1.0000            |              | 0.00              | 458,300.00    | 458,300.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,080,924.540  | 31 Aug 18 |                   | 1.0000            |              | 0.00              | 2,080,924.54  | 2,080,924.54                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,185,396.000  | 31 Aug 18 |                   | 1.0000            |              | 0.00              | 1,185,396.00  | 1,185,396.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,015,000.000  | 31 Aug 18 |                   | 1.0000            |              | 0.00              | 1,015,000.00  | 1,015,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -683,052.000    | 31 Aug 18 |                   | 1.0000            |              | 0.00              | 683,052.00    | 683,052.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -34,964,235.740 | 31 Aug 18 |                   | 1.0000            |              | 0.00              | 34,964,235.74 | 34,964,235.74                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,989,807.000  | 4 Sep 18  |                   | 1.0000            |              | 0.00              | 2,989,807.00  | 2,989,807.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,406.960     | 4 Sep 18  |                   | 1.0000            |              | 0.00              | 21,406.96     | 21,406.96                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,638,107.000  | 4 Sep 18  |                   | 1.0000            |              | 0.00              | 2,638,107.00  | 2,638,107.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,026,874.000  | 4 Sep 18  |                   | 1.0000            |              | 0.00              | 4,026,874.00  | 4,026,874.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020          | 4 Sep 18  |                   | 1.0000            |              | 0.00              | 0.02          | 0.02                              | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,861,133.000 | 4 Sep 18 |                   | 1.0000            |              | 0.00              | 2,861,133.00 | 2,861,133.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -437,787.020   | 5 Sep 18 |                   | 1.0000            |              | 0.00              | 437,787.02   | 437,787.02                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,015.360     | 6 Sep 18 |                   | 1.0000            |              | 0.00              | 1,015.36     | 1,015.36                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,000,286.300 | 6 Sep 18 |                   | 1.0000            |              | 0.00              | 1,000,286.30 | 1,000,286.30                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -155.100       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 155.10       | 155.10                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -90.470        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 90.47        | 90.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -56.660        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 56.66        | 56.66                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.500         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 6.50         | 6.50                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.140         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 6.14         | 6.14                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.150         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.15         | 0.15                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -49.350        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 49.35        | 49.35                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -54.920        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 54.92        | 54.92                             | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -175.770       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 175.77       | 175.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -68.130        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 68.13        | 68.13                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -79.180        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 79.18        | 79.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -51.310        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 51.31        | 51.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -168.210       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 168.21       | 168.21                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -236.740       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 236.74       | 236.74                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52.460        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 52.46        | 52.46                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24.800        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 24.80        | 24.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,936,449.000 | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 9,936,449.00 | 9,936,449.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9.770         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 9.77         | 9.77                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -61.310        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 61.31        | 61.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.940         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 1.94         | 1.94                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -102.990       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 102.99       | 102.99                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,161,373.200 | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 1,161,373.20 | 1,161,373.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -40.730        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 40.73        | 40.73                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9.300         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 9.30         | 9.30                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16.050        | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 16.05        | 16.05                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,891.870     | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 1,891.87     | 1,891.87                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.03         | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -173.290       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 173.29       | 173.29                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -258.340       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 258.34       | 258.34                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.06         | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -924.120       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 924.12       | 924.12                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -147.700       | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 147.70       | 147.70                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.860         | 7 Sep 18 |                   | 1.0000            |              | 0.00              | 0.86         | 0.86                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -79.240        | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 79.24        | 79.24                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -141.810       | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 141.81       | 141.81                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -36.960        | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 36.96        | 36.96                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -26.940        | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 26.94        | 26.94                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -45.180        | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 45.18        | 45.18                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -791.870       | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 791.87       | 791.87                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.410         | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 1.41         | 1.41                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.260         | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 1.26         | 1.26                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.330         | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 0.33         | 0.33                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -112.600       | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 112.60       | 112.60                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -389.540       | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 389.54       | 389.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.150        | 7 Sep 18  |                   | 1.0000            |              | 0.00              | 22.15        | 22.15                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,142,253.970 | 10 Sep 18 |                   | 1.0000            |              | 0.00              | 2,142,253.97 | 2,142,253.97                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -580,498.440   | 10 Sep 18 |                   | 1.0000            |              | 0.00              | 580,498.44   | 580,498.44                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,495,340.540 | 11 Sep 18 |                   | 1.0000            |              | 0.00              | 3,495,340.54 | 3,495,340.54                      | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,018,163.000 | 13 Sep 18 |                   | 1.0000            |              | 0.00              | 2,018,163.00 | 2,018,163.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -586,043.000   | 13 Sep 18 |                   | 1.0000            |              | 0.00              | 586,043.00   | 586,043.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,777,200.000 | 14 Sep 18 |                   | 1.0000            |              | 0.00              | 2,777,200.00 | 2,777,200.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,054,776.000 | 14 Sep 18 |                   | 1.0000            |              | 0.00              | 7,054,776.00 | 7,054,776.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -292,963.000   | 17 Sep 18 |                   | 1.0000            |              | 0.00              | 292,963.00   | 292,963.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -389,225.360   | 17 Sep 18 |                   | 1.0000            |              | 0.00              | 389,225.36   | 389,225.36                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -608,181.920   | 18 Sep 18 |                   | 1.0000            |              | 0.00              | 608,181.92   | 608,181.92                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,863,866.760 | 18 Sep 18 |                   | 1.0000            |              | 0.00              | 1,863,866.76 | 1,863,866.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,856,174.660 | 19 Sep 18 |                   | 1.0000            |              | 0.00              | 1,856,174.66 | 1,856,174.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,238.860     | 19 Sep 18 |                   | 1.0000            |              | 0.00              | 6,238.86     | 6,238.86                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -371,377.000   | 19 Sep 18 |                   | 1.0000            |              | 0.00              | 371,377.00   | 371,377.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,417,871.000 | 20 Sep 18 |                   | 1.0000            |              | 0.00              | 4,417,871.00 | 4,417,871.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -680,291.000   | 21 Sep 18 |                   | 1.0000            |              | 0.00              | 680,291.00   | 680,291.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -518,568.000   | 25 Sep 18 |                   | 1.0000            |              | 0.00              | 518,568.00   | 518,568.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -656,250.000   | 25 Sep 18 |                   | 1.0000            |              | 0.00              | 656,250.00   | 656,250.00                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -479,089.930    | 25 Sep 18 |                   | 1.0000            |              | 0.00              | 479,089.93    | 479,089.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,005,600.000  | 27 Sep 18 |                   | 1.0000            |              | 0.00              | 2,005,600.00  | 2,005,600.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,195,286.000  | 27 Sep 18 |                   | 1.0000            |              | 0.00              | 4,195,286.00  | 4,195,286.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -794,314.240    | 27 Sep 18 |                   | 1.0000            |              | 0.00              | 794,314.24    | 794,314.24                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,540,507.000  | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 1,540,507.00  | 1,540,507.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -263,250.000    | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 263,250.00    | 263,250.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -134,400.000    | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 134,400.00    | 134,400.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,317,285.000  | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 2,317,285.00  | 2,317,285.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,136,187.000  | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 5,136,187.00  | 5,136,187.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,330,919.000  | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 4,330,919.00  | 4,330,919.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -138,951.690    | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 138,951.69    | 138,951.69                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -101,132.000    | 28 Sep 18 |                   | 1.0000            |              | 0.00              | 101,132.00    | 101,132.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,210.710     | 1 Oct 18  |                   | 1.0000            |              | 0.00              | 21,210.71     | 21,210.71                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -76,154.000     | 1 Oct 18  |                   | 1.0000            |              | 0.00              | 76,154.00     | 76,154.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11,967,654.320 | 1 Oct 18  |                   | 1.0000            |              | 0.00              | 11,967,654.32 | 11,967,654.32                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,080,962.000 | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 1,080,962.00 | 1,080,962.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -86,670.000    | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 86,670.00    | 86,670.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -46,023.000    | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 46,023.00    | 46,023.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -700,343.000   | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 700,343.00   | 700,343.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,946,885.000 | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 3,946,885.00 | 3,946,885.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -113,399.000   | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 113,399.00   | 113,399.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -246,883.000   | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 246,883.00   | 246,883.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,965,887.000 | 1 Oct 18 |                   | 1.0000            |              | 0.00              | 1,965,887.00 | 1,965,887.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -501,810.280   | 2 Oct 18 |                   | 1.0000            |              | 0.00              | 501,810.28   | 501,810.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,402,499.000 | 3 Oct 18 |                   | 1.0000            |              | 0.00              | 3,402,499.00 | 3,402,499.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -357.540       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 357.54       | 357.54                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -236.500       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 236.50       | 236.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -54.620        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 54.62        | 54.62                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -42.400        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 42.40        | 42.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.340         | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.34         | 0.34                              | 0.00          |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.050     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.05     | 0.05                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -100.450   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 100.45   | 100.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -110.520   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 110.52   | 110.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,055.450 | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 2,055.45 | 2,055.45                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -257.090   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 257.09   | 257.09                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -13.080    | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 13.08    | 13.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -185.660   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 185.66   | 185.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -350.590   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 350.59   | 350.59                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -32.090    | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 32.09    | 32.09                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -64.170    | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 64.17    | 64.17                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -95.000    | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 95.00    | 95.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.690     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 7.69     | 7.69                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.04     | 0.04                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -473.290     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 473.29     | 473.29                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -496,933.160 | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 496,933.16 | 496,933.16                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.950       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 7.95       | 7.95                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -452.920     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 452.92     | 452.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -23.900      | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 23.90      | 23.90                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -149.350     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 149.35     | 149.35                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -101.620     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 101.62     | 101.62                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -677.880     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 677.88     | 677.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -637.450     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 637.45     | 637.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -26.910      | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 26.91      | 26.91                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,031.630   | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 1,031.63   | 1,031.63                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -537.040     | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 537.04     | 537.04                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.900       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 7.90       | 7.90                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -197,498.940 | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 197,498.94 | 197,498.94                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20.090      | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 20.09      | 20.09                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -190.770       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 190.77       | 190.77                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -36.870        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 36.87        | 36.87                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -132.660       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 132.66       | 132.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,195,106.680 | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 2,195,106.68 | 2,195,106.68                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48.300        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 48.30        | 48.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -44.790        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 44.79        | 44.79                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -38.000        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 38.00        | 38.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.100         | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.10         | 0.10                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15.070        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 15.07        | 15.07                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14.890        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 14.89        | 14.89                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -379.380       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 379.38       | 379.38                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -247.940       | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 247.94       | 247.94                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -62.770        | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 62.77        | 62.77                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.030         | 4 Oct 18 |                   | 1.0000            |              | 0.00              | 7.03         | 7.03                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -505.800       | 4 Oct 18  |                   | 1.0000            |              | 0.00              | 505.80       | 505.80                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -294.060       | 4 Oct 18  |                   | 1.0000            |              | 0.00              | 294.06       | 294.06                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -19.480        | 4 Oct 18  |                   | 1.0000            |              | 0.00              | 19.48        | 19.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -158.150       | 4 Oct 18  |                   | 1.0000            |              | 0.00              | 158.15       | 158.15                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,409,363.000 | 5 Oct 18  |                   | 1.0000            |              | 0.00              | 5,409,363.00 | 5,409,363.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -333,823.530   | 9 Oct 18  |                   | 1.0000            |              | 0.00              | 333,823.53   | 333,823.53                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -202,860.000   | 9 Oct 18  |                   | 1.0000            |              | 0.00              | 202,860.00   | 202,860.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,233,999.000 | 9 Oct 18  |                   | 1.0000            |              | 0.00              | 6,233,999.00 | 6,233,999.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,628,269.000 | 9 Oct 18  |                   | 1.0000            |              | 0.00              | 1,628,269.00 | 1,628,269.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,210.710     | 10 Oct 18 |                   | 1.0000            |              | 0.00              | 8,210.71     | 8,210.71                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -274,535.210   | 10 Oct 18 |                   | 1.0000            |              | 0.00              | 274,535.21   | 274,535.21                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,326,905.000 | 11 Oct 18 |                   | 1.0000            |              | 0.00              | 2,326,905.00 | 2,326,905.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,000.000    | 11 Oct 18 |                   | 1.0000            |              | 0.00              | 20,000.00    | 20,000.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,000,000.000 | 11 Oct 18 |                   | 1.0000            |              | 0.00              | 2,000,000.00 | 2,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -449,441.000   | 11 Oct 18 |                   | 1.0000            |              | 0.00              | 449,441.00   | 449,441.00                        | 0.00          |

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,129,852.500 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 10,129,852.50 | 10,129,852.50                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -33,389,679.360 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 33,389,679.36 | 33,389,679.36                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -608,368.220    | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 608,368.22    | 608,368.22                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52,367,992.580 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 52,367,992.58 | 52,367,992.58                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,011,294.830  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 6,011,294.83  | 6,011,294.83                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,917,914.140  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 9,917,914.14  | 9,917,914.14                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -24,784,937.870 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 24,784,937.87 | 24,784,937.87                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,368,192.660  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 6,368,192.66  | 6,368,192.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,451,198.820  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 5,451,198.82  | 5,451,198.82                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -82,943.930     | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 82,943.93     | 82,943.93                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,492.340      | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 1,492.34      | 1,492.34                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -655,591.000    | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 655,591.00    | 655,591.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,874,012.840  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 3,874,012.84  | 3,874,012.84                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,889,486.200  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 1,889,486.20  | 1,889,486.20                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,383,274.300  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 8,383,274.30  | 8,383,274.30                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -53,687,849.870 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 53,687,849.87 | 53,687,849.87                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,189,960.850  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 3,189,960.85  | 3,189,960.85                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,093,957.080  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 8,093,957.08  | 8,093,957.08                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,316,786.910  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 4,316,786.91  | 4,316,786.91                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,160,448.000 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 10,160,448.00 | 10,160,448.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -33,040,862.390 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 33,040,862.39 | 33,040,862.39                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,607,336.910  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 7,607,336.91  | 7,607,336.91                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -40,621,643.600 | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 40,621,643.60 | 40,621,643.60                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,150,328.000  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 2,150,328.00  | 2,150,328.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,856,427.000  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 5,856,427.00  | 5,856,427.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,997,787.630  | 12 Oct 18 |                   | 1.0000            |              | 0.00              | 6,997,787.63  | 6,997,787.63                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,150,328.000  | 15 Oct 18 |                   | 1.0000            |              | 0.00              | 2,150,328.00  | 2,150,328.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,514,574.000  | 15 Oct 18 |                   | 1.0000            |              | 0.00              | 1,514,574.00  | 1,514,574.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,103,678.000  | 15 Oct 18 |                   | 1.0000            |              | 0.00              | 1,103,678.00  | 1,103,678.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -634.840        | 15 Oct 18 |                   | 1.0000            |              | 0.00              | 634.84        | 634.84                            | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -105,880.390   | 16 Oct 18 |                   | 1.0000            |              | 0.00              | 105,880.39   | 105,880.39                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,533,944.600 | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 2,533,944.60 | 2,533,944.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -166,906.710   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 166,906.71   | 166,906.71                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -976.330       | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 976.33       | 976.33                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,782.720     | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 4,782.72     | 4,782.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,533.620     | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 6,533.62     | 6,533.62                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -274,675.100   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 274,675.10   | 274,675.10                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -82.280        | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 82.28        | 82.28                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -896,816.780   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 896,816.78   | 896,816.78                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,862,118.210 | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 2,862,118.21 | 2,862,118.21                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,113.290     | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 1,113.29     | 1,113.29                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -174.090       | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 174.09       | 174.09                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -835,099.000   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 835,099.00   | 835,099.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,011.640     | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 1,011.64     | 1,011.64                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,043.130     | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 1,043.13     | 1,043.13                          | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,313.590    | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 17,313.59    | 17,313.59                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -774,131.660   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 774,131.66   | 774,131.66                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29,409.000    | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 29,409.00    | 29,409.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -650,263.740   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 650,263.74   | 650,263.74                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,928,914.130 | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 2,928,914.13 | 2,928,914.13                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -617,255.650   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 617,255.65   | 617,255.65                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -806,258.300   | 17 Oct 18 |                   | 1.0000            |              | 0.00              | 806,258.30   | 806,258.30                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,141,092.890 | 18 Oct 18 |                   | 1.0000            |              | 0.00              | 2,141,092.89 | 2,141,092.89                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -488,394.280   | 18 Oct 18 |                   | 1.0000            |              | 0.00              | 488,394.28   | 488,394.28                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -59,813.000    | 19 Oct 18 |                   | 1.0000            |              | 0.00              | 59,813.00    | 59,813.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,067,100.000 | 22 Oct 18 |                   | 1.0000            |              | 0.00              | 1,067,100.00 | 1,067,100.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,385,322.810 | 23 Oct 18 |                   | 1.0000            |              | 0.00              | 1,385,322.81 | 1,385,322.81                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,725,247.000 | 23 Oct 18 |                   | 1.0000            |              | 0.00              | 8,725,247.00 | 8,725,247.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,717,078.000 | 24 Oct 18 |                   | 1.0000            |              | 0.00              | 1,717,078.00 | 1,717,078.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -237,139.950   | 24 Oct 18 |                   | 1.0000            |              | 0.00              | 237,139.95   | 237,139.95                        | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,094,542.490 | 25 Oct 18 |                   | 1.0000            |              | 0.00              | 1,094,542.49 | 1,094,542.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,375,107.660 | 25 Oct 18 |                   | 1.0000            |              | 0.00              | 2,375,107.66 | 2,375,107.66                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,137,011.000 | 25 Oct 18 |                   | 1.0000            |              | 0.00              | 1,137,011.00 | 1,137,011.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -815,240.000   | 26 Oct 18 |                   | 1.0000            |              | 0.00              | 815,240.00   | 815,240.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -472,947.750   | 26 Oct 18 |                   | 1.0000            |              | 0.00              | 472,947.75   | 472,947.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -330,934.000   | 29 Oct 18 |                   | 1.0000            |              | 0.00              | 330,934.00   | 330,934.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -115,814.000   | 29 Oct 18 |                   | 1.0000            |              | 0.00              | 115,814.00   | 115,814.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,741,944.000 | 29 Oct 18 |                   | 1.0000            |              | 0.00              | 1,741,944.00 | 1,741,944.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,600,933.960 | 29 Oct 18 |                   | 1.0000            |              | 0.00              | 4,600,933.96 | 4,600,933.96                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -665,337.460   | 29 Oct 18 |                   | 1.0000            |              | 0.00              | 665,337.46   | 665,337.46                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -128,145.000   | 30 Oct 18 |                   | 1.0000            |              | 0.00              | 128,145.00   | 128,145.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -375,000.000   | 30 Oct 18 |                   | 1.0000            |              | 0.00              | 375,000.00   | 375,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,487,551.000 | 30 Oct 18 |                   | 1.0000            |              | 0.00              | 1,487,551.00 | 1,487,551.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,048,830.060 | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 1,048,830.06 | 1,048,830.06                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -359,712.000   | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 359,712.00   | 359,712.00                        | 0.00          |

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -324,595.000    | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 324,595.00    | 324,595.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,039,865.600  | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 9,039,865.60  | 9,039,865.60                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -300,379.000    | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 300,379.00    | 300,379.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -716,871.830    | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 716,871.83    | 716,871.83                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -903,528.000    | 31 Oct 18 |                   | 1.0000            |              | 0.00              | 903,528.00    | 903,528.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -600,871.470    | 1 Nov 18  |                   | 1.0000            |              | 0.00              | 600,871.47    | 600,871.47                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -942,531.000    | 1 Nov 18  |                   | 1.0000            |              | 0.00              | 942,531.00    | 942,531.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,254.320     | 1 Nov 18  |                   | 1.0000            |              | 0.00              | 21,254.32     | 21,254.32                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -335,311.000    | 1 Nov 18  |                   | 1.0000            |              | 0.00              | 335,311.00    | 335,311.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,820,780.860  | 2 Nov 18  |                   | 1.0000            |              | 0.00              | 2,820,780.86  | 2,820,780.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -12,579,631.000 | 2 Nov 18  |                   | 1.0000            |              | 0.00              | 12,579,631.00 | 12,579,631.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,488,638.750  | 5 Nov 18  |                   | 1.0000            |              | 0.00              | 1,488,638.75  | 1,488,638.75                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,002.010      | 5 Nov 18  |                   | 1.0000            |              | 0.00              | 1,002.01      | 1,002.01                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -241,158.840    | 5 Nov 18  |                   | 1.0000            |              | 0.00              | 241,158.84    | 241,158.84                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,291.920     | 6 Nov 18  |                   | 1.0000            |              | 0.00              | 21,291.92     | 21,291.92                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48.300     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 48.30     | 48.30                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.120      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.12      | 0.12                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7.600      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 7.60      | 7.60                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -135.500    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 135.50    | 135.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -21,732.080 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 21,732.08 | 21,732.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.060      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.06      | 0.06                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -118.260    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 118.26    | 118.26                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.280      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.28      | 0.28                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -148.400    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 148.40    | 148.40                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -127.880    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 127.88    | 127.88                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.400     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 28.40     | 28.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,330.580  | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 2,330.58  | 2,330.58                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -22.220     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 22.22     | 22.22                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -26,680.900 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 26,680.90 | 26,680.90                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.020     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 28.02     | 28.02                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20.580     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 20.58     | 20.58                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.960      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.96      | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17.800     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 17.80     | 17.80                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,168.810  | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 4,168.81  | 4,168.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6.070      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 6.07      | 6.07                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4.740      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 4.74      | 4.74                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,729.760  | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 2,729.76  | 2,729.76                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28.810     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 28.81     | 28.81                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -71.590     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 71.59     | 71.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -37.480     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 37.48     | 37.48                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.02      | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14.040     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 14.04     | 14.04                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -33,561.620 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 33,561.62 | 33,561.62                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -11.290     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 11.29     | 11.29                             | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -344.870     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 344.87     | 344.87                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.960       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.96       | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -977,176.690 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 977,176.69 | 977,176.69                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,372.680   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 6,372.68   | 6,372.68                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,180.140   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 7,180.14   | 7,180.14                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.480       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.48       | 0.48                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.03       | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,731.810   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 3,731.81   | 3,731.81                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.960       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.96       | 0.96                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,752.720   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 2,752.72   | 2,752.72                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -67.370      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 67.37      | 67.37                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.02       | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,249.500   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 5,249.50   | 5,249.50                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,668.900   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 5,668.90   | 5,668.90                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -197.560     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 197.56     | 197.56                            | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR  | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost      | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-------------|----------|-------------------|-------------------|--------------|-------------------|-----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |             |          |                   |                   |              |                   |           |                                   |               |
| <b>United States - USD</b>                      |             |          |                   |                   |              |                   |           |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.990      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.99      | 0.99                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16,340.540 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 16,340.54 | 16,340.54                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -387.950    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 387.95    | 387.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,451.700  | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 1,451.70  | 1,451.70                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -116.450    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 116.45    | 116.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -66.470     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 66.47     | 66.47                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -34,241.850 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 34,241.85 | 34,241.85                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.160      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 1.16      | 1.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.04      | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -55.920     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 55.92     | 55.92                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -516.950    | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 516.95    | 516.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01      | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,243.840  | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 6,243.84  | 6,243.84                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.03      | 0.03                              | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                      |              |          |                   |                   |              |                   |            |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -64.850      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 64.85      | 64.85                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -593,012.040 | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 593,012.04 | 593,012.04                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -315.180     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 315.18     | 315.18                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -574.610     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 574.61     | 574.61                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.260       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 1.26       | 1.26                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -53.540      | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 53.54      | 53.54                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01       | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,540.240   | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 4,540.24   | 4,540.24                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.040       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.04       | 0.04                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.160       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.16       | 0.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.010       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 1.01       | 1.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -125.450     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 125.45     | 125.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -140.750     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 140.75     | 140.75                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.02       | 0.02                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,372.090     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 1,372.09     | 1,372.09                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -266.520       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 266.52       | 266.52                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -919.140       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 919.14       | 919.14                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -82.080        | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 82.08        | 82.08                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,462.360     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 4,462.36     | 4,462.36                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -309.660       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 309.66       | 309.66                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -379.170       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 379.17       | 379.17                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -389.670       | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 389.67       | 389.67                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,034.170     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 2,034.17     | 2,034.17                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,229.590     | 6 Nov 18 |                   | 1.0000            |              | 0.00              | 7,229.59     | 7,229.59                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,694,426.000 | 7 Nov 18 |                   | 1.0000            |              | 0.00              | 5,694,426.00 | 5,694,426.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -876,407.000   | 7 Nov 18 |                   | 1.0000            |              | 0.00              | 876,407.00   | 876,407.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -331,698.930   | 7 Nov 18 |                   | 1.0000            |              | 0.00              | 331,698.93   | 331,698.93                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -721,045.760   | 8 Nov 18 |                   | 1.0000            |              | 0.00              | 721,045.76   | 721,045.76                        | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,987,161.000 | 8 Nov 18  |                   | 1.0000            |              | 0.00              | 5,987,161.00 | 5,987,161.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -93,559.000    | 8 Nov 18  |                   | 1.0000            |              | 0.00              | 93,559.00    | 93,559.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,183,229.000 | 8 Nov 18  |                   | 1.0000            |              | 0.00              | 3,183,229.00 | 3,183,229.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -543,433.230   | 8 Nov 18  |                   | 1.0000            |              | 0.00              | 543,433.23   | 543,433.23                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,800,000.000 | 9 Nov 18  |                   | 1.0000            |              | 0.00              | 7,800,000.00 | 7,800,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -300,063.000   | 9 Nov 18  |                   | 1.0000            |              | 0.00              | 300,063.00   | 300,063.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600    | 13 Nov 18 |                   | 1.0000            |              | 0.00              | 10,125.60    | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,449,617.000 | 14 Nov 18 |                   | 1.0000            |              | 0.00              | 1,449,617.00 | 1,449,617.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10,125.600    | 14 Nov 18 |                   | 1.0000            |              | 0.00              | 10,125.60    | 10,125.60                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -172,090.720   | 15 Nov 18 |                   | 1.0000            |              | 0.00              | 172,090.72   | 172,090.72                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,935,955.780 | 15 Nov 18 |                   | 1.0000            |              | 0.00              | 5,935,955.78 | 5,935,955.78                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -829,130.000   | 15 Nov 18 |                   | 1.0000            |              | 0.00              | 829,130.00   | 829,130.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,273.870    | 15 Nov 18 |                   | 1.0000            |              | 0.00              | 17,273.87    | 17,273.87                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -231,894.000   | 16 Nov 18 |                   | 1.0000            |              | 0.00              | 231,894.00   | 231,894.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -425,920.000   | 16 Nov 18 |                   | 1.0000            |              | 0.00              | 425,920.00   | 425,920.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -800,375.000   | 16 Nov 18 |                   | 1.0000            |              | 0.00              | 800,375.00   | 800,375.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -16,443.740    | 16 Nov 18 |                   | 1.0000            |              | 0.00              | 16,443.74    | 16,443.74                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -46,215.000    | 16 Nov 18 |                   | 1.0000            |              | 0.00              | 46,215.00    | 46,215.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -7,213,443.890 | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 7,213,443.89 | 7,213,443.89                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,382,860.000 | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 1,382,860.00 | 1,382,860.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -58,810.000    | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 58,810.00    | 58,810.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -895,632.000   | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 895,632.00   | 895,632.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -293,792.000   | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 293,792.00   | 293,792.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -303,234.000   | 19 Nov 18 |                   | 1.0000            |              | 0.00              | 303,234.00   | 303,234.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -309,774.000   | 20 Nov 18 |                   | 1.0000            |              | 0.00              | 309,774.00   | 309,774.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,258,596.080 | 21 Nov 18 |                   | 1.0000            |              | 0.00              | 1,258,596.08 | 1,258,596.08                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,105,184.000 | 21 Nov 18 |                   | 1.0000            |              | 0.00              | 5,105,184.00 | 5,105,184.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -206,008.000   | 21 Nov 18 |                   | 1.0000            |              | 0.00              | 206,008.00   | 206,008.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -118,936.740   | 26 Nov 18 |                   | 1.0000            |              | 0.00              | 118,936.74   | 118,936.74                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -826,148.830   | 28 Nov 18 |                   | 1.0000            |              | 0.00              | 826,148.83   | 826,148.83                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,133,250.560 | 28 Nov 18 |                   | 1.0000            |              | 0.00              | 3,133,250.56 | 3,133,250.56                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,584,743.450 | 29 Nov 18 |                   | 1.0000            |              | 0.00              | 5,584,743.45 | 5,584,743.45                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -58.830        | 29 Nov 18 |                   | 1.0000            |              | 0.00              | 58.83        | 58.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -765,599.000   | 30 Nov 18 |                   | 1.0000            |              | 0.00              | 765,599.00   | 765,599.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,313,858.000 | 30 Nov 18 |                   | 1.0000            |              | 0.00              | 2,313,858.00 | 2,313,858.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,411,595.000 | 30 Nov 18 |                   | 1.0000            |              | 0.00              | 1,411,595.00 | 1,411,595.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,122,197.000 | 30 Nov 18 |                   | 1.0000            |              | 0.00              | 1,122,197.00 | 1,122,197.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -668,063.000   | 3 Dec 18  |                   | 1.0000            |              | 0.00              | 668,063.00   | 668,063.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -20,419.130    | 3 Dec 18  |                   | 1.0000            |              | 0.00              | 20,419.13    | 20,419.13                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,100,000.000 | 3 Dec 18  |                   | 1.0000            |              | 0.00              | 1,100,000.00 | 1,100,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,783,011.110 | 3 Dec 18  |                   | 1.0000            |              | 0.00              | 1,783,011.11 | 1,783,011.11                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,052,800.000 | 4 Dec 18  |                   | 1.0000            |              | 0.00              | 1,052,800.00 | 1,052,800.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,163,137.290 | 4 Dec 18  |                   | 1.0000            |              | 0.00              | 2,163,137.29 | 2,163,137.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -471,102.440   | 5 Dec 18  |                   | 1.0000            |              | 0.00              | 471,102.44   | 471,102.44                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -231,954.630   | 5 Dec 18  |                   | 1.0000            |              | 0.00              | 231,954.63   | 231,954.63                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -118,935.730   | 5 Dec 18 |                   | 1.0000            |              | 0.00              | 118,935.73   | 118,935.73                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,304,544.790 | 5 Dec 18 |                   | 1.0000            |              | 0.00              | 3,304,544.79 | 3,304,544.79                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,329,186.790 | 5 Dec 18 |                   | 1.0000            |              | 0.00              | 2,329,186.79 | 2,329,186.79                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -69.050        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 69.05        | 69.05                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,025.850     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 1,025.85     | 1,025.85                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.120         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.12         | 0.12                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -189.370       | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 189.37       | 189.37                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.140         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.14         | 0.14                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.340         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.34         | 0.34                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -941.630       | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 941.63       | 941.63                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -35.310        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 35.31        | 35.31                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.220         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.22         | 0.22                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02         | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -55.780        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 55.78        | 55.78                             | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -48.990    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 48.99    | 48.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.270     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 1.27     | 1.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -58.190    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 58.19    | 58.19                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -41.400    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 41.40    | 41.40                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -338.500   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 338.50   | 338.50                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,327.110 | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 1,327.11 | 1,327.11                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -12.590    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 12.59    | 12.59                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18.000    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 18.00    | 18.00                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.000     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 2.00     | 2.00                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -254.420   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 254.42   | 254.42                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -19.720    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 19.72    | 19.72                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -188.690   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 188.69   | 188.69                            | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost   | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|--------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |        |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |        |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.430     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.43   | 0.43                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -54.060    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 54.06  | 54.06                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -467.450   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 467.45 | 467.45                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2.990     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 2.99   | 2.99                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.030     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.03   | 0.03                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.270     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 1.27   | 1.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -86.860    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 86.86  | 86.86                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02   | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -142.650   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 142.65 | 142.65                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.970     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.97   | 0.97                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -18.970    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 18.97  | 18.97                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -32.330    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 32.33  | 32.33                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -356.200   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 356.20 | 356.20                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.610     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.61   | 0.61                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5.570     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 5.57   | 5.57                              | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost     | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|------------|----------|-------------------|-------------------|--------------|-------------------|----------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |            |          |                   |                   |              |                   |          |                                   |               |
| <b>United States - USD</b>                      |            |          |                   |                   |              |                   |          |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.380     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.38     | 0.38                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.430     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.43     | 0.43                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -311.950   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 311.95   | 311.95                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.160     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.16     | 0.16                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.310     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.31     | 0.31                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -26.440    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 26.44    | 26.44                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -359.920   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 359.92   | 359.92                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.01     | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43.140    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 43.14    | 43.14                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -10.830    | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 10.83    | 10.83                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02     | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1.010     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 1.01     | 1.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -9,473.940 | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 9,473.94 | 9,473.94                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.090     | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.09     | 0.09                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -266.360   | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 266.36   | 266.36                            | 0.00          |

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|-------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |          |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -47.110        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 47.11        | 47.11                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -102.380       | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 102.38       | 102.38                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.020         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.02         | 0.02                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.010         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.01         | 0.01                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.270         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.27         | 0.27                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -164.790       | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 164.79       | 164.79                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -14.200        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 14.20        | 14.20                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -87.210        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 87.21        | 87.21                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -43.990        | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 43.99        | 43.99                             | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.250         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.25         | 0.25                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -0.080         | 6 Dec 18 |                   | 1.0000            |              | 0.00              | 0.08         | 0.08                              | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,231,220.000 | 7 Dec 18 |                   | 1.0000            |              | 0.00              | 2,231,220.00 | 2,231,220.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,650,422.290 | 7 Dec 18 |                   | 1.0000            |              | 0.00              | 3,650,422.29 | 3,650,422.29                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -564,660.000   | 7 Dec 18 |                   | 1.0000            |              | 0.00              | 564,660.00   | 564,660.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -227,291.000   | 7 Dec 18 |                   | 1.0000            |              | 0.00              | 227,291.00   | 227,291.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,124,246.000  | 7 Dec 18  |                   | 1.0000            |              | 0.00              | 1,124,246.00  | 1,124,246.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,973,285.860  | 7 Dec 18  |                   | 1.0000            |              | 0.00              | 1,973,285.86  | 1,973,285.86                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -37,586.510     | 10 Dec 18 |                   | 1.0000            |              | 0.00              | 37,586.51     | 37,586.51                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,389,094.000  | 10 Dec 18 |                   | 1.0000            |              | 0.00              | 4,389,094.00  | 4,389,094.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -802,036.190    | 11 Dec 18 |                   | 1.0000            |              | 0.00              | 802,036.19    | 802,036.19                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -214,227.370    | 11 Dec 18 |                   | 1.0000            |              | 0.00              | 214,227.37    | 214,227.37                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -761,020.000    | 12 Dec 18 |                   | 1.0000            |              | 0.00              | 761,020.00    | 761,020.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -39,587,006.270 | 12 Dec 18 |                   | 1.0000            |              | 0.00              | 39,587,006.27 | 39,587,006.27                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -502,188.150    | 12 Dec 18 |                   | 1.0000            |              | 0.00              | 502,188.15    | 502,188.15                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -310,672.000    | 12 Dec 18 |                   | 1.0000            |              | 0.00              | 310,672.00    | 310,672.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -40,083.000     | 12 Dec 18 |                   | 1.0000            |              | 0.00              | 40,083.00     | 40,083.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -131,070.000    | 13 Dec 18 |                   | 1.0000            |              | 0.00              | 131,070.00    | 131,070.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -546,680.090    | 14 Dec 18 |                   | 1.0000            |              | 0.00              | 546,680.09    | 546,680.09                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -730,866.750    | 14 Dec 18 |                   | 1.0000            |              | 0.00              | 730,866.75    | 730,866.75                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,384,424.040  | 14 Dec 18 |                   | 1.0000            |              | 0.00              | 3,384,424.04  | 3,384,424.04                      | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -17,189.080    | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 17,189.08    | 17,189.08                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -691,250.000   | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 691,250.00   | 691,250.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -447,377.000   | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 447,377.00   | 447,377.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,204,461.000 | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 2,204,461.00 | 2,204,461.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -23,421.420    | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 23,421.42    | 23,421.42                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,075,000.000 | 17 Dec 18 |                   | 1.0000            |              | 0.00              | 1,075,000.00 | 1,075,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,526,484.760 | 18 Dec 18 |                   | 1.0000            |              | 0.00              | 1,526,484.76 | 1,526,484.76                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -52,877.000    | 18 Dec 18 |                   | 1.0000            |              | 0.00              | 52,877.00    | 52,877.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -600,000.000   | 19 Dec 18 |                   | 1.0000            |              | 0.00              | 600,000.00   | 600,000.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -61,320.000    | 19 Dec 18 |                   | 1.0000            |              | 0.00              | 61,320.00    | 61,320.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,406,167.710 | 19 Dec 18 |                   | 1.0000            |              | 0.00              | 2,406,167.71 | 2,406,167.71                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -32,349.000    | 19 Dec 18 |                   | 1.0000            |              | 0.00              | 32,349.00    | 32,349.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -180,638.320   | 19 Dec 18 |                   | 1.0000            |              | 0.00              | 180,638.32   | 180,638.32                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -136,572.000   | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 136,572.00   | 136,572.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -500,000.000   | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 500,000.00   | 500,000.00                        | 0.00          |

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| Security Description / Asset ID                 | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -444,645.400   | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 444,645.40   | 444,645.40                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,629,318.000 | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 1,629,318.00 | 1,629,318.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,435,914.000 | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 2,435,914.00 | 2,435,914.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -715,359.060   | 20 Dec 18 |                   | 1.0000            |              | 0.00              | 715,359.06   | 715,359.06                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -15,367.690    | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 15,367.69    | 15,367.69                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -512,400.000   | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 512,400.00   | 512,400.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -351,698.000   | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 351,698.00   | 351,698.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -165,318.860   | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 165,318.86   | 165,318.86                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -84,315.000    | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 84,315.00    | 84,315.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,717,613.000 | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 1,717,613.00 | 1,717,613.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -358,845.000   | 21 Dec 18 |                   | 1.0000            |              | 0.00              | 358,845.00   | 358,845.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -471,085.000   | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 471,085.00   | 471,085.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -144,198.000   | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 144,198.00   | 144,198.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -58,688.310    | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 58,688.31    | 58,688.31                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -766,160.000   | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 766,160.00   | 766,160.00                        | 0.00          |

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|-------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                      |                |           |                   |                   |              |                   |              |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,201,288.000 | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 1,201,288.00 | 1,201,288.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -5,142.540     | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 5,142.54     | 5,142.54                          | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -332,654.000   | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 332,654.00   | 332,654.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -789,476.000   | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 789,476.00   | 789,476.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,440,736.230 | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 3,440,736.23 | 3,440,736.23                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,258,596.070 | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 1,258,596.07 | 1,258,596.07                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,236,999.000 | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 1,236,999.00 | 1,236,999.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,724,706.490 | 24 Dec 18 |                   | 1.0000            |              | 0.00              | 1,724,706.49 | 1,724,706.49                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -3,735,407.000 | 26 Dec 18 |                   | 1.0000            |              | 0.00              | 3,735,407.00 | 3,735,407.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,493,930.000 | 26 Dec 18 |                   | 1.0000            |              | 0.00              | 1,493,930.00 | 1,493,930.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -455.780       | 26 Dec 18 |                   | 1.0000            |              | 0.00              | 455.78       | 455.78                            | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,804,192.340 | 27 Dec 18 |                   | 1.0000            |              | 0.00              | 2,804,192.34 | 2,804,192.34                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -6,707,423.930 | 27 Dec 18 |                   | 1.0000            |              | 0.00              | 6,707,423.93 | 6,707,423.93                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,361,375.280 | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 4,361,375.28 | 4,361,375.28                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,026,539.000 | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 2,026,539.00 | 2,026,539.00                      | 0.00          |

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|-------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>              |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                      |                 |           |                   |                   |              |                   |               |                                   |               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -84,939.590     | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 84,939.59     | 84,939.59                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -609,230.000    | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 609,230.00    | 609,230.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,117,932.000  | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 1,117,932.00  | 1,117,932.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -558,815.000    | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 558,815.00    | 558,815.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -136,572.000    | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 136,572.00    | 136,572.00                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -29,189.000     | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 29,189.00     | 29,189.00                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -841,220.060    | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 841,220.06    | 841,220.06                        | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -8,063,800.990  | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 8,063,800.99  | 8,063,800.99                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -4,000,000.000  | 28 Dec 18 |                   | 1.0000            |              | 0.00              | 4,000,000.00  | 4,000,000.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -2,843,123.000  | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 2,843,123.00  | 2,843,123.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,088,461.000  | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 1,088,461.00  | 1,088,461.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -27,608,584.000 | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 27,608,584.00 | 27,608,584.00                     | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -28,406.170     | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 28,406.17     | 28,406.17                         | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -1,037,209.000  | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 1,037,209.00  | 1,037,209.00                      | 0.00          |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) | -811,051.530    | 31 Dec 18 |                   | 1.0000            |              | 0.00              | 811,051.53    | 811,051.53                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                       | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost             | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|------------------|-----------------------------------|---------------|
| <b>Interest-Bearing Cash - USD</b>                    |               |           |                   |                   |              |                   |                  |                                   |               |
| <b>United States - USD</b>                            |               |           |                   |                   |              |                   |                  |                                   |               |
| Total number of dispositions = 1,300                  |               |           |                   |                   |              |                   | 1,693,042,086.59 | 1,693,042,086.59                  | 0.00          |
| Total MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) |               |           |                   |                   |              |                   | 3,162,648,655.55 | 3,162,648,655.55                  | 0.00          |
| <b>U.S. Government Securities</b>                     |               |           |                   |                   |              |                   |                  |                                   |               |
| <b>United States - USD</b>                            |               |           |                   |                   |              |                   |                  |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 4,500,000.000 | 9 Feb 18  | 97.1602           |                   |              | 0.00              | 4,372,207.03     | 4,372,207.03                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 455,000.000   | 13 Feb 18 | 97.7695           |                   |              | 0.00              | 444,851.37       | 444,851.37                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 1,325,000.000 | 14 Feb 18 | 96.8438           |                   |              | 0.00              | 1,283,179.69     | 1,283,179.69                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 275,000.000   | 22 Feb 18 | 96.3906           |                   |              | 0.00              | 265,074.22       | 265,074.22                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 350,000.000   | 23 Feb 18 | 96.8438           |                   |              | 0.00              | 338,953.13       | 338,953.13                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 300,000.000   | 28 Feb 18 | 97.1367           |                   |              | 0.00              | 291,410.16       | 291,410.16                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 2,500,000.000 | 2 Mar 18  | 97.5273           |                   |              | 0.00              | 2,438,183.59     | 2,438,183.59                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 1,590,000.000 | 2 Mar 18  | 97.3516           |                   |              | 0.00              | 1,547,889.84     | 1,547,889.84                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 2,740,000.000 | 6 Mar 18  | 97.5039           |                   |              | 0.00              | 2,671,607.03     | 2,671,607.03                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 570,000.000   | 6 Mar 18  | 97.3672           |                   |              | 0.00              | 554,992.97       | 554,992.97                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 640,000.000   | 7 Mar 18  | 97.1211           |                   |              | 0.00              | 621,575.00       | 621,575.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048          | 275,000.000   | 7 Mar 18  | 97.1797           |                   |              | 0.00              | 267,244.14       | 267,244.14                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 540,000.000    | 14 Mar 18 | 98.8359           |                   |              | 0.00              | 533,714.06    | 533,714.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,000,000.000  | 14 Mar 18 | 98.6328           |                   |              | 0.00              | 1,972,656.25  | 1,972,656.25                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,500,000.000  | 23 Mar 18 | 98.1523           |                   |              | 0.00              | 2,453,808.59  | 2,453,808.59                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 25,000,000.000 | 29 Mar 18 | 100.5234          |                   |              | 0.00              | 25,130,859.38 | 25,130,859.38                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 410,000.000    | 16 Apr 18 | 99.0000           |                   |              | 0.00              | 405,900.00    | 405,900.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,250,000.000  | 16 Apr 18 | 99.0000           |                   |              | 0.00              | 1,237,500.00  | 1,237,500.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 720,000.000    | 17 Apr 18 | 99.0000           |                   |              | 0.00              | 712,800.00    | 712,800.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 360,000.000    | 18 Apr 18 | 99.0000           |                   |              | 0.00              | 356,400.00    | 356,400.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 672,000.000    | 18 Apr 18 | 99.0000           |                   |              | 0.00              | 665,280.00    | 665,280.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,270,000.000  | 19 Apr 18 | 99.0000           |                   |              | 0.00              | 3,237,300.00  | 3,237,300.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,828,000.000  | 20 Apr 18 | 97.7500           |                   |              | 0.00              | 1,786,870.00  | 1,786,870.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 500,000.000    | 20 Apr 18 | 97.7500           |                   |              | 0.00              | 488,750.00    | 488,750.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,440,000.000  | 20 Apr 18 | 97.7500           |                   |              | 0.00              | 1,407,600.00  | 1,407,600.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 620,000.000    | 23 Apr 18 | 97.0000           |                   |              | 0.00              | 601,400.00    | 601,400.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,790,000.000  | 23 Apr 18 | 97.0000           |                   |              | 0.00              | 2,706,300.00  | 2,706,300.00                      | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,250,000.000 | 24 Apr 18 | 97.0000           |                   |              | 0.00              | 1,212,500.00 | 1,212,500.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,000,000.000 | 25 Apr 18 | 96.4336           |                   |              | 0.00              | 6,750,351.56 | 6,750,351.56                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 495,000.000   | 1 May 18  | 97.0000           |                   |              | 0.00              | 480,150.00   | 480,150.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 495,000.000   | 1 May 18  | 97.0000           |                   |              | 0.00              | 480,150.00   | 480,150.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,540,000.000 | 1 May 18  | 97.0000           |                   |              | 0.00              | 1,493,800.00 | 1,493,800.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,170,000.000 | 1 May 18  | 97.0000           |                   |              | 0.00              | 3,074,900.00 | 3,074,900.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 410,000.000   | 4 May 18  | 97.7500           |                   |              | 0.00              | 400,775.00   | 400,775.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 360,000.000   | 7 May 18  | 97.7500           |                   |              | 0.00              | 351,900.00   | 351,900.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 910,000.000   | 8 May 18  | 97.7500           |                   |              | 0.00              | 889,525.00   | 889,525.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 370,000.000   | 8 May 18  | 97.7500           |                   |              | 0.00              | 361,675.00   | 361,675.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 280,000.000   | 9 May 18  | 97.0000           |                   |              | 0.00              | 271,600.00   | 271,600.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 980,000.000   | 10 May 18 | 97.0000           |                   |              | 0.00              | 950,600.00   | 950,600.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 980,000.000   | 10 May 18 | 97.0000           |                   |              | 0.00              | 950,600.00   | 950,600.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 350,000.000   | 10 May 18 | 97.0000           |                   |              | 0.00              | 339,500.00   | 339,500.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,056,000.000 | 10 May 18 | 97.0000           |                   |              | 0.00              | 1,024,320.00 | 1,024,320.00                      | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,505,000.000  | 11 May 18 | 97.8438           |                   |              | 0.00              | 1,472,548.44  | 1,472,548.44                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 45,000.000     | 14 May 18 | 97.5000           |                   |              | 0.00              | 43,875.00     | 43,875.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 495,000.000    | 14 May 18 | 97.6821           |                   |              | 0.00              | 483,526.19    | 483,526.19                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 14 May 18 | 97.5781           |                   |              | 0.00              | 78,062.50     | 78,062.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000     | 14 May 18 | 97.4688           |                   |              | 0.00              | 87,721.88     | 87,721.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 200,000.000    | 14 May 18 | 97.8076           |                   |              | 0.00              | 195,615.27    | 195,615.27                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 145,000.000    | 14 May 18 | 97.5781           |                   |              | 0.00              | 141,488.28    | 141,488.28                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,465,000.000  | 14 May 18 | 97.4609           |                   |              | 0.00              | 1,427,802.73  | 1,427,802.73                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 15 May 18 | 96.2031           |                   |              | 0.00              | 67,342.19     | 67,342.19                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 8,800,000.000  | 15 May 18 | 97.0899           |                   |              | 0.00              | 8,543,908.12  | 8,543,908.12                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 335,000.000    | 15 May 18 | 95.8516           |                   |              | 0.00              | 321,102.73    | 321,102.73                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000     | 16 May 18 | 96.4688           |                   |              | 0.00              | 81,998.44     | 81,998.44                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 16,400,000.000 | 16 May 18 | 96.2462           |                   |              | 0.00              | 15,784,369.91 | 15,784,369.91                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 390,000.000    | 16 May 18 | 95.9141           |                   |              | 0.00              | 374,064.84    | 374,064.84                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000    | 16 May 18 | 95.7813           |                   |              | 0.00              | 95,781.25     | 95,781.25                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000     | 16 May 18 | 96.0469           |                   |              | 0.00              | 91,244.53     | 91,244.53                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000    | 16 May 18 | 96.0469           |                   |              | 0.00              | 153,675.00    | 153,675.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 17,946,000.000 | 17 May 18 | 95.5988           |                   |              | 0.00              | 17,156,169.26 | 17,156,169.26                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 150,000.000    | 17 May 18 | 95.3594           |                   |              | 0.00              | 143,039.06    | 143,039.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000     | 17 May 18 | 95.3594           |                   |              | 0.00              | 57,215.63     | 57,215.63                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000    | 18 May 18 | 95.6250           |                   |              | 0.00              | 95,625.00     | 95,625.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 165,000.000    | 18 May 18 | 96.0000           |                   |              | 0.00              | 158,400.00    | 158,400.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,100,000.000  | 18 May 18 | 96.0156           |                   |              | 0.00              | 6,817,109.38  | 6,817,109.38                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000    | 21 May 18 | 96.0625           |                   |              | 0.00              | 96,062.50     | 96,062.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 21 May 18 | 96.0000           |                   |              | 0.00              | 62,400.00     | 62,400.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 170,000.000    | 22 May 18 | 95.9688           |                   |              | 0.00              | 163,146.88    | 163,146.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000     | 22 May 18 | 96.0781           |                   |              | 0.00              | 48,039.06     | 48,039.06                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 22 May 18 | 95.9688           |                   |              | 0.00              | 62,379.69     | 62,379.69                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 125,000.000    | 22 May 18 | 96.0313           |                   |              | 0.00              | 120,039.06    | 120,039.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 22 May 18 | 95.9688           |                   |              | 0.00              | 76,775.00     | 76,775.00                         | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 110,000.000   | 22 May 18 | 96.1055           |                   |              | 0.00              | 105,716.02   | 105,716.02                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 22 May 18 | 96.0313           |                   |              | 0.00              | 86,428.13    | 86,428.13                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 290,000.000   | 22 May 18 | 95.9023           |                   |              | 0.00              | 278,116.80   | 278,116.80                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 130,000.000   | 23 May 18 | 97.0039           |                   |              | 0.00              | 126,105.08   | 126,105.08                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 23 May 18 | 96.5938           |                   |              | 0.00              | 72,445.31    | 72,445.31                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 23 May 18 | 96.8281           |                   |              | 0.00              | 101,669.53   | 101,669.53                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 110,000.000   | 23 May 18 | 96.7344           |                   |              | 0.00              | 106,407.81   | 106,407.81                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000    | 23 May 18 | 96.6094           |                   |              | 0.00              | 67,626.56    | 67,626.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000   | 23 May 18 | 96.8906           |                   |              | 0.00              | 155,025.00   | 155,025.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,815,000.000 | 23 May 18 | 97.0039           |                   |              | 0.00              | 1,760,620.90 | 1,760,620.90                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 9,400,000.000 | 24 May 18 | 97.0112           |                   |              | 0.00              | 9,119,051.30 | 9,119,051.30                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000    | 24 May 18 | 97.6406           |                   |              | 0.00              | 82,994.53    | 82,994.53                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 24 May 18 | 97.6094           |                   |              | 0.00              | 58,565.63    | 58,565.63                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 180,000.000   | 25 May 18 | 98.2500           |                   |              | 0.00              | 176,850.00   | 176,850.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,750,000.000 | 29 May 18 | 100.0430          |                   |              | 0.00              | 1,750,751.95 | 1,750,751.95                      | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 29 May 18 | 100.6563          |                   |              | 0.00              | 65,426.56     | 65,426.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 195,000.000    | 30 May 18 | 99.7500           |                   |              | 0.00              | 194,512.50    | 194,512.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000    | 30 May 18 | 99.5313           |                   |              | 0.00              | 99,531.25     | 99,531.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000     | 30 May 18 | 99.3438           |                   |              | 0.00              | 59,606.25     | 59,606.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 30 May 18 | 99.4648           |                   |              | 0.00              | 79,571.88     | 79,571.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 155,000.000    | 30 May 18 | 99.7148           |                   |              | 0.00              | 154,558.01    | 154,558.01                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,920,000.000  | 30 May 18 | 99.1875           |                   |              | 0.00              | 1,904,400.00  | 1,904,400.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 40,000.000     | 31 May 18 | 100.2188          |                   |              | 0.00              | 40,087.50     | 40,087.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000     | 31 May 18 | 99.6094           |                   |              | 0.00              | 59,765.63     | 59,765.63                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,400,000.000  | 31 May 18 | 100.3398          |                   |              | 0.00              | 1,404,757.81  | 1,404,757.81                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,100,000.000  | 31 May 18 | 100.1602          |                   |              | 0.00              | 1,101,761.72  | 1,101,761.72                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 31 May 18 | 100.0156          |                   |              | 0.00              | 65,010.16     | 65,010.16                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 31 May 18 | 100.1563          |                   |              | 0.00              | 55,085.94     | 55,085.94                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 210,000.000    | 31 May 18 | 100.0469          |                   |              | 0.00              | 210,098.44    | 210,098.44                        | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000     | 31 May 18 | 99.5156           |                   |              | 0.00              | 59,709.38     | 59,709.38                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 575,000.000    | 31 May 18 | 99.4844           |                   |              | 0.00              | 572,035.16    | 572,035.16                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 750,000.000    | 31 May 18 | 99.5938           |                   |              | 0.00              | 746,953.13    | 746,953.13                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000,000.000 | 31 May 18 | 100.4120          |                   |              | 0.00              | 50,206,019.50 | 50,206,019.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 31 May 18 | 99.5156           |                   |              | 0.00              | 114,442.97    | 114,442.97                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000    | 31 May 18 | 100.1094          |                   |              | 0.00              | 105,114.84    | 105,114.84                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 512,000.000    | 1 Jun 18  | 99.0313           |                   |              | 0.00              | 507,040.00    | 507,040.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 365,000.000    | 1 Jun 18  | 99.3438           |                   |              | 0.00              | 362,604.69    | 362,604.69                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 250,000.000    | 1 Jun 18  | 98.7031           |                   |              | 0.00              | 246,757.81    | 246,757.81                        | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,150,000.000 | 1 Jun 18 | 98.8867           |                   |              | 0.00              | 1,137,197.27 | 1,137,197.27                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,600,000.000 | 1 Jun 18 | 98.9336           |                   |              | 0.00              | 4,550,945.31 | 4,550,945.31                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000   | 1 Jun 18 | 99.3281           |                   |              | 0.00              | 139,059.38   | 139,059.38                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000    | 1 Jun 18 | 99.2813           |                   |              | 0.00              | 69,496.88    | 69,496.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 195,000.000   | 1 Jun 18 | 99.1875           |                   |              | 0.00              | 193,415.63   | 193,415.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 350,000.000   | 1 Jun 18 | 98.8750           |                   |              | 0.00              | 346,062.50   | 346,062.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,549,000.000 | 4 Jun 18 | 98.6172           |                   |              | 0.00              | 2,513,752.12 | 2,513,752.12                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 4 Jun 18 | 98.6563           |                   |              | 0.00              | 59,193.75    | 59,193.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 35,000.000    | 4 Jun 18 | 98.6406           |                   |              | 0.00              | 34,524.22    | 34,524.22                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 45,000.000    | 4 Jun 18 | 99.0547           |                   |              | 0.00              | 44,574.61    | 44,574.61                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,317,000.000 | 4 Jun 18 | 98.5938           |                   |              | 0.00              | 2,284,417.19 | 2,284,417.19                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,461,000.000 | 4 Jun 18 | 99.0469           |                   |              | 0.00              | 2,437,543.59 | 2,437,543.59                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,175,000.000 | 4 Jun 18 | 98.4219           |                   |              | 0.00              | 1,156,457.03 | 1,156,457.03                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 110,000.000   | 5 Jun 18 | 98.8281           |                   |              | 0.00              | 108,710.94   | 108,710.94                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000    | 5 Jun 18 | 98.8125           |                   |              | 0.00              | 64,228.13    | 64,228.13                         | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,300,000.000 | 5 Jun 18 | 98.6133           |                   |              | 0.00              | 4,240,371.09 | 4,240,371.09                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000   | 5 Jun 18 | 98.7813           |                   |              | 0.00              | 138,293.75   | 138,293.75                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 6 Jun 18 | 97.9688           |                   |              | 0.00              | 78,375.00    | 78,375.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,000,000.000 | 6 Jun 18 | 97.8945           |                   |              | 0.00              | 5,873,671.88 | 5,873,671.88                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000   | 7 Jun 18 | 97.8750           |                   |              | 0.00              | 97,875.00    | 97,875.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 30,000.000    | 7 Jun 18 | 98.6406           |                   |              | 0.00              | 29,592.19    | 29,592.19                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000    | 7 Jun 18 | 97.7344           |                   |              | 0.00              | 53,753.91    | 53,753.91                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 7 Jun 18 | 98.6563           |                   |              | 0.00              | 78,925.00    | 78,925.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000   | 7 Jun 18 | 98.0469           |                   |              | 0.00              | 137,265.63   | 137,265.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000   | 7 Jun 18 | 98.6875           |                   |              | 0.00              | 98,687.50    | 98,687.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 7 Jun 18 | 97.8125           |                   |              | 0.00              | 88,031.25    | 88,031.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 110,000.000   | 7 Jun 18 | 98.7500           |                   |              | 0.00              | 108,625.00   | 108,625.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 30,000.000    | 7 Jun 18 | 98.5625           |                   |              | 0.00              | 29,568.75    | 29,568.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,500,000.000 | 7 Jun 18 | 97.4018           |                   |              | 0.00              | 2,435,044.68 | 2,435,044.68                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 469,000.000   | 7 Jun 18 | 97.3906           |                   |              | 0.00              | 456,762.03   | 456,762.03                        | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,715,000.000  | 7 Jun 18  | 98.2773           |                   |              | 0.00              | 1,685,456.45  | 1,685,456.45                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,502,000.000  | 8 Jun 18  | 98.4219           |                   |              | 0.00              | 2,462,515.31  | 2,462,515.31                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000     | 8 Jun 18  | 98.5313           |                   |              | 0.00              | 73,898.44     | 73,898.44                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000    | 8 Jun 18  | 98.6094           |                   |              | 0.00              | 118,331.25    | 118,331.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,115,000.000  | 8 Jun 18  | 98.3398           |                   |              | 0.00              | 6,013,481.45  | 6,013,481.45                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,100,000.000  | 8 Jun 18  | 98.6768           |                   |              | 0.00              | 2,072,211.79  | 2,072,211.79                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 8 Jun 18  | 98.4688           |                   |              | 0.00              | 113,239.06    | 113,239.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,500,000.000  | 11 Jun 18 | 97.9928           |                   |              | 0.00              | 1,469,891.58  | 1,469,891.58                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000     | 11 Jun 18 | 98.1250           |                   |              | 0.00              | 88,312.50     | 88,312.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000     | 11 Jun 18 | 97.9375           |                   |              | 0.00              | 48,968.75     | 48,968.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 11 Jun 18 | 98.1406           |                   |              | 0.00              | 78,512.50     | 78,512.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 11 Jun 18 | 98.0469           |                   |              | 0.00              | 68,632.81     | 68,632.81                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 20,000,000.000 | 11 Jun 18 | 98.1055           |                   |              | 0.00              | 19,621,093.75 | 19,621,093.75                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,344,000.000  | 12 Jun 18 | 98.0156           |                   |              | 0.00              | 1,317,330.00  | 1,317,330.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 12 Jun 18 | 98.1406           |                   |              | 0.00              | 68,698.44     | 68,698.44                         | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000    | 12 Jun 18 | 98.2500           |                   |              | 0.00              | 68,775.00    | 68,775.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 12 Jun 18 | 98.0313           |                   |              | 0.00              | 102,932.81   | 102,932.81                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 12 Jun 18 | 98.0469           |                   |              | 0.00              | 73,535.16    | 73,535.16                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 12 Jun 18 | 98.1875           |                   |              | 0.00              | 58,912.50    | 58,912.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 240,000.000   | 12 Jun 18 | 98.0000           |                   |              | 0.00              | 235,200.00   | 235,200.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 975,000.000   | 13 Jun 18 | 98.3281           |                   |              | 0.00              | 958,699.22   | 958,699.22                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,200,000.000 | 13 Jun 18 | 98.3090           |                   |              | 0.00              | 1,179,707.81 | 1,179,707.81                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 415,000.000   | 13 Jun 18 | 98.2344           |                   |              | 0.00              | 407,672.66   | 407,672.66                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 130,000.000   | 13 Jun 18 | 98.3438           |                   |              | 0.00              | 127,846.88   | 127,846.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,600,000.000 | 14 Jun 18 | 98.8717           |                   |              | 0.00              | 1,581,946.85 | 1,581,946.85                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,600,000.000 | 14 Jun 18 | 98.6109           |                   |              | 0.00              | 1,577,773.63 | 1,577,773.63                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 250,000.000   | 14 Jun 18 | 98.5938           |                   |              | 0.00              | 246,484.38   | 246,484.38                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 280,000.000   | 14 Jun 18 | 98.9102           |                   |              | 0.00              | 276,948.44   | 276,948.44                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 14 Jun 18 | 98.8750           |                   |              | 0.00              | 59,325.00    | 59,325.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000   | 14 Jun 18 | 98.5313           |                   |              | 0.00              | 118,237.50   | 118,237.50                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,485,000.000  | 15 Jun 18 | 99.2188           |                   |              | 0.00              | 2,465,585.94  | 2,465,585.94                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 12,000,000.000 | 15 Jun 18 | 99.3125           |                   |              | 0.00              | 11,917,500.00 | 11,917,500.00                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000     | 15 Jun 18 | 99.2500           |                   |              | 0.00              | 74,437.50     | 74,437.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 5,000,000.000  | 15 Jun 18 | 99.6448           |                   |              | 0.00              | 4,982,240.40  | 4,982,240.40                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,080,000.000  | 15 Jun 18 | 99.3750           |                   |              | 0.00              | 1,073,250.00  | 1,073,250.00                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 20,000.000     | 15 Jun 18 | 99.1875           |                   |              | 0.00              | 19,837.50     | 19,837.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 18 Jun 18 | 99.0469           |                   |              | 0.00              | 54,475.78     | 54,475.78                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 18 Jun 18 | 98.9688           |                   |              | 0.00              | 79,175.00     | 79,175.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000    | 18 Jun 18 | 98.9688           |                   |              | 0.00              | 118,762.50    | 118,762.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,340,000.000  | 18 Jun 18 | 98.9141           |                   |              | 0.00              | 2,314,589.06  | 2,314,589.06                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 12,000,000.000 | 19 Jun 18 | 99.6953           |                   |              | 0.00              | 11,963,437.50 | 11,963,437.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 275,000.000    | 19 Jun 18 | 99.6406           |                   |              | 0.00              | 274,011.72    | 274,011.72                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 220,000.000    | 19 Jun 18 | 99.5938           |                   |              | 0.00              | 219,106.25    | 219,106.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 19 Jun 18 | 99.6250           |                   |              | 0.00              | 54,793.75     | 54,793.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 19 Jun 18 | 99.4063           |                   |              | 0.00              | 54,673.44     | 54,673.44                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 19 Jun 18 | 99.7188           |                   |              | 0.00              | 79,775.00     | 79,775.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 185,000.000    | 19 Jun 18 | 99.6563           |                   |              | 0.00              | 184,364.06    | 184,364.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,300,000.000  | 20 Jun 18 | 98.9727           |                   |              | 0.00              | 2,276,371.73  | 2,276,371.73                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 15,000,000.000 | 20 Jun 18 | 99.0352           |                   |              | 0.00              | 14,855,273.44 | 14,855,273.44                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000     | 20 Jun 18 | 99.3750           |                   |              | 0.00              | 74,531.25     | 74,531.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 20 Jun 18 | 98.4844           |                   |              | 0.00              | 54,166.41     | 54,166.41                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 150,000.000    | 20 Jun 18 | 99.1563           |                   |              | 0.00              | 148,734.38    | 148,734.38                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000     | 20 Jun 18 | 98.4844           |                   |              | 0.00              | 78,787.50     | 78,787.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 285,000.000    | 20 Jun 18 | 99.1719           |                   |              | 0.00              | 282,639.84    | 282,639.84                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 10,300,000.000 | 21 Jun 18 | 99.1248           |                   |              | 0.00              | 10,209,854.50 | 10,209,854.50                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 286,000.000    | 21 Jun 18 | 98.9688           |                   |              | 0.00              | 283,050.63    | 283,050.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 21 Jun 18 | 99.1367           |                   |              | 0.00              | 69,395.70     | 69,395.70                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000     | 22 Jun 18 | 98.9531           |                   |              | 0.00              | 49,476.56     | 49,476.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 22 Jun 18 | 98.6055           |                   |              | 0.00              | 69,023.83     | 69,023.83                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 155,000.000    | 22 Jun 18 | 98.9531           |                   |              | 0.00              | 153,377.34    | 153,377.34                        | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 25 Jun 18 | 99.2969           |                   |              | 0.00              | 114,191.41   | 114,191.41                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 175,000.000    | 25 Jun 18 | 99.4844           |                   |              | 0.00              | 174,097.66   | 174,097.66                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 180,000.000    | 25 Jun 18 | 99.4844           |                   |              | 0.00              | 179,071.88   | 179,071.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000     | 25 Jun 18 | 99.3281           |                   |              | 0.00              | 89,395.31    | 89,395.31                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 10,000,000.000 | 25 Jun 18 | 99.4961           |                   |              | 0.00              | 9,949,609.38 | 9,949,609.38                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000    | 26 Jun 18 | 99.4063           |                   |              | 0.00              | 99,406.25    | 99,406.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 180,000.000    | 26 Jun 18 | 99.5000           |                   |              | 0.00              | 179,100.00   | 179,100.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000     | 26 Jun 18 | 99.4219           |                   |              | 0.00              | 49,710.94    | 49,710.94                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000    | 26 Jun 18 | 99.4219           |                   |              | 0.00              | 159,075.00   | 159,075.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 240,000.000    | 26 Jun 18 | 99.4844           |                   |              | 0.00              | 238,762.50   | 238,762.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 45,000.000     | 26 Jun 18 | 99.4219           |                   |              | 0.00              | 44,739.84    | 44,739.84                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 385,000.000    | 26 Jun 18 | 99.4063           |                   |              | 0.00              | 382,714.06   | 382,714.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 408,000.000    | 26 Jun 18 | 99.4219           |                   |              | 0.00              | 405,641.25   | 405,641.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,600,000.000  | 26 Jun 18 | 99.4889           |                   |              | 0.00              | 3,581,601.44 | 3,581,601.44                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 458,000.000    | 26 Jun 18 | 99.4375           |                   |              | 0.00              | 455,423.75   | 455,423.75                        | 0.00          |

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Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 453,000.000   | 26 Jun 18 | 99.4375           |                   |              | 0.00              | 450,451.88   | 450,451.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 383,000.000   | 26 Jun 18 | 99.3438           |                   |              | 0.00              | 380,486.56   | 380,486.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,965,000.000 | 27 Jun 18 | 100.6172          |                   |              | 0.00              | 4,995,643.36 | 4,995,643.36                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,363,000.000 | 27 Jun 18 | 99.8281           |                   |              | 0.00              | 2,358,938.59 | 2,358,938.59                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 750,000.000   | 27 Jun 18 | 100.4570          |                   |              | 0.00              | 753,427.73   | 753,427.73                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,650,000.000 | 27 Jun 18 | 100.2813          |                   |              | 0.00              | 3,660,265.63 | 3,660,265.63                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000    | 27 Jun 18 | 100.4688          |                   |              | 0.00              | 65,304.69    | 65,304.69                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 27 Jun 18 | 100.2344          |                   |              | 0.00              | 95,222.66    | 95,222.66                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 27 Jun 18 | 100.5508          |                   |              | 0.00              | 90,495.70    | 90,495.70                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 300,000.000   | 27 Jun 18 | 100.1094          |                   |              | 0.00              | 300,328.13   | 300,328.13                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 175,000.000   | 27 Jun 18 | 100.5938          |                   |              | 0.00              | 176,039.06   | 176,039.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 27 Jun 18 | 100.2188          |                   |              | 0.00              | 95,207.81    | 95,207.81                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 28 Jun 18 | 100.4063          |                   |              | 0.00              | 80,325.00    | 80,325.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 452,000.000   | 28 Jun 18 | 100.4219          |                   |              | 0.00              | 453,906.88   | 453,906.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 390,000.000   | 28 Jun 18 | 100.3750          |                   |              | 0.00              | 391,462.50   | 391,462.50                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 645,000.000   | 28 Jun 18 | 100.3516          |                   |              | 0.00              | 647,267.58   | 647,267.58                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,350,000.000 | 28 Jun 18 | 100.3750          |                   |              | 0.00              | 1,355,062.50 | 1,355,062.50                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,420,000.000 | 28 Jun 18 | 100.4609          |                   |              | 0.00              | 2,431,154.69 | 2,431,154.69                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 264,000.000   | 28 Jun 18 | 100.5000          |                   |              | 0.00              | 265,320.00   | 265,320.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 28 Jun 18 | 100.3945          |                   |              | 0.00              | 60,236.72    | 60,236.72                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 28 Jun 18 | 100.4688          |                   |              | 0.00              | 80,375.00    | 80,375.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 28 Jun 18 | 100.6250          |                   |              | 0.00              | 80,500.00    | 80,500.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000    | 28 Jun 18 | 100.6719          |                   |              | 0.00              | 55,369.53    | 55,369.53                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 28 Jun 18 | 100.5625          |                   |              | 0.00              | 75,421.88    | 75,421.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 28 Jun 18 | 100.4922          |                   |              | 0.00              | 75,369.14    | 75,369.14                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 28 Jun 18 | 100.4688          |                   |              | 0.00              | 105,492.19   | 105,492.19                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000    | 28 Jun 18 | 100.5313          |                   |              | 0.00              | 85,451.56    | 85,451.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 490,000.000   | 28 Jun 18 | 100.5000          |                   |              | 0.00              | 492,450.00   | 492,450.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 29 Jun 18 | 100.7500          |                   |              | 0.00              | 90,675.00    | 90,675.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 390,000.000   | 29 Jun 18 | 100.4922          |                   |              | 0.00              | 391,919.53   | 391,919.53                        | 0.00          |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 285,000.000   | 29 Jun 18 | 100.4531          |                   |              | 0.00              | 286,291.41   | 286,291.41                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 405,000.000   | 29 Jun 18 | 100.5195          |                   |              | 0.00              | 407,104.10   | 407,104.10                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 563,000.000   | 29 Jun 18 | 100.5508          |                   |              | 0.00              | 566,100.90   | 566,100.90                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 210,000.000   | 29 Jun 18 | 100.2227          |                   |              | 0.00              | 210,467.58   | 210,467.58                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000   | 29 Jun 18 | 100.6563          |                   |              | 0.00              | 120,787.50   | 120,787.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 45,000.000    | 2 Jul 18  | 100.1523          |                   |              | 0.00              | 45,068.55    | 45,068.55                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 35,000.000    | 2 Jul 18  | 100.2344          |                   |              | 0.00              | 35,082.03    | 35,082.03                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,500,000.000 | 2 Jul 18  | 100.1875          |                   |              | 0.00              | 2,504,687.50 | 2,504,687.50                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 2 Jul 18  | 100.1211          |                   |              | 0.00              | 95,115.04    | 95,115.04                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 860,000.000   | 3 Jul 18  | 100.0781          |                   |              | 0.00              | 860,671.88   | 860,671.88                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,800,000.000 | 3 Jul 18  | 100.6041          |                   |              | 0.00              | 1,810,873.12 | 1,810,873.12                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,500,000.000 | 3 Jul 18  | 100.0658          |                   |              | 0.00              | 3,502,302.72 | 3,502,302.72                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000   | 3 Jul 18  | 100.6250          |                   |              | 0.00              | 161,000.00   | 161,000.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000    | 3 Jul 18  | 100.6445          |                   |              | 0.00              | 55,354.49    | 55,354.49                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 130,000.000   | 3 Jul 18  | 100.2969          |                   |              | 0.00              | 130,385.94   | 130,385.94                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000    | 3 Jul 18  | 100.1406          |                   |              | 0.00              | 65,091.41    | 65,091.41                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,300,000.000 | 5 Jul 18  | 100.2459          |                   |              | 0.00              | 3,308,115.95 | 3,308,115.95                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,300,000.000 | 6 Jul 18  | 101.3659          |                   |              | 0.00              | 3,345,076.25 | 3,345,076.25                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 9 Jul 18  | 100.7188          |                   |              | 0.00              | 105,754.69   | 105,754.69                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,000,000.000 | 9 Jul 18  | 100.7431          |                   |              | 0.00              | 7,052,013.71 | 7,052,013.71                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,010,000.000 | 9 Jul 18  | 100.6797          |                   |              | 0.00              | 1,016,864.84 | 1,016,864.84                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 110,000.000   | 9 Jul 18  | 100.7969          |                   |              | 0.00              | 110,876.56   | 110,876.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000    | 9 Jul 18  | 100.7344          |                   |              | 0.00              | 85,624.22    | 85,624.22                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 575,000.000   | 9 Jul 18  | 100.7500          |                   |              | 0.00              | 579,312.50   | 579,312.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 230,000.000   | 10 Jul 18 | 100.7031          |                   |              | 0.00              | 231,617.19   | 231,617.19                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 155,000.000   | 10 Jul 18 | 100.5938          |                   |              | 0.00              | 155,920.31   | 155,920.31                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,195,000.000 | 10 Jul 18 | 100.6797          |                   |              | 0.00              | 6,237,106.64 | 6,237,106.64                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,700,000.000 | 10 Jul 18 | 100.5278          |                   |              | 0.00              | 1,708,972.04 | 1,708,972.04                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 45,000.000    | 10 Jul 18 | 100.6250          |                   |              | 0.00              | 45,281.25    | 45,281.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,705,000.000 | 11 Jul 18 | 100.7969          |                   |              | 0.00              | 3,734,524.22 | 3,734,524.22                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,900,000.000 | 11 Jul 18 | 100.8843          |                   |              | 0.00              | 7,969,857.17 | 7,969,857.17                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000    | 11 Jul 18 | 100.8398          |                   |              | 0.00              | 70,587.89    | 70,587.89                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 11 Jul 18 | 100.9531          |                   |              | 0.00              | 60,571.88    | 60,571.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000   | 11 Jul 18 | 100.9844          |                   |              | 0.00              | 161,575.00   | 161,575.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000   | 11 Jul 18 | 101.0000          |                   |              | 0.00              | 116,150.00   | 116,150.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000   | 11 Jul 18 | 100.9063          |                   |              | 0.00              | 100,906.25   | 100,906.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,000,000.000 | 11 Jul 18 | 100.9022          |                   |              | 0.00              | 6,054,133.08 | 6,054,133.08                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 500,000.000   | 12 Jul 18 | 101.0273          |                   |              | 0.00              | 505,136.72   | 505,136.72                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 12 Jul 18 | 100.9258          |                   |              | 0.00              | 95,879.49    | 95,879.49                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 12 Jul 18 | 100.9609          |                   |              | 0.00              | 95,912.89    | 95,912.89                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 12 Jul 18 | 100.9609          |                   |              | 0.00              | 60,576.56    | 60,576.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 40,000.000    | 12 Jul 18 | 100.9180          |                   |              | 0.00              | 40,367.19    | 40,367.19                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 980,000.000   | 12 Jul 18 | 100.9453          |                   |              | 0.00              | 989,264.06   | 989,264.06                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 13 Jul 18 | 101.3438          |                   |              | 0.00              | 76,007.81    | 76,007.81                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,000,000.000 | 13 Jul 18 | 101.0834          |                   |              | 0.00              | 6,065,002.98 | 6,065,002.98                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 180,000.000   | 16 Jul 18 | 100.8281          |                   |              | 0.00              | 181,490.63   | 181,490.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000   | 16 Jul 18 | 100.8125          |                   |              | 0.00              | 100,812.50   | 100,812.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000    | 16 Jul 18 | 100.7969          |                   |              | 0.00              | 55,438.28    | 55,438.28                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 165,000.000   | 16 Jul 18 | 100.5938          |                   |              | 0.00              | 165,979.69   | 165,979.69                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 16 Jul 18 | 100.5625          |                   |              | 0.00              | 105,590.63   | 105,590.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 145,000.000   | 16 Jul 18 | 100.4219          |                   |              | 0.00              | 145,611.72   | 145,611.72                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 170,000.000   | 16 Jul 18 | 100.7813          |                   |              | 0.00              | 171,328.13   | 171,328.13                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000   | 16 Jul 18 | 100.4531          |                   |              | 0.00              | 140,634.38   | 140,634.38                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,015,000.000 | 16 Jul 18 | 100.8281          |                   |              | 0.00              | 1,023,405.47 | 1,023,405.47                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 190,000.000   | 17 Jul 18 | 100.7500          |                   |              | 0.00              | 191,425.00   | 191,425.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000    | 17 Jul 18 | 100.6328          |                   |              | 0.00              | 85,537.89    | 85,537.89                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 100,000.000   | 17 Jul 18 | 100.7266          |                   |              | 0.00              | 100,726.56   | 100,726.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 200,000.000   | 17 Jul 18 | 100.6406          |                   |              | 0.00              | 201,281.25   | 201,281.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 17 Jul 18 | 100.6875          |                   |              | 0.00              | 75,515.63    | 75,515.63                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 150,000.000   | 17 Jul 18 | 100.7656          |                   |              | 0.00              | 151,148.44   | 151,148.44                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 145,000.000   | 17 Jul 18 | 100.6250          |                   |              | 0.00              | 145,906.25   | 145,906.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 250,000.000   | 17 Jul 18 | 100.6406          |                   |              | 0.00              | 251,601.56   | 251,601.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 17 Jul 18 | 100.6094          |                   |              | 0.00              | 80,487.50    | 80,487.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 8,000,000.000 | 17 Jul 18 | 100.8357          |                   |              | 0.00              | 8,066,854.72 | 8,066,854.72                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,000,000.000 | 17 Jul 18 | 100.8397          |                   |              | 0.00              | 7,058,778.23 | 7,058,778.23                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000   | 17 Jul 18 | 100.5352          |                   |              | 0.00              | 160,856.25   | 160,856.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,170,000.000 | 18 Jul 18 | 100.4531          |                   |              | 0.00              | 1,175,301.56 | 1,175,301.56                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,840,000.000 | 18 Jul 18 | 100.4844          |                   |              | 0.00              | 1,848,912.50 | 1,848,912.50                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000    | 18 Jul 18 | 100.4844          |                   |              | 0.00              | 70,339.06    | 70,339.06                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 18 Jul 18 | 100.4688          |                   |              | 0.00              | 75,351.56    | 75,351.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000    | 18 Jul 18 | 100.1563          |                   |              | 0.00              | 50,078.13    | 50,078.13                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 85,000.000    | 18 Jul 18 | 100.5234          |                   |              | 0.00              | 85,444.92    | 85,444.92                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 195,000.000   | 18 Jul 18 | 100.5469          |                   |              | 0.00              | 196,066.41   | 196,066.41                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000   | 18 Jul 18 | 100.6250          |                   |              | 0.00              | 140,875.00   | 140,875.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 155,000.000   | 18 Jul 18 | 100.4688          |                   |              | 0.00              | 155,726.56   | 155,726.56                        | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,000,000.000  | 18 Jul 18 | 100.8393          |                   |              | 0.00              | 7,058,754.43  | 7,058,754.43                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 19 Jul 18 | 100.3594          |                   |              | 0.00              | 115,413.28    | 115,413.28                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000     | 19 Jul 18 | 100.6875          |                   |              | 0.00              | 50,343.75     | 50,343.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000     | 19 Jul 18 | 100.8086          |                   |              | 0.00              | 60,485.16     | 60,485.16                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 245,000.000    | 19 Jul 18 | 100.4141          |                   |              | 0.00              | 246,014.45    | 246,014.45                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 10,300,000.000 | 19 Jul 18 | 100.3711          |                   |              | 0.00              | 10,338,222.17 | 10,338,222.17                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 7,000,000.000  | 19 Jul 18 | 100.1210          |                   |              | 0.00              | 7,008,469.58  | 7,008,469.58                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 20 Jul 18 | 99.4375           |                   |              | 0.00              | 64,634.38     | 64,634.38                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 150,000.000    | 20 Jul 18 | 99.6250           |                   |              | 0.00              | 149,437.50    | 149,437.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 17,900,000.000 | 20 Jul 18 | 100.4887          |                   |              | 0.00              | 17,987,478.91 | 17,987,478.91                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,520,000.000  | 20 Jul 18 | 99.4102           |                   |              | 0.00              | 1,511,034.38  | 1,511,034.38                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,000,000.000  | 20 Jul 18 | 100.6136          |                   |              | 0.00              | 6,036,813.36  | 6,036,813.36                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 23 Jul 18 | 98.2188           |                   |              | 0.00              | 112,951.56    | 112,951.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 18,000,000.000 | 23 Jul 18 | 99.4650           |                   |              | 0.00              | 17,903,704.68 | 17,903,704.68                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,740,000.000  | 23 Jul 18 | 98.1992           |                   |              | 0.00              | 1,708,666.41  | 1,708,666.41                      | 0.00          |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 135,000.000    | 23 Jul 18 | 98.5000           |                   |              | 0.00              | 132,975.00    | 132,975.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000     | 23 Jul 18 | 98.1641           |                   |              | 0.00              | 73,623.05     | 73,623.05                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 5,000,000.000  | 23 Jul 18 | 99.4337           |                   |              | 0.00              | 4,971,687.30  | 4,971,687.30                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 24 Jul 18 | 98.2188           |                   |              | 0.00              | 112,951.56    | 112,951.56                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 200,000.000    | 24 Jul 18 | 98.1055           |                   |              | 0.00              | 196,210.94    | 196,210.94                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 19,200,000.000 | 24 Jul 18 | 98.1523           |                   |              | 0.00              | 18,845,247.17 | 18,845,247.17                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,450,000.000  | 24 Jul 18 | 98.2813           |                   |              | 0.00              | 1,425,078.13  | 1,425,078.13                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 5,000,000.000  | 24 Jul 18 | 98.0274           |                   |              | 0.00              | 4,901,371.65  | 4,901,371.65                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 35,000.000     | 25 Jul 18 | 98.0000           |                   |              | 0.00              | 34,300.00     | 34,300.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 25 Jul 18 | 98.0156           |                   |              | 0.00              | 68,610.94     | 68,610.94                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 25 Jul 18 | 98.1875           |                   |              | 0.00              | 54,003.13     | 54,003.13                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 55,000.000     | 25 Jul 18 | 98.0313           |                   |              | 0.00              | 53,917.19     | 53,917.19                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 235,000.000    | 25 Jul 18 | 98.8281           |                   |              | 0.00              | 232,246.09    | 232,246.09                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000    | 25 Jul 18 | 98.6875           |                   |              | 0.00              | 157,900.00    | 157,900.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 865,000.000    | 25 Jul 18 | 98.6953           |                   |              | 0.00              | 853,714.45    | 853,714.45                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 21,000,000.000 | 25 Jul 18 | 98.6845           |                   |              | 0.00              | 20,723,743.11 | 20,723,743.11                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000    | 26 Jul 18 | 98.5508           |                   |              | 0.00              | 157,681.25    | 157,681.25                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 160,000.000    | 26 Jul 18 | 98.1836           |                   |              | 0.00              | 157,093.75    | 157,093.75                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,025,000.000  | 26 Jul 18 | 98.2266           |                   |              | 0.00              | 3,953,619.14  | 3,953,619.14                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 15,264,000.000 | 26 Jul 18 | 98.2155           |                   |              | 0.00              | 14,991,617.43 | 14,991,617.43                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 115,000.000    | 26 Jul 18 | 98.2656           |                   |              | 0.00              | 113,005.47    | 113,005.47                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 35,000.000     | 26 Jul 18 | 98.4219           |                   |              | 0.00              | 34,447.66     | 34,447.66                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000     | 26 Jul 18 | 98.3125           |                   |              | 0.00              | 63,903.13     | 63,903.13                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000     | 26 Jul 18 | 98.2227           |                   |              | 0.00              | 88,400.39     | 88,400.39                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 10,564,000.000 | 27 Jul 18 | 98.0846           |                   |              | 0.00              | 10,361,660.52 | 10,361,660.52                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 140,000.000    | 27 Jul 18 | 98.2461           |                   |              | 0.00              | 137,544.53    | 137,544.53                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 70,000.000     | 27 Jul 18 | 98.2813           |                   |              | 0.00              | 68,796.88     | 68,796.88                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 10,564,000.000 | 30 Jul 18 | 97.9030           |                   |              | 0.00              | 10,342,468.06 | 10,342,468.06                     | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,295,000.000  | 30 Jul 18 | 97.9453           |                   |              | 0.00              | 2,247,844.92  | 2,247,844.92                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000     | 30 Jul 18 | 98.1250           |                   |              | 0.00              | 73,593.75     | 73,593.75                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 165,000.000   | 30 Jul 18 | 97.9688           |                   |              | 0.00              | 161,648.44   | 161,648.44                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 205,000.000   | 30 Jul 18 | 97.8750           |                   |              | 0.00              | 200,643.75   | 200,643.75                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 9,264,000.000 | 31 Jul 18 | 98.4343           |                   |              | 0.00              | 9,118,954.85 | 9,118,954.85                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 220,000.000   | 31 Jul 18 | 98.3750           |                   |              | 0.00              | 216,425.00   | 216,425.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 125,000.000   | 31 Jul 18 | 98.4531           |                   |              | 0.00              | 123,066.41   | 123,066.41                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 780,000.000   | 31 Jul 18 | 98.4063           |                   |              | 0.00              | 767,568.75   | 767,568.75                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 780,000.000   | 31 Jul 18 | 98.3398           |                   |              | 0.00              | 767,050.78   | 767,050.78                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 190,000.000   | 1 Aug 18  | 97.8125           |                   |              | 0.00              | 185,843.75   | 185,843.75                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000   | 1 Aug 18  | 97.4375           |                   |              | 0.00              | 116,925.00   | 116,925.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 1 Aug 18  | 97.4375           |                   |              | 0.00              | 87,693.75    | 87,693.75                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,375,000.000 | 1 Aug 18  | 97.6719           |                   |              | 0.00              | 1,342,988.28 | 1,342,988.28                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 9,000,000.000 | 1 Aug 18  | 97.8092           |                   |              | 0.00              | 8,802,825.57 | 8,802,825.57                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 50,000.000    | 1 Aug 18  | 97.5625           |                   |              | 0.00              | 48,781.25    | 48,781.25                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 40,000.000    | 1 Aug 18  | 97.8164           |                   |              | 0.00              | 39,126.56    | 39,126.56                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 150,000.000   | 1 Aug 18  | 97.7188           |                   |              | 0.00              | 146,578.13   | 146,578.13                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701



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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 175,000.000   | 1 Aug 18 | 97.4688           |                   |              | 0.00              | 170,570.31   | 170,570.31                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 35,000.000    | 2 Aug 18 | 97.6563           |                   |              | 0.00              | 34,179.69    | 34,179.69                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 6,640,000.000 | 2 Aug 18 | 97.9968           |                   |              | 0.00              | 6,506,987.06 | 6,506,987.06                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,240,000.000 | 3 Aug 18 | 97.7086           |                   |              | 0.00              | 4,142,844.26 | 4,142,844.26                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,240,000.000 | 6 Aug 18 | 98.0906           |                   |              | 0.00              | 4,159,041.65 | 4,159,041.65                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 120,000.000   | 6 Aug 18 | 98.4688           |                   |              | 0.00              | 118,162.50   | 118,162.50                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 6 Aug 18 | 98.2422           |                   |              | 0.00              | 103,154.30   | 103,154.30                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 90,000.000    | 6 Aug 18 | 98.5039           |                   |              | 0.00              | 88,653.52    | 88,653.52                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 80,000.000    | 6 Aug 18 | 98.2969           |                   |              | 0.00              | 78,637.50    | 78,637.50                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 4,150,000.000 | 7 Aug 18 | 98.1220           |                   |              | 0.00              | 4,072,061.63 | 4,072,061.63                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,946,000.000 | 7 Aug 18 | 98.0469           |                   |              | 0.00              | 1,907,992.19 | 1,907,992.19                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 390,000.000   | 7 Aug 18 | 97.6211           |                   |              | 0.00              | 380,722.27   | 380,722.27                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 185,000.000   | 7 Aug 18 | 98.0000           |                   |              | 0.00              | 181,300.00   | 181,300.00                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,940,000.000 | 8 Aug 18 | 97.6219           |                   |              | 0.00              | 3,846,304.48 | 3,846,304.48                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,363,000.000 | 8 Aug 18 | 97.7031           |                   |              | 0.00              | 2,308,724.85 | 2,308,724.85                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,870,000.000 | 8 Aug 18  | 97.7539           |                   |              | 0.00              | 1,827,998.05 | 1,827,998.05                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,502,000.000 | 8 Aug 18  | 97.7188           |                   |              | 0.00              | 2,444,923.12 | 2,444,923.12                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 60,000.000    | 8 Aug 18  | 97.6250           |                   |              | 0.00              | 58,575.00    | 58,575.00                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 65,000.000    | 8 Aug 18  | 97.6406           |                   |              | 0.00              | 63,466.41    | 63,466.41                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 210,000.000   | 8 Aug 18  | 97.6953           |                   |              | 0.00              | 205,160.16   | 205,160.16                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 75,000.000    | 8 Aug 18  | 97.6563           |                   |              | 0.00              | 73,242.19    | 73,242.19                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,530,000.000 | 9 Aug 18  | 97.8095           |                   |              | 0.00              | 3,452,675.60 | 3,452,675.60                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 225,000.000   | 9 Aug 18  | 98.5508           |                   |              | 0.00              | 221,739.26   | 221,739.26                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,530,000.000 | 10 Aug 18 | 99.0850           |                   |              | 0.00              | 3,497,699.65 | 3,497,699.65                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 105,000.000   | 10 Aug 18 | 99.4219           |                   |              | 0.00              | 104,392.97   | 104,392.97                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 10 Aug 18 | 99.3516           |                   |              | 0.00              | 94,383.98    | 94,383.98                         | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,530,000.000 | 13 Aug 18 | 99.5283           |                   |              | 0.00              | 3,513,349.77 | 3,513,349.77                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,530,000.000 | 14 Aug 18 | 98.8723           |                   |              | 0.00              | 3,490,191.80 | 3,490,191.80                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 565,000.000   | 14 Aug 18 | 98.6719           |                   |              | 0.00              | 557,496.09   | 557,496.09                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 95,000.000    | 14 Aug 18 | 98.8477           |                   |              | 0.00              | 93,905.27    | 93,905.27                         | 0.00          |

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID              | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                    | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |               |           |                   |                   |              |                   |                         |                                   |               |
| <b>United States - USD</b>                   |               |           |                   |                   |              |                   |                         |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 3,530,000.000 | 15 Aug 18 | 99.1851           |                   |              | 0.00              | 3,501,234.24            | 3,501,234.24                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 2,309,000.000 | 24 Oct 18 | 93.6172           |                   |              | 0.00              | 2,161,620.86            | 2,161,620.86                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 600,000.000   | 25 Oct 18 | 93.3984           |                   |              | 0.00              | 560,390.63              | 560,390.63                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 550,000.000   | 26 Oct 18 | 93.8281           |                   |              | 0.00              | 516,054.69              | 516,054.69                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 700,000.000   | 26 Oct 18 | 94.0430           |                   |              | 0.00              | 658,300.78              | 658,300.78                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 688,100.000   | 26 Oct 18 | 94.0156           |                   |              | 0.00              | 646,921.52              | 646,921.52                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 550,000.000   | 30 Oct 18 | 93.3008           |                   |              | 0.00              | 513,154.30              | 513,154.30                        | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 1,155,000.000 | 31 Oct 18 | 92.9570           |                   |              | 0.00              | 1,073,653.71            | 1,073,653.71                      | 0.00          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | 555,000.000   | 5 Nov 18  | 92.1133           |                   |              | 0.00              | 511,228.71              | 511,228.71                        | 0.00          |
| <b>Total number of acquisitions = 426</b>    |               |           |                   |                   |              |                   | <b>1,058,511,122.57</b> | <b>1,058,511,122.57</b>           | <b>0.00</b>   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -395,000.000  | 23 Feb 18 |                   | 96.8945           |              | 0.00              | 383,019.99              | 382,733.40                        | -286.59       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -760,000.000  | 28 Feb 18 |                   | 97.5000           |              | 0.00              | 737,117.28              | 741,000.00                        | 3,882.72      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -460,000.000  | 1 Mar 18  |                   | 98.1406           |              | 0.00              | 446,149.93              | 451,446.88                        | 5,296.95      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -160,000.000  | 1 Mar 18  |                   | 98.1016           |              | 0.00              | 155,182.59              | 156,962.50                        | 1,779.91      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -225,000.000  | 2 Mar 18  |                   | 97.6836           |              | 0.00              | 218,740.06              | 219,788.09                        | 1,048.03      |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,865,000.000 | 6 Mar 18  |                   | 97.2734           |              | 0.00              | 2,789,732.31 | 2,786,883.98                      | -2,848.33     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,015,000.000 | 7 Mar 18  |                   | 97.2031           |              | 0.00              | 2,934,024.27 | 2,930,674.22                      | -3,350.05     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,000,000.000 | 9 Mar 18  |                   | 97.1289           |              | 0.00              | 1,945,825.89 | 1,942,578.13                      | -3,247.76     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -640,000.000   | 12 Mar 18 |                   | 97.5195           |              | 0.00              | 622,811.12   | 624,125.00                        | 1,313.88      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,000,000.000 | 13 Mar 18 |                   | 97.4570           |              | 0.00              | 1,945,825.89 | 1,949,140.63                      | 3,314.74      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -445,000.000   | 14 Mar 18 |                   | 98.8984           |              | 0.00              | 439,819.92   | 440,098.05                        | 278.13        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 15 Mar 18 |                   | 98.8594           |              | 0.00              | 93,894.14    | 93,916.41                         | 22.27         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,000,000.000 | 1 May 18  |                   | 97.2266           |              | 0.00              | 4,965,368.94 | 4,861,328.13                      | -104,040.81   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -170,000.000   | 14 May 18 |                   | 97.6563           |              | 0.00              | 166,198.22   | 166,015.63                        | -182.59       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -170,000.000   | 14 May 18 |                   | 97.5625           |              | 0.00              | 166,096.47   | 165,856.25                        | -240.22       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -200,000.000   | 14 May 18 |                   | 97.8125           |              | 0.00              | 195,407.62   | 195,625.00                        | 217.38        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -40,000.000    | 14 May 18 |                   | 97.5313           |              | 0.00              | 38,984.37    | 39,012.50                         | 28.13         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -515,000.000   | 14 May 18 |                   | 97.4844           |              | 0.00              | 501,923.83   | 502,044.53                        | 120.70        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -910,000.000   | 14 May 18 |                   | 97.3906           |              | 0.00              | 886,894.53   | 886,254.69                        | -639.84       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -120,000.000   | 14 May 18 |                   | 97.5469           |              | 0.00              | 117,316.39   | 117,056.25                        | -260.14       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -145,000.000    | 14 May 18 |                   | 97.3867           |              | 0.00              | 141,757.30    | 141,210.74                        | -546.56       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -215,000.000    | 14 May 18 |                   | 97.3867           |              | 0.00              | 210,191.86    | 209,381.45                        | -810.41       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000     | 14 May 18 |                   | 97.4063           |              | 0.00              | 83,099.11     | 82,795.31                         | -303.80       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,800,000.000  | 15 May 18 |                   | 97.0938           |              | 0.00              | 8,580,258.25  | 8,544,250.00                      | -36,008.25    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000     | 15 May 18 |                   | 96.4531           |              | 0.00              | 81,473.83     | 81,985.16                         | 511.33        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -165,000.000    | 15 May 18 |                   | 96.2969           |              | 0.00              | 158,155.07    | 158,889.84                        | 734.77        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000     | 15 May 18 |                   | 96.3125           |              | 0.00              | 81,473.83     | 81,865.63                         | 391.80        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000     | 15 May 18 |                   | 96.2813           |              | 0.00              | 83,044.33     | 81,839.06                         | -1,205.27     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -250,000.000    | 15 May 18 |                   | 96.1563           |              | 0.00              | 244,248.02    | 240,390.63                        | -3,857.39     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000     | 15 May 18 |                   | 95.9531           |              | 0.00              | 87,929.29     | 86,357.81                         | -1,571.48     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -390,000.000    | 16 May 18 |                   | 96.4375           |              | 0.00              | 374,064.84    | 376,106.25                        | 2,041.41      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -16,400,000.000 | 16 May 18 |                   | 96.2500           |              | 0.00              | 15,892,492.34 | 15,785,000.00                     | -107,492.34   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -150,000.000    | 16 May 18 |                   | 96.0156           |              | 0.00              | 145,358.16    | 144,023.44                        | -1,334.72     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000     | 16 May 18 |                   | 95.8906           |              | 0.00              | 58,367.69     | 57,534.38                         | -833.31       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000     | 16 May 18 |                   | 96.0469           |              | 0.00              | 92,415.51     | 91,244.53                         | -1,170.98     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -17,946,000.000 | 17 May 18 |                   | 95.6250           |              | 0.00              | 17,273,409.86 | 17,160,862.50                     | -112,547.36   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -170,000.000    | 17 May 18 |                   | 95.2656           |              | 0.00              | 164,986.75    | 161,951.56                        | -3,035.19     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000     | 17 May 18 |                   | 95.3438           |              | 0.00              | 87,345.93     | 85,809.38                         | -1,536.55     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -120,000.000    | 17 May 18 |                   | 95.3281           |              | 0.00              | 116,461.24    | 114,393.75                        | -2,067.49     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 17 May 18 |                   | 95.3906           |              | 0.00              | 77,640.82     | 76,312.50                         | -1,328.32     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -185,000.000    | 17 May 18 |                   | 95.6875           |              | 0.00              | 179,544.40    | 177,021.88                        | -2,522.52     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 17 May 18 |                   | 95.3125           |              | 0.00              | 77,640.82     | 76,250.00                         | -1,390.82     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -160,000.000    | 17 May 18 |                   | 95.3281           |              | 0.00              | 155,281.65    | 152,525.00                        | -2,756.65     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000    | 17 May 18 |                   | 95.3125           |              | 0.00              | 97,051.03     | 95,312.50                         | -1,738.53     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,000,000.000  | 17 May 18 |                   | 95.5000           |              | 0.00              | 3,972,295.15  | 3,820,000.00                      | -152,295.15   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -145,000.000    | 18 May 18 |                   | 96.0000           |              | 0.00              | 140,285.49    | 139,200.00                        | -1,085.49     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -220,000.000    | 22 May 18 |                   | 96.0313           |              | 0.00              | 210,985.16    | 211,268.75                        | 283.59        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 22 May 18 |                   | 96.1094           |              | 0.00              | 125,312.88    | 124,942.19                        | -370.69       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000    | 22 May 18 |                   | 95.9063           |              | 0.00              | 134,952.33    | 134,268.75                        | -683.58       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,885,000.000  | 23 May 18 |                   | 97.0625           |              | 0.00              | 1,827,752.54  | 1,829,628.13                      | 1,875.59      |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000   | 23 May 18 |                   | 97.0625           |              | 0.00              | 126,105.08   | 126,181.25                        | 76.17         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -125,000.000   | 23 May 18 |                   | 96.8281           |              | 0.00              | 120,613.02   | 121,035.16                        | 422.14        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -619,000.000   | 23 May 18 |                   | 97.0625           |              | 0.00              | 595,385.75   | 600,816.88                        | 5,431.13      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 23 May 18 |                   | 96.7500           |              | 0.00              | 77,192.33    | 77,400.00                         | 207.67        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -150,000.000   | 23 May 18 |                   | 97.0586           |              | 0.00              | 144,735.63   | 145,587.89                        | 852.26        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -960,000.000   | 23 May 18 |                   | 97.0586           |              | 0.00              | 926,308.01   | 931,762.50                        | 5,454.49      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,400,000.000 | 24 May 18 |                   | 97.0625           |              | 0.00              | 9,062,977.42 | 9,123,875.00                      | 60,897.58     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -185,000.000   | 24 May 18 |                   | 97.6406           |              | 0.00              | 178,872.63   | 180,635.16                        | 1,762.53      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -35,000.000    | 25 May 18 |                   | 98.4063           |              | 0.00              | 33,959.34    | 34,442.19                         | 482.85        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 25 May 18 |                   | 98.2031           |              | 0.00              | 43,662.00    | 44,191.41                         | 529.41        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 29 May 18 |                   | 100.6836          |              | 0.00              | 87,584.54    | 90,615.23                         | 3,030.69      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -150,000.000   | 29 May 18 |                   | 100.0938          |              | 0.00              | 145,974.23   | 150,140.63                        | 4,166.40      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -200,000.000   | 29 May 18 |                   | 99.2031           |              | 0.00              | 194,632.30   | 198,406.25                        | 3,773.95      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 30 May 18 |                   | 99.4688           |              | 0.00              | 78,981.59    | 79,575.00                         | 593.41        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 30 May 18 |                   | 99.6406           |              | 0.00              | 69,108.89    | 69,748.44                         | 639.55        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 30 May 18 |                   | 99.5781           |              | 0.00              | 88,854.29    | 89,620.31                         | 766.02        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 30 May 18 |                   | 99.4375           |              | 0.00              | 153,026.84   | 154,128.13                        | 1,101.29      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 31 May 18 |                   | 99.5156           |              | 0.00              | 139,947.34   | 139,321.88                        | -625.46       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,500,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 3,514,421.37 | 3,501,093.75                      | -13,327.62    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,900,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 2,911,949.13 | 2,900,906.25                      | -11,042.88    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,810,000.000 | 31 May 18 |                   | 100.1719          |              | 0.00              | 4,829,819.08 | 4,818,267.19                      | -11,551.89    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,200,000.000 | 31 May 18 |                   | 100.1719          |              | 0.00              | 4,217,305.64 | 4,207,218.75                      | -10,086.89    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,400,000.000 | 31 May 18 |                   | 99.8594           |              | 0.00              | 2,409,888.94 | 2,396,625.00                      | -13,263.94    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,660,000.000 | 31 May 18 |                   | 99.9531           |              | 0.00              | 1,666,839.85 | 1,659,221.88                      | -7,617.97     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,200,000.000 | 31 May 18 |                   | 99.8125           |              | 0.00              | 3,213,185.25 | 3,194,000.00                      | -19,185.25    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,385,000.000 | 31 May 18 |                   | 99.8594           |              | 0.00              | 1,390,706.74 | 1,383,052.34                      | -7,654.40     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,800,000.000 | 31 May 18 |                   | 100.0781          |              | 0.00              | 2,811,537.09 | 2,802,187.50                      | -9,349.59     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,200,000.000 | 31 May 18 |                   | 100.3438          |              | 0.00              | 6,225,546.42 | 6,221,312.50                      | -4,233.92     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,200,000.000 | 31 May 18 |                   | 100.1406          |              | 0.00              | 4,217,305.64 | 4,205,906.25                      | -11,399.39    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,800,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 3,815,657.48 | 3,807,125.00                      | -8,532.48     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,520,000.000 | 31 May 18 |                   | 100.0625          |              | 0.00              | 3,534,503.77 | 3,522,200.00                      | -12,303.77    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,340,000.000 | 31 May 18 |                   | 100.0664          |              | 0.00              | 1,345,521.32 | 1,340,889.84                      | -4,631.48     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,820,000.000 | 31 May 18 |                   | 100.0469          |              | 0.00              | 1,827,499.11 | 1,820,853.13                      | -6,645.98     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,355,000.000 | 31 May 18 |                   | 100.0156          |              | 0.00              | 1,360,583.13 | 1,355,211.72                      | -5,371.41     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,600,000.000 | 31 May 18 |                   | 100.0469          |              | 0.00              | 4,618,953.79 | 4,602,156.25                      | -16,797.54    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,700,000.000 | 31 May 18 |                   | 100.1563          |              | 0.00              | 2,711,125.05 | 2,704,218.75                      | -6,906.30     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,485,000.000 | 31 May 18 |                   | 100.0000          |              | 0.00              | 2,495,239.17 | 2,485,000.00                      | -10,239.17    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,200,000.000 | 31 May 18 |                   | 100.1406          |              | 0.00              | 4,217,305.64 | 4,205,906.25                      | -11,399.39    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,800,000.000 | 31 May 18 |                   | 100.1094          |              | 0.00              | 3,815,657.48 | 3,804,156.25                      | -11,501.23    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,130,000.000 | 31 May 18 |                   | 100.2188          |              | 0.00              | 3,142,896.82 | 3,136,846.88                      | -6,049.94     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,400,000.000 | 31 May 18 |                   | 100.0000          |              | 0.00              | 2,409,888.94 | 2,400,000.00                      | -9,888.94     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,280,000.000 | 31 May 18 |                   | 100.0938          |              | 0.00              | 2,289,394.49 | 2,282,137.50                      | -7,256.99     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,900,000.000 | 31 May 18 |                   | 100.0469          |              | 0.00              | 1,907,828.74 | 1,900,890.63                      | -6,938.11     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,840,000.000 | 31 May 18 |                   | 99.5625           |              | 0.00              | 1,847,581.52 | 1,831,950.00                      | -15,631.52    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,200,000.000 | 31 May 18 |                   | 99.7031           |              | 0.00              | 3,213,185.25 | 3,190,500.00                      | -22,685.25    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,000,000.000  | 31 May 18 |                   | 100.2188          |              | 0.00              | 1,004,120.39  | 1,002,187.50                      | -1,932.89     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,000,000.000  | 31 May 18 |                   | 100.1406          |              | 0.00              | 9,037,083.51  | 9,012,656.25                      | -24,427.26    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,265,000.000  | 31 May 18 |                   | 99.9063           |              | 0.00              | 9,303,175.41  | 9,256,314.06                      | -46,861.35    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,850,000.000  | 31 May 18 |                   | 100.0469          |              | 0.00              | 3,865,863.50  | 3,851,804.69                      | -14,058.81    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,995,000.000  | 31 May 18 |                   | 100.0313          |              | 0.00              | 10,036,183.30 | 9,998,123.44                      | -38,059.86    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,195,000.000  | 31 May 18 |                   | 100.0313          |              | 0.00              | 4,212,285.04  | 4,196,310.94                      | -15,974.10    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -145,000.000    | 31 May 18 |                   | 100.0469          |              | 0.00              | 145,597.46    | 145,067.97                        | -529.49       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -660,000.000    | 31 May 18 |                   | 100.1875          |              | 0.00              | 662,719.46    | 661,237.50                        | -1,481.96     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -12,845,000.000 | 31 May 18 |                   | 100.2031          |              | 0.00              | 12,897,926.41 | 12,871,091.41                     | -26,835.00    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,495,000.000  | 31 May 18 |                   | 100.0313          |              | 0.00              | 1,501,159.98  | 1,495,467.19                      | -5,692.79     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,600,000.000  | 31 May 18 |                   | 100.0313          |              | 0.00              | 4,618,953.79  | 4,601,437.50                      | -17,516.29    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,175,000.000  | 31 May 18 |                   | 100.0781          |              | 0.00              | 5,196,323.02  | 5,179,042.97                      | -17,280.05    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,955,000.000  | 31 May 18 |                   | 100.0625          |              | 0.00              | 2,967,175.75  | 2,956,846.88                      | -10,328.87    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -265,000.000    | 31 May 18 |                   | 100.0469          |              | 0.00              | 266,091.90    | 265,124.22                        | -967.68       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -670,000.000    | 31 May 18 |                   | 100.2188          |              | 0.00              | 672,760.66    | 671,465.63                        | -1,295.03     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,500,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 1,506,180.58 | 1,502,812.50                      | -3,368.08     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,900,000.000 | 31 May 18 |                   | 99.9375           |              | 0.00              | 3,916,069.52 | 3,897,562.50                      | -18,507.02    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,045,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 5,065,787.37 | 5,046,576.56                      | -19,210.81    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,720,000.000 | 31 May 18 |                   | 99.5156           |              | 0.00              | 5,743,568.63 | 5,692,293.75                      | -51,274.88    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,700,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 1,707,004.66 | 1,703,187.50                      | -3,817.16     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,035,000.000 | 31 May 18 |                   | 99.6406           |              | 0.00              | 5,055,746.16 | 5,016,905.47                      | -38,840.69    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,000,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 3,012,361.17 | 3,000,937.50                      | -11,423.67    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,600,000.000 | 31 May 18 |                   | 100.0625          |              | 0.00              | 5,623,074.18 | 5,603,500.00                      | -19,574.18    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,650,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 1,656,798.64 | 1,653,093.75                      | -3,704.89     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,470,000.000 | 31 May 18 |                   | 100.2188          |              | 0.00              | 2,480,177.36 | 2,475,403.13                      | -4,774.23     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,900,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 2,911,949.13 | 2,900,906.25                      | -11,042.88    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,565,000.000 | 31 May 18 |                   | 100.0313          |              | 0.00              | 1,571,448.41 | 1,565,489.06                      | -5,959.35     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,655,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 8,690,661.98 | 8,671,228.13                      | -19,433.85    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,345,000.000 | 31 May 18 |                   | 100.0938          |              | 0.00              | 3,358,782.70 | 3,348,135.94                      | -10,646.76    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,365,000.000 | 31 May 18 |                   | 100.0625          |              | 0.00              | 3,378,865.11 | 3,367,103.13                      | -11,761.98    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,015,000.000 | 31 May 18 |                   | 100.1563          |              | 0.00              | 2,023,302.59 | 2,018,148.44                      | -5,154.15     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,735,000.000 | 31 May 18 |                   | 99.9531           |              | 0.00              | 6,762,750.83 | 6,731,842.97                      | -30,907.86    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,030,000.000 | 31 May 18 |                   | 99.4844           |              | 0.00              | 3,042,484.78 | 3,014,376.56                      | -28,108.22    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,925,000.000 | 31 May 18 |                   | 99.4219           |              | 0.00              | 3,941,172.53 | 3,902,308.59                      | -38,863.94    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,915,000.000 | 31 May 18 |                   | 100.0469          |              | 0.00              | 2,927,010.94 | 2,916,366.41                      | -10,644.53    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -250,000.000   | 31 May 18 |                   | 99.9219           |              | 0.00              | 251,030.10   | 249,804.69                        | -1,225.41     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,560,000.000 | 31 May 18 |                   | 100.2031          |              | 0.00              | 1,566,427.81 | 1,563,168.75                      | -3,259.06     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,005,000.000 | 31 May 18 |                   | 100.0625          |              | 0.00              | 4,021,502.16 | 4,007,503.13                      | -13,999.03    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,650,000.000 | 31 May 18 |                   | 100.1875          |              | 0.00              | 1,656,798.64 | 1,653,093.75                      | -3,704.89     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,860,000.000 | 31 May 18 |                   | 100.3281          |              | 0.00              | 3,875,904.71 | 3,872,665.63                      | -3,239.08     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,575,000.000 | 31 May 18 |                   | 100.0625          |              | 0.00              | 1,581,489.61 | 1,575,984.38                      | -5,505.23     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -410,000.000   | 31 May 18 |                   | 99.7031           |              | 0.00              | 411,689.36   | 408,782.81                        | -2,906.55     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,255,000.000 | 31 May 18 |                   | 99.7500           |              | 0.00              | 3,268,411.87 | 3,246,862.50                      | -21,549.37    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,820,000.000 | 31 May 18 |                   | 100.1250          |              | 0.00              | 3,835,739.89 | 3,824,775.00                      | -10,964.89    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -740,000.000   | 31 May 18 |                   | 100.1875          |              | 0.00              | 743,049.09   | 741,387.50                        | -1,661.59     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,250,000.000 | 31 May 18 |                   | 100.0938          |              | 0.00              | 4,267,511.66 | 4,253,984.38                      | -13,527.28    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,145,000.000 | 31 May 18 |                   | 100.1250          |              | 0.00              | 2,153,838.24 | 2,147,681.25                      | -6,156.99     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,200,000.000 | 31 May 18 |                   | 100.1250          |              | 0.00              | 3,213,185.25 | 3,204,000.00                      | -9,185.25     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,310,000.000 | 31 May 18 |                   | 99.7188           |              | 0.00              | 6,335,999.66 | 6,292,253.13                      | -43,746.53    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,305,000.000 | 31 May 18 |                   | 99.6094           |              | 0.00              | 2,314,497.50 | 2,295,996.09                      | -18,501.41    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,960,000.000 | 31 May 18 |                   | 99.7031           |              | 0.00              | 2,972,196.35 | 2,951,212.50                      | -20,983.85    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,205,000.000 | 31 May 18 |                   | 99.9688           |              | 0.00              | 8,238,807.80 | 8,202,435.94                      | -36,371.86    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,900,000.000 | 31 May 18 |                   | 100.0781          |              | 0.00              | 1,907,828.74 | 1,901,484.38                      | -6,344.36     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,080,000.000 | 31 May 18 |                   | 99.7344           |              | 0.00              | 5,100,931.58 | 5,066,506.25                      | -34,425.33    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,500,000.000 | 31 May 18 |                   | 99.6719           |              | 0.00              | 1,506,180.58 | 1,495,078.13                      | -11,102.45    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,000,000.000 | 31 May 18 |                   | 100.0781          |              | 0.00              | 3,012,361.17 | 3,002,343.75                      | -10,017.42    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,100,000.000 | 31 May 18 |                   | 100.2188          |              | 0.00              | 2,108,652.82 | 2,104,593.75                      | -4,059.07     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 31 May 18 |                   | 99.5156           |              | 0.00              | 59,977.43    | 59,709.38                         | -268.05       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000    | 31 May 18 |                   | 100.0313          |              | 0.00              | 74,971.79    | 75,023.44                         | 51.65         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 31 May 18 |                   | 100.1875          |              | 0.00              | 79,969.91    | 80,150.00                         | 180.09        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -165,000.000   | 31 May 18 |                   | 100.2344          |              | 0.00              | 164,937.94   | 165,386.72                        | 448.78        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,430,000.000 | 1 Jun 18  |                   | 98.7969           |              | 0.00              | 3,444,132.94 | 3,388,732.81                      | -55,400.13    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,615,000.000 | 1 Jun 18  |                   | 99.3906           |              | 0.00              | 1,621,654.43 | 1,605,158.59                      | -16,495.84    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,000,000.000 | 1 Jun 18  |                   | 99.1563           |              | 0.00              | 5,020,601.95 | 4,957,812.50                      | -62,789.45    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,510,000.000 | 1 Jun 18  |                   | 99.0781           |              | 0.00              | 1,516,221.79 | 1,496,079.69                      | -20,142.10    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -210,000.000   | 1 Jun 18  |                   | 99.1875           |              | 0.00              | 209,653.50   | 208,293.75                        | -1,359.75     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,115,000.000 | 1 Jun 18  |                   | 99.0938           |              | 0.00              | 5,136,075.80 | 5,068,645.31                      | -67,430.49    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,255,000.000 | 1 Jun 18  |                   | 99.0156           |              | 0.00              | 3,268,411.87 | 3,222,958.59                      | -45,453.28    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,675,000.000 | 1 Jun 18  |                   | 99.3594           |              | 0.00              | 1,681,901.65 | 1,664,269.53                      | -17,632.12    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,050,000.000 | 1 Jun 18  |                   | 99.2344           |              | 0.00              | 6,074,928.36 | 6,003,679.69                      | -71,248.67    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,400,000.000 | 1 Jun 18  |                   | 99.0781           |              | 0.00              | 3,414,009.33 | 3,368,656.25                      | -45,353.08    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,750,000.000 | 1 Jun 18  |                   | 98.7188           |              | 0.00              | 2,761,331.07 | 2,714,765.63                      | -46,565.44    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,425,000.000 | 1 Jun 18  |                   | 99.2344           |              | 0.00              | 1,430,871.56 | 1,414,089.84                      | -16,781.72    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,170,000.000 | 1 Jun 18  |                   | 99.1563           |              | 0.00              | 2,178,941.25 | 2,151,690.63                      | -27,250.62    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,805,000.000 | 1 Jun 18  |                   | 99.1094           |              | 0.00              | 8,841,280.03 | 8,726,580.47                      | -114,699.56   |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,400,000.000 | 1 Jun 18 |                   | 99.3281           |              | 0.00              | 2,409,888.94 | 2,383,875.00                      | -26,013.94    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,645,000.000 | 1 Jun 18 |                   | 99.0469           |              | 0.00              | 2,655,898.43 | 2,619,789.84                      | -36,108.59    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,495,000.000 | 1 Jun 18 |                   | 99.0781           |              | 0.00              | 2,505,280.37 | 2,471,999.22                      | -33,281.15    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,750,000.000 | 1 Jun 18 |                   | 99.2188           |              | 0.00              | 2,761,331.07 | 2,728,515.62                      | -32,815.45    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,210,000.000 | 1 Jun 18 |                   | 99.0781           |              | 0.00              | 4,227,346.84 | 4,171,189.06                      | -56,157.78    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,215,000.000 | 4 Jun 18 |                   | 98.4063           |              | 0.00              | 2,224,126.66 | 2,179,698.44                      | -44,428.22    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,900,000.000 | 4 Jun 18 |                   | 98.3125           |              | 0.00              | 2,911,949.13 | 2,851,062.50                      | -60,886.63    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -310,000.000   | 4 Jun 18 |                   | 98.2031           |              | 0.00              | 300,122.90   | 304,429.69                        | 4,306.79      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,080,000.000 | 4 Jun 18 |                   | 98.1992           |              | 0.00              | 3,092,690.80 | 3,024,535.94                      | -68,154.86    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,025,000.000 | 4 Jun 18 |                   | 98.8750           |              | 0.00              | 5,045,704.96 | 4,968,468.75                      | -77,236.21    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,870,000.000 | 4 Jun 18 |                   | 98.9063           |              | 0.00              | 1,877,705.13 | 1,849,546.88                      | -28,158.25    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,000,000.000 | 4 Jun 18 |                   | 98.7813           |              | 0.00              | 7,028,842.73 | 6,914,687.50                      | -114,155.23   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -780,000.000   | 4 Jun 18 |                   | 98.7031           |              | 0.00              | 783,213.90   | 769,884.38                        | -13,329.52    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,010,000.000 | 4 Jun 18 |                   | 98.8281           |              | 0.00              | 2,018,281.98 | 1,986,445.31                      | -31,836.67    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000    | 4 Jun 18 |                   | 98.3125           |              | 0.00              | 74,848.29    | 73,734.38                         | -1,113.91     |

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# 5500 Supplemental Reporting

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -35,000.000    | 4 Jun 18 |                   | 98.6563           |              | 0.00              | 34,929.20    | 34,529.69                         | -399.51       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000   | 4 Jun 18 |                   | 98.3750           |              | 0.00              | 109,777.49   | 108,212.50                        | -1,564.99     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 4 Jun 18 |                   | 98.3594           |              | 0.00              | 154,686.46   | 152,457.03                        | -2,229.43     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,415,000.000 | 5 Jun 18 |                   | 98.4531           |              | 0.00              | 1,399,390.21 | 1,393,111.72                      | -6,278.49     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,035,000.000 | 5 Jun 18 |                   | 98.4453           |              | 0.00              | 1,039,264.60 | 1,018,908.98                      | -20,355.62    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,065,000.000 | 5 Jun 18 |                   | 98.5938           |              | 0.00              | 3,077,629.00 | 3,021,898.44                      | -55,730.56    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 5 Jun 18 |                   | 98.7188           |              | 0.00              | 84,759.84    | 83,910.94                         | -848.90       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 5 Jun 18 |                   | 98.4414           |              | 0.00              | 154,562.06   | 152,584.18                        | -1,977.88     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -175,000.000   | 5 Jun 18 |                   | 98.3555           |              | 0.00              | 174,505.55   | 172,122.07                        | -2,383.48     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -655,000.000   | 5 Jun 18 |                   | 98.4453           |              | 0.00              | 657,698.86   | 644,816.80                        | -12,882.06    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,595,000.000 | 5 Jun 18 |                   | 98.3594           |              | 0.00              | 4,613,933.19 | 4,519,613.28                      | -94,319.91    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,600,000.000 | 5 Jun 18 |                   | 98.8281           |              | 0.00              | 2,610,713.02 | 2,569,531.25                      | -41,181.77    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,260,000.000 | 5 Jun 18 |                   | 98.5625           |              | 0.00              | 2,269,312.08 | 2,227,512.50                      | -41,799.58    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000   | 5 Jun 18 |                   | 98.4531           |              | 0.00              | 96,813.84    | 98,453.13                         | 1,639.29      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -190,000.000   | 5 Jun 18 |                   | 98.3555           |              | 0.00              | 189,463.17   | 186,875.39                        | -2,587.78     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25



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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -250,000.000   | 5 Jun 18 |                   | 98.3555           |              | 0.00              | 249,293.65   | 245,888.67                        | -3,404.98     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -350,000.000   | 5 Jun 18 |                   | 98.4375           |              | 0.00              | 346,062.50   | 344,531.25                        | -1,531.25     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,875,000.000 | 6 Jun 18 |                   | 97.4375           |              | 0.00              | 2,865,474.56 | 2,801,328.13                      | -64,146.43    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,125,000.000 | 6 Jun 18 |                   | 97.4375           |              | 0.00              | 7,101,393.48 | 6,942,421.88                      | -158,971.60   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 6 Jun 18 |                   | 97.8281           |              | 0.00              | 64,787.25    | 63,588.28                         | -1,198.97     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000   | 6 Jun 18 |                   | 97.8594           |              | 0.00              | 99,672.69    | 97,859.38                         | -1,813.31     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,175,000.000 | 7 Jun 18 |                   | 98.4375           |              | 0.00              | 2,167,793.80 | 2,141,015.63                      | -26,778.17    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,680,000.000 | 7 Jun 18 |                   | 97.4375           |              | 0.00              | 1,674,433.83 | 1,636,950.00                      | -37,483.83    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,500,000.000 | 7 Jun 18 |                   | 97.4063           |              | 0.00              | 2,421,526.87 | 2,435,156.25                      | 13,629.38     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000   | 7 Jun 18 |                   | 97.6094           |              | 0.00              | 109,334.22   | 107,370.31                        | -1,963.91     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 7 Jun 18 |                   | 98.0469           |              | 0.00              | 139,152.65   | 137,265.63                        | -1,887.02     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,580,000.000 | 8 Jun 18 |                   | 98.5000           |              | 0.00              | 3,545,014.36 | 3,526,300.00                      | -18,714.36    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,150,000.000 | 8 Jun 18 |                   | 98.3125           |              | 0.00              | 2,128,989.07 | 2,113,718.75                      | -15,270.32    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,100,000.000 | 8 Jun 18 |                   | 98.6875           |              | 0.00              | 2,036,689.31 | 2,072,437.50                      | 35,748.19     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,210,000.000 | 8 Jun 18 |                   | 98.5000           |              | 0.00              | 4,168,857.68 | 4,146,850.00                      | -22,007.68    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,640,000.000 | 8 Jun 18  |                   | 98.5000           |              | 0.00              | 2,614,200.54 | 2,600,400.00                      | -13,800.54    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 8 Jun 18  |                   | 98.4688           |              | 0.00              | 79,459.23    | 78,775.00                         | -684.23       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 8 Jun 18  |                   | 98.5156           |              | 0.00              | 89,391.64    | 88,664.06                         | -727.58       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -180,000.000   | 11 Jun 18 |                   | 98.0156           |              | 0.00              | 174,663.70   | 176,428.13                        | 1,764.43      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,500,000.000 | 11 Jun 18 |                   | 98.0000           |              | 0.00              | 1,455,530.82 | 1,470,000.00                      | 14,469.18     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,502,000.000 | 11 Jun 18 |                   | 98.0508           |              | 0.00              | 2,472,757.41 | 2,453,230.55                      | -19,526.86    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,335,000.000 | 11 Jun 18 |                   | 98.0000           |              | 0.00              | 5,233,926.76 | 5,228,300.00                      | -5,626.76     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 11 Jun 18 |                   | 97.9922           |              | 0.00              | 153,807.74   | 151,887.89                        | -1,919.85     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 11 Jun 18 |                   | 98.0781           |              | 0.00              | 84,346.18    | 83,366.41                         | -979.77       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000   | 11 Jun 18 |                   | 98.0781           |              | 0.00              | 99,230.80    | 98,078.13                         | -1,152.67     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 11 Jun 18 |                   | 98.0938           |              | 0.00              | 79,384.64    | 78,475.00                         | -909.64       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 11 Jun 18 |                   | 98.0313           |              | 0.00              | 84,346.18    | 83,326.56                         | -1,019.62     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 11 Jun 18 |                   | 98.0313           |              | 0.00              | 84,346.18    | 83,326.56                         | -1,019.62     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,525,000.000 | 12 Jun 18 |                   | 98.2656           |              | 0.00              | 5,420,327.15 | 5,429,175.78                      | 8,848.63      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,265,000.000 | 12 Jun 18 |                   | 98.0469           |              | 0.00              | 2,222,088.87 | 2,220,761.72                      | -1,327.15     |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -120,000.000   | 12 Jun 18 |                   | 98.0469           |              | 0.00              | 118,876.26   | 117,656.25                        | -1,220.01     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 12 Jun 18 |                   | 98.2813           |              | 0.00              | 59,438.13    | 58,968.75                         | -469.38       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -200,000.000   | 12 Jun 18 |                   | 98.0313           |              | 0.00              | 198,127.10   | 196,062.50                        | -2,064.60     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 12 Jun 18 |                   | 98.2656           |              | 0.00              | 59,438.13    | 58,959.38                         | -478.75       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,200,000.000 | 13 Jun 18 |                   | 98.3125           |              | 0.00              | 1,165,073.26 | 1,179,750.00                      | 14,676.74     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,800,000.000 | 13 Jun 18 |                   | 98.1719           |              | 0.00              | 1,765,898.44 | 1,767,093.75                      | 1,195.31      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,200,000.000 | 13 Jun 18 |                   | 98.1719           |              | 0.00              | 3,139,374.99 | 3,141,500.00                      | 2,125.01      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 13 Jun 18 |                   | 97.8906           |              | 0.00              | 69,266.73    | 68,523.44                         | -743.29       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -125,000.000   | 13 Jun 18 |                   | 98.4688           |              | 0.00              | 123,690.58   | 123,085.94                        | -604.64       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,600,000.000 | 14 Jun 18 |                   | 98.8750           |              | 0.00              | 1,556,098.36 | 1,582,000.00                      | 25,901.64     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,600,000.000 | 14 Jun 18 |                   | 98.6875           |              | 0.00              | 1,556,098.36 | 1,579,000.00                      | 22,901.64     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,099,000.000 | 14 Jun 18 |                   | 98.7187           |              | 0.00              | 1,085,256.47 | 1,084,919.06                      | -337.41       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,224,000.000 | 14 Jun 18 |                   | 98.7188           |              | 0.00              | 2,196,187.79 | 2,195,505.00                      | -682.79       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -605,000.000   | 14 Jun 18 |                   | 98.7070           |              | 0.00              | 593,538.08   | 597,177.54                        | 3,639.46      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000   | 14 Jun 18 |                   | 98.7188           |              | 0.00              | 126,432.99   | 128,334.38                        | 1,901.39      |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 14 Jun 18 |                   | 98.6719           |              | 0.00              | 58,353.69    | 59,203.13                         | 849.44        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -880,000.000   | 14 Jun 18 |                   | 98.9375           |              | 0.00              | 863,328.13   | 870,650.00                        | 7,321.87      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -585,000.000   | 14 Jun 18 |                   | 98.8008           |              | 0.00              | 578,666.13   | 577,984.57                        | -681.56       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -50,000.000    | 14 Jun 18 |                   | 98.8438           |              | 0.00              | 49,458.64    | 49,421.88                         | -36.76        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -105,000.000   | 14 Jun 18 |                   | 99.0000           |              | 0.00              | 103,863.15   | 103,950.00                        | 86.85         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -135,000.000   | 14 Jun 18 |                   | 98.7070           |              | 0.00              | 133,538.34   | 133,254.49                        | -283.85       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,000,000.000 | 15 Jun 18 |                   | 99.6563           |              | 0.00              | 4,918,415.94 | 4,982,812.50                      | 64,396.56     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,110,000.000 | 15 Jun 18 |                   | 99.2500           |              | 0.00              | 2,094,692.08 | 2,094,175.00                      | -517.08       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -170,000.000   | 15 Jun 18 |                   | 99.2344           |              | 0.00              | 168,170.99   | 168,698.44                        | 527.45        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 15 Jun 18 |                   | 99.2344           |              | 0.00              | 138,493.76   | 138,928.13                        | 434.37        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 15 Jun 18 |                   | 99.1563           |              | 0.00              | 79,139.29    | 79,325.00                         | 185.71        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -105,000.000   | 15 Jun 18 |                   | 99.5000           |              | 0.00              | 103,870.32   | 104,475.00                        | 604.68        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -800,000.000   | 18 Jun 18 |                   | 99.0938           |              | 0.00              | 790,589.59   | 792,750.00                        | 2,160.41      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -440,000.000   | 18 Jun 18 |                   | 98.8750           |              | 0.00              | 427,927.05   | 435,050.00                        | 7,122.95      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,815,000.000 | 18 Jun 18 |                   | 98.8711           |              | 0.00              | 8,751,047.73 | 8,715,486.91                      | -35,560.82    |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 18 Jun 18 |                   | 99.0469           |              | 0.00              | 59,357.22    | 59,428.13                         | 70.91         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -325,000.000   | 18 Jun 18 |                   | 99.0898           |              | 0.00              | 321,518.29   | 322,041.99                        | 523.70        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -530,000.000   | 18 Jun 18 |                   | 98.8672           |              | 0.00              | 524,322.14   | 523,996.09                        | -326.05       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 18 Jun 18 |                   | 99.2344           |              | 0.00              | 64,303.66    | 64,502.34                         | 198.68        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -350,000.000   | 19 Jun 18 |                   | 99.4063           |              | 0.00              | 340,396.52   | 347,921.88                        | 7,525.36      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,770,000.000 | 19 Jun 18 |                   | 99.6875           |              | 0.00              | 1,763,796.66 | 1,764,468.75                      | 672.09        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 19 Jun 18 |                   | 99.6758           |              | 0.00              | 54,484.97    | 54,821.68                         | 336.71        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 19 Jun 18 |                   | 99.7500           |              | 0.00              | 79,250.86    | 79,800.00                         | 549.14        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -380,000.000   | 19 Jun 18 |                   | 99.3672           |              | 0.00              | 376,441.61   | 377,595.31                        | 1,153.70      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -180,000.000   | 20 Jun 18 |                   | 98.7344           |              | 0.00              | 177,910.92   | 177,721.88                        | -189.04       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,050,000.000 | 20 Jun 18 |                   | 98.5313           |              | 0.00              | 3,014,601.70 | 3,005,203.13                      | -9,398.57     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -190,000.000   | 20 Jun 18 |                   | 99.2031           |              | 0.00              | 187,794.86   | 188,485.94                        | 691.08        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,040,000.000 | 20 Jun 18 |                   | 98.5313           |              | 0.00              | 1,027,929.76 | 1,024,725.00                      | -3,204.76     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,140,000.000 | 20 Jun 18 |                   | 98.9023           |              | 0.00              | 1,132,069.15 | 1,127,486.72                      | -4,582.43     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,035,000.000 | 20 Jun 18 |                   | 99.1719           |              | 0.00              | 2,020,842.73 | 2,018,147.66                      | -2,695.07     |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,360,000.000 | 20 Jun 18 |                   | 98.9063           |              | 0.00              | 2,332,254.98 | 2,334,187.50                      | 1,932.52      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,070,000.000 | 20 Jun 18 |                   | 99.3594           |              | 0.00              | 3,048,642.34 | 3,050,332.81                      | 1,690.47      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,474,000.000 | 20 Jun 18 |                   | 98.5313           |              | 0.00              | 2,444,914.76 | 2,437,663.13                      | -7,251.63     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,985,000.000 | 20 Jun 18 |                   | 99.2031           |              | 0.00              | 1,971,190.57 | 1,969,182.03                      | -2,008.54     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -170,000.000   | 20 Jun 18 |                   | 98.8281           |              | 0.00              | 165,560.47   | 168,007.81                        | 2,447.34      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,300,000.000 | 20 Jun 18 |                   | 99.0000           |              | 0.00              | 2,239,935.78 | 2,277,000.00                      | 37,064.22     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,640,000.000 | 20 Jun 18 |                   | 99.3438           |              | 0.00              | 2,621,633.81 | 2,622,675.00                      | 1,041.19      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,735,000.000 | 20 Jun 18 |                   | 98.5508           |              | 0.00              | 2,715,972.90 | 2,695,363.87                      | -20,609.03    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,870,000.000 | 20 Jun 18 |                   | 99.3594           |              | 0.00              | 2,850,033.72 | 2,851,614.06                      | 1,580.34      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,930,000.000 | 20 Jun 18 |                   | 99.3594           |              | 0.00              | 1,916,573.20 | 1,917,635.94                      | 1,062.74      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -600,000.000   | 20 Jun 18 |                   | 98.9063           |              | 0.00              | 584,331.07   | 593,437.50                        | 9,106.43      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,930,000.000 | 20 Jun 18 |                   | 99.3594           |              | 0.00              | 1,916,573.20 | 1,917,635.94                      | 1,062.74      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -700,000.000   | 20 Jun 18 |                   | 99.4375           |              | 0.00              | 695,130.18   | 696,062.50                        | 932.32        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -610,000.000   | 20 Jun 18 |                   | 98.6094           |              | 0.00              | 594,069.92   | 601,517.19                        | 7,447.27      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,850,000.000 | 20 Jun 18 |                   | 98.5273           |              | 0.00              | 3,823,215.97 | 3,793,302.73                      | -29,913.24    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

# 5500 Supplemental Reporting

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,810,000.000  | 20 Jun 18 |                   | 99.3594           |              | 0.00              | 1,797,408.03  | 1,798,404.69                      | 996.66        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000     | 20 Jun 18 |                   | 99.0781           |              | 0.00              | 44,572.20     | 44,585.16                         | 12.96         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -190,000.000    | 20 Jun 18 |                   | 98.9023           |              | 0.00              | 188,193.75    | 187,914.45                        | -279.30       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000     | 20 Jun 18 |                   | 99.3438           |              | 0.00              | 74,287.01     | 74,507.81                         | 220.80        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 20 Jun 18 |                   | 99.1563           |              | 0.00              | 128,764.14    | 128,903.13                        | 138.99        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000     | 20 Jun 18 |                   | 98.8125           |              | 0.00              | 74,287.01     | 74,109.38                         | -177.63       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -30,000.000     | 20 Jun 18 |                   | 98.4688           |              | 0.00              | 29,714.80     | 29,540.63                         | -174.17       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,115,000.000  | 20 Jun 18 |                   | 98.5195           |              | 0.00              | 1,104,400.17  | 1,098,492.77                      | -5,907.40     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -410,000.000    | 20 Jun 18 |                   | 98.5195           |              | 0.00              | 406,102.30    | 403,930.08                        | -2,172.22     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000     | 20 Jun 18 |                   | 98.7969           |              | 0.00              | 44,572.20     | 44,458.59                         | -113.61       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,725,000.000  | 21 Jun 18 |                   | 99.1250           |              | 0.00              | 1,704,979.65  | 1,709,906.25                      | 4,926.60      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -10,300,000.000 | 21 Jun 18 |                   | 99.1875           |              | 0.00              | 10,081,556.68 | 10,216,312.50                     | 134,755.82    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -400,000.000    | 21 Jun 18 |                   | 99.1250           |              | 0.00              | 391,516.76    | 396,500.00                        | 4,983.24      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000     | 21 Jun 18 |                   | 98.9531           |              | 0.00              | 69,339.70     | 69,267.19                         | -72.51        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -581,000.000    | 22 Jun 18 |                   | 99.0625           |              | 0.00              | 568,678.10    | 575,553.13                        | 6,875.03      |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -230,000.000   | 22 Jun 18 |                   | 98.9375           |              | 0.00              | 225,122.14   | 227,556.25                        | 2,434.11      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,110,000.000 | 22 Jun 18 |                   | 98.9414           |              | 0.00              | 1,086,459.02 | 1,098,249.61                      | 11,790.59     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -50,000.000    | 22 Jun 18 |                   | 99.0000           |              | 0.00              | 49,502.84    | 49,500.00                         | -2.84         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,065,000.000 | 25 Jun 18 |                   | 99.5938           |              | 0.00              | 2,054,594.34 | 2,056,610.94                      | 2,016.60      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 25 Jun 18 |                   | 99.5625           |              | 0.00              | 138,818.58   | 139,387.50                        | 568.92        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 25 Jun 18 |                   | 99.3125           |              | 0.00              | 44,620.26    | 44,690.63                         | 70.37         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 25 Jun 18 |                   | 99.5156           |              | 0.00              | 64,451.48    | 64,685.16                         | 233.68        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -600,000.000   | 26 Jun 18 |                   | 99.4063           |              | 0.00              | 596,976.56   | 596,437.50                        | -539.06       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -120,000.000   | 26 Jun 18 |                   | 99.3906           |              | 0.00              | 119,122.69   | 119,268.75                        | 146.06        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 26 Jun 18 |                   | 99.4844           |              | 0.00              | 79,415.13    | 79,587.50                         | 172.37        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -210,000.000   | 26 Jun 18 |                   | 99.4063           |              | 0.00              | 208,464.70   | 208,753.13                        | 288.43        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000    | 26 Jun 18 |                   | 99.4063           |              | 0.00              | 74,451.68    | 74,554.69                         | 103.01        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,060,000.000 | 26 Jun 18 |                   | 99.4063           |              | 0.00              | 3,044,580.47 | 3,041,831.25                      | -2,749.22     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -455,000.000   | 26 Jun 18 |                   | 99.4063           |              | 0.00              | 452,707.23   | 452,298.44                        | -408.79       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,600,000.000 | 26 Jun 18 |                   | 99.5000           |              | 0.00              | 3,531,257.60 | 3,582,000.00                      | 50,742.40     |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,500,000.000 | 26 Jun 18 |                   | 99.4219           |              | 0.00              | 3,482,363.28 | 3,479,765.63                      | -2,597.65     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 26 Jun 18 |                   | 99.4219           |              | 0.00              | 153,866.81   | 154,103.91                        | 237.10        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000   | 27 Jun 18 |                   | 100.2500          |              | 0.00              | 129,546.06   | 130,325.00                        | 778.94        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 27 Jun 18 |                   | 100.5625          |              | 0.00              | 44,842.87    | 45,253.13                         | 410.26        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,900,000.000 | 27 Jun 18 |                   | 100.1719          |              | 0.00              | 3,921,422.96 | 3,906,703.13                      | -14,719.83    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,385,000.000 | 27 Jun 18 |                   | 100.1250          |              | 0.00              | 1,392,607.90 | 1,386,731.25                      | -5,876.65     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -120,000.000   | 28 Jun 18 |                   | 100.5469          |              | 0.00              | 119,820.25   | 120,656.25                        | 836.00        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 28 Jun 18 |                   | 100.4531          |              | 0.00              | 139,790.29   | 140,634.38                        | 844.09        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -200,000.000   | 28 Jun 18 |                   | 100.6406          |              | 0.00              | 199,700.41   | 201,281.25                        | 1,580.84      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -500,000.000   | 28 Jun 18 |                   | 100.3750          |              | 0.00              | 502,304.69   | 501,875.00                        | -429.69       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,875,000.000 | 28 Jun 18 |                   | 100.3750          |              | 0.00              | 1,883,642.58 | 1,882,031.25                      | -1,611.33     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 29 Jun 18 |                   | 100.5156          |              | 0.00              | 55,053.70    | 55,283.59                         | 229.89        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -78,000.000    | 29 Jun 18 |                   | 100.3867          |              | 0.00              | 76,516.63    | 78,301.64                         | 1,785.01      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -50,000.000    | 29 Jun 18 |                   | 100.7031          |              | 0.00              | 50,111.33    | 50,351.56                         | 240.23        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 29 Jun 18 |                   | 100.8281          |              | 0.00              | 90,087.88    | 90,745.31                         | 657.43        |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 29 Jun 18 |                   | 100.8906          |              | 0.00              | 55,053.70    | 55,489.84                         | 436.14        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -180,000.000   | 29 Jun 18 |                   | 100.7344          |              | 0.00              | 180,175.76   | 181,321.88                        | 1,146.12      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 29 Jun 18 |                   | 100.4844          |              | 0.00              | 95,092.76    | 95,460.16                         | 367.40        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -78,000.000    | 29 Jun 18 |                   | 100.5938          |              | 0.00              | 76,516.63    | 78,463.13                         | 1,946.50      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 29 Jun 18 |                   | 100.6250          |              | 0.00              | 78,478.59    | 80,500.00                         | 2,021.41      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000   | 29 Jun 18 |                   | 100.8125          |              | 0.00              | 110,244.92   | 110,893.75                        | 648.83        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -50,000.000    | 29 Jun 18 |                   | 100.8125          |              | 0.00              | 50,111.33    | 50,406.25                         | 294.92        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,415,000.000 | 2 Jul 18  |                   | 100.3281          |              | 0.00              | 1,417,721.54 | 1,419,642.97                      | 1,921.43      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -811,000.000   | 2 Jul 18  |                   | 100.4219          |              | 0.00              | 806,306.53   | 814,421.41                        | 8,114.88      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 2 Jul 18  |                   | 100.2813          |              | 0.00              | 95,115.04    | 95,267.19                         | 152.15        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000    | 2 Jul 18  |                   | 100.1875          |              | 0.00              | 75,074.97    | 75,140.63                         | 65.66         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,500,000.000 | 3 Jul 18  |                   | 100.0938          |              | 0.00              | 3,447,207.50 | 3,503,281.25                      | 56,073.75     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,800,000.000 | 3 Jul 18  |                   | 100.6250          |              | 0.00              | 1,772,849.57 | 1,811,250.00                      | 38,400.43     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,300,000.000 | 5 Jul 18  |                   | 100.2500          |              | 0.00              | 3,257,307.74 | 3,308,250.00                      | 50,942.26     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 5 Jul 18  |                   | 101.0313          |              | 0.00              | 60,084.64    | 60,618.75                         | 534.11        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 5 Jul 18 |                   | 100.9219          |              | 0.00              | 45,063.48    | 45,414.84                         | 351.36        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000   | 5 Jul 18 |                   | 100.5898          |              | 0.00              | 100,141.06   | 100,589.84                        | 448.78        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,120,000.000 | 6 Jul 18 |                   | 101.4219          |              | 0.00              | 1,113,753.87 | 1,135,925.00                      | 22,171.13     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,300,000.000 | 6 Jul 18 |                   | 101.3750          |              | 0.00              | 3,268,046.93 | 3,345,375.00                      | 77,328.07     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -25,000.000    | 9 Jul 18 |                   | 100.7813          |              | 0.00              | 25,187.50    | 25,195.31                         | 7.81          |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -105,000.000   | 9 Jul 18 |                   | 100.8438          |              | 0.00              | 105,787.50   | 105,885.94                        | 98.44         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -555,000.000   | 9 Jul 18 |                   | 100.7188          |              | 0.00              | 557,344.03   | 558,989.06                        | 1,645.03      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,000,000.000 | 9 Jul 18 |                   | 100.7500          |              | 0.00              | 6,959,561.84 | 7,052,500.00                      | 92,938.16     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,255,000.000 | 9 Jul 18 |                   | 100.7188          |              | 0.00              | 1,260,300.45 | 1,264,020.31                      | 3,719.86      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -330,000.000   | 9 Jul 18 |                   | 100.7500          |              | 0.00              | 331,393.74   | 332,475.00                        | 1,081.26      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 9 Jul 18 |                   | 100.8438          |              | 0.00              | 85,637.50    | 85,717.19                         | 79.69         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 9 Jul 18 |                   | 100.8438          |              | 0.00              | 95,712.50    | 95,801.56                         | 89.06         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -165,000.000   | 9 Jul 18 |                   | 100.8438          |              | 0.00              | 166,237.50   | 166,392.19                        | 154.69        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000   | 9 Jul 18 |                   | 100.8438          |              | 0.00              | 100,750.00   | 100,843.75                        | 93.75         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 9 Jul 18 |                   | 100.7656          |              | 0.00              | 85,163.71    | 85,650.78                         | 487.07        |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

\*Generated by Northern Trust from periodic data on 15 Oct 19 C0701

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -40,000.000    | 9 Jul 18  |                   | 100.7773          |              | 0.00              | 40,077.04    | 40,310.94                         | 233.90        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,280,000.000 | 10 Jul 18 |                   | 100.6250          |              | 0.00              | 2,267,284.67 | 2,294,250.00                      | 26,965.33     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,195,000.000 | 10 Jul 18 |                   | 100.6172          |              | 0.00              | 6,237,106.64 | 6,233,234.77                      | -3,871.87     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,700,000.000 | 10 Jul 18 |                   | 100.5313          |              | 0.00              | 1,691,438.57 | 1,709,031.25                      | 17,592.68     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 10 Jul 18 |                   | 100.6406          |              | 0.00              | 65,158.71    | 65,416.41                         | 257.70        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 10 Jul 18 |                   | 100.6406          |              | 0.00              | 80,195.34    | 80,512.50                         | 317.16        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 10 Jul 18 |                   | 100.6406          |              | 0.00              | 60,146.50    | 60,384.38                         | 237.88        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 10 Jul 18 |                   | 100.7344          |              | 0.00              | 70,170.92    | 70,514.06                         | 343.14        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000    | 10 Jul 18 |                   | 100.6875          |              | 0.00              | 80,195.34    | 80,550.00                         | 354.66        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -230,000.000   | 10 Jul 18 |                   | 100.6172          |              | 0.00              | 230,561.60   | 231,419.53                        | 857.93        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 10 Jul 18 |                   | 100.6719          |              | 0.00              | 70,170.92    | 70,470.31                         | 299.39        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,000,000.000 | 11 Jul 18 |                   | 100.9063          |              | 0.00              | 5,966,158.37 | 6,054,375.00                      | 88,216.63     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,900,000.000 | 11 Jul 18 |                   | 100.9063          |              | 0.00              | 7,887,651.25 | 7,971,593.75                      | 83,942.50     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,705,000.000 | 11 Jul 18 |                   | 101.1328          |              | 0.00              | 3,734,524.22 | 3,746,970.70                      | 12,446.48     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -205,000.000   | 11 Jul 18 |                   | 100.9063          |              | 0.00              | 205,697.15   | 206,857.81                        | 1,160.66      |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 12 Jul 18 |                   | 101.0000          |              | 0.00              | 95,879.49    | 95,950.00                         | 70.51         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,605,000.000 | 12 Jul 18 |                   | 100.9531          |              | 0.00              | 1,615,147.25 | 1,620,297.66                      | 5,150.41      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 12 Jul 18 |                   | 101.0469          |              | 0.00              | 70,260.63    | 70,732.81                         | 472.18        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 12 Jul 18 |                   | 101.0156          |              | 0.00              | 90,335.10    | 90,914.06                         | 578.96        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 12 Jul 18 |                   | 100.9688          |              | 0.00              | 65,242.01    | 65,629.69                         | 387.68        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -175,000.000   | 12 Jul 18 |                   | 101.0156          |              | 0.00              | 174,726.45   | 176,777.34                        | 2,050.89      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,000,000.000 | 13 Jul 18 |                   | 101.0938          |              | 0.00              | 6,007,806.38 | 6,065,625.00                      | 57,818.62     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 13 Jul 18 |                   | 101.2813          |              | 0.00              | 60,235.71    | 60,768.75                         | 533.04        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -180,000.000   | 16 Jul 18 |                   | 100.9219          |              | 0.00              | 181,490.63   | 181,659.38                        | 168.75        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,015,000.000 | 16 Jul 18 |                   | 100.9219          |              | 0.00              | 1,023,405.47 | 1,024,357.03                      | 951.56        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000   | 16 Jul 18 |                   | 100.4531          |              | 0.00              | 155,677.67   | 155,702.34                        | 24.67         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -505,000.000   | 16 Jul 18 |                   | 100.7656          |              | 0.00              | 507,207.89   | 508,866.41                        | 1,658.52      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -220,000.000   | 16 Jul 18 |                   | 100.7500          |              | 0.00              | 220,961.85   | 221,650.00                        | 688.15        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -555,000.000   | 16 Jul 18 |                   | 100.9180          |              | 0.00              | 557,426.49   | 560,094.73                        | 2,668.24      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -195,000.000   | 16 Jul 18 |                   | 100.8125          |              | 0.00              | 194,695.19   | 196,584.38                        | 1,889.19      |

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,000,000.000 | 17 Jul 18 |                   | 100.8438          |              | 0.00              | 7,031,922.11 | 7,059,062.50                      | 27,140.39     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -215,000.000   | 17 Jul 18 |                   | 100.6523          |              | 0.00              | 216,096.04   | 216,402.54                        | 306.50        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -530,000.000   | 17 Jul 18 |                   | 100.8711          |              | 0.00              | 532,701.88   | 534,616.80                        | 1,914.92      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -8,000,000.000 | 17 Jul 18 |                   | 100.8438          |              | 0.00              | 8,007,778.58 | 8,067,500.00                      | 59,721.42     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,000,000.000 | 18 Jul 18 |                   | 100.8438          |              | 0.00              | 7,044,246.67 | 7,059,062.50                      | 14,815.83     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -520,000.000   | 18 Jul 18 |                   | 100.5508          |              | 0.00              | 523,286.90   | 522,864.06                        | -422.84       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000    | 18 Jul 18 |                   | 100.3438          |              | 0.00              | 65,330.69    | 65,223.44                         | -107.25       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -135,000.000   | 18 Jul 18 |                   | 100.2344          |              | 0.00              | 135,686.82   | 135,316.41                        | -370.41       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 18 Jul 18 |                   | 100.2813          |              | 0.00              | 55,279.82    | 55,154.69                         | -125.13       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -7,000,000.000 | 19 Jul 18 |                   | 100.1250          |              | 0.00              | 7,027,233.11 | 7,008,750.00                      | -18,483.11    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -648,000.000   | 19 Jul 18 |                   | 100.5469          |              | 0.00              | 644,600.56   | 651,543.75                        | 6,943.19      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -20,000.000    | 19 Jul 18 |                   | 100.7969          |              | 0.00              | 20,102.21    | 20,159.38                         | 57.17         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 19 Jul 18 |                   | 100.7188          |              | 0.00              | 55,281.09    | 55,395.31                         | 114.22        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 19 Jul 18 |                   | 100.5938          |              | 0.00              | 70,357.75    | 70,415.63                         | 57.88         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 19 Jul 18 |                   | 100.5469          |              | 0.00              | 90,459.97    | 90,492.19                         | 32.22         |

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| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000     | 19 Jul 18 |                   | 100.8359          |              | 0.00              | 65,332.20     | 65,543.36                         | 211.16        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000     | 19 Jul 18 |                   | 100.4844          |              | 0.00              | 85,434.41     | 85,411.72                         | -22.69        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -10,300,000.000 | 19 Jul 18 |                   | 100.3750          |              | 0.00              | 10,320,283.15 | 10,338,625.00                     | 18,341.85     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -700,000.000    | 19 Jul 18 |                   | 100.5508          |              | 0.00              | 702,723.31    | 703,855.47                        | 1,132.16      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -17,900,000.000 | 20 Jul 18 |                   | 100.5000          |              | 0.00              | 17,956,971.22 | 17,989,500.00                     | 32,528.78     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000     | 20 Jul 18 |                   | 99.4375           |              | 0.00              | 70,322.59     | 69,606.25                         | -716.34       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -145,000.000    | 20 Jul 18 |                   | 99.6563           |              | 0.00              | 145,668.22    | 144,501.56                        | -1,166.66     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000     | 20 Jul 18 |                   | 100.0781          |              | 0.00              | 70,322.59     | 70,054.69                         | -267.90       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,520,000.000  | 20 Jul 18 |                   | 99.6563           |              | 0.00              | 1,511,034.38  | 1,514,775.00                      | 3,740.62      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 20 Jul 18 |                   | 100.0781          |              | 0.00              | 80,254.62     | 80,062.50                         | -192.12       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,000,000.000  | 20 Jul 18 |                   | 100.6250          |              | 0.00              | 6,029,550.35  | 6,037,500.00                      | 7,949.65      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000     | 23 Jul 18 |                   | 98.2656           |              | 0.00              | 65,188.72     | 63,872.66                         | -1,316.06     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -18,000,000.000 | 23 Jul 18 |                   | 99.4688           |              | 0.00              | 17,993,087.77 | 17,904,375.00                     | -88,712.77    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,740,000.000  | 23 Jul 18 |                   | 98.0273           |              | 0.00              | 1,708,666.41  | 1,705,675.78                      | -2,990.63     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -260,000.000    | 23 Jul 18 |                   | 98.0313           |              | 0.00              | 259,900.16    | 254,881.25                        | -5,018.91     |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,700,000.000  | 23 Jul 18 |                   | 99.3281           |              | 0.00              | 1,699,347.18  | 1,688,578.13                      | -10,769.05    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,000,000.000  | 23 Jul 18 |                   | 99.4375           |              | 0.00              | 5,002,604.50  | 4,971,875.00                      | -30,729.50    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -450,000.000    | 23 Jul 18 |                   | 99.3281           |              | 0.00              | 450,234.41    | 446,976.56                        | -3,257.85     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 23 Jul 18 |                   | 98.2656           |              | 0.00              | 130,377.43    | 127,745.31                        | -2,632.12     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000     | 23 Jul 18 |                   | 98.1875           |              | 0.00              | 65,188.72     | 63,821.88                         | -1,366.84     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 23 Jul 18 |                   | 98.2188           |              | 0.00              | 130,377.43    | 127,684.38                        | -2,693.05     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -155,000.000    | 23 Jul 18 |                   | 98.1406           |              | 0.00              | 155,450.02    | 152,117.97                        | -3,332.05     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000     | 23 Jul 18 |                   | 98.2500           |              | 0.00              | 65,188.72     | 63,862.50                         | -1,326.22     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -125,000.000    | 23 Jul 18 |                   | 98.1641           |              | 0.00              | 125,362.92    | 122,705.08                        | -2,657.84     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -165,000.000    | 23 Jul 18 |                   | 98.4609           |              | 0.00              | 165,479.05    | 162,460.55                        | -3,018.50     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -100,000.000    | 23 Jul 18 |                   | 98.7695           |              | 0.00              | 100,290.33    | 98,769.53                         | -1,520.80     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -19,200,000.000 | 24 Jul 18 |                   | 98.1563           |              | 0.00              | 19,029,484.07 | 18,846,000.00                     | -183,484.07   |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 24 Jul 18 |                   | 98.3281           |              | 0.00              | 80,172.52     | 78,662.50                         | -1,510.02     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000     | 24 Jul 18 |                   | 98.3594           |              | 0.00              | 55,118.61     | 54,097.66                         | -1,020.95     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000     | 24 Jul 18 |                   | 98.2188           |              | 0.00              | 60,129.39     | 58,931.25                         | -1,198.14     |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -5,000,000.000  | 24 Jul 18 |                   | 98.0313           |              | 0.00              | 4,958,856.51  | 4,901,562.50                      | -57,294.01    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -606,000.000    | 25 Jul 18 |                   | 98.2500           |              | 0.00              | 602,651.72    | 595,395.00                        | -7,256.72     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 25 Jul 18 |                   | 98.8398           |              | 0.00              | 80,057.07     | 79,071.88                         | -985.19       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -200,000.000    | 25 Jul 18 |                   | 98.6445           |              | 0.00              | 200,142.68    | 197,289.06                        | -2,853.62     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -105,000.000    | 25 Jul 18 |                   | 98.4531           |              | 0.00              | 105,074.91    | 103,375.78                        | -1,699.13     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -105,000.000    | 25 Jul 18 |                   | 98.1484           |              | 0.00              | 105,074.91    | 103,055.86                        | -2,019.05     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -21,000,000.000 | 25 Jul 18 |                   | 98.6875           |              | 0.00              | 20,772,118.25 | 20,724,375.00                     | -47,743.25    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -643,000.000    | 25 Jul 18 |                   | 98.8594           |              | 0.00              | 639,447.29    | 635,665.78                        | -3,781.51     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -454,000.000    | 25 Jul 18 |                   | 98.3203           |              | 0.00              | 451,491.55    | 446,374.22                        | -5,117.33     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,643,000.000  | 25 Jul 18 |                   | 98.5820           |              | 0.00              | 4,592,616.43  | 4,577,163.71                      | -15,452.72    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,643,000.000  | 25 Jul 18 |                   | 98.5781           |              | 0.00              | 4,592,616.43  | 4,576,982.34                      | -15,634.09    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -400,000.000    | 25 Jul 18 |                   | 98.5820           |              | 0.00              | 396,708.52    | 394,328.13                        | -2,380.39     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -400,000.000    | 25 Jul 18 |                   | 98.5781           |              | 0.00              | 396,708.52    | 394,312.50                        | -2,396.02     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -568,000.000    | 26 Jul 18 |                   | 98.1875           |              | 0.00              | 564,861.68    | 557,705.00                        | -7,156.68     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -15,264,000.000 | 26 Jul 18 |                   | 98.2188           |              | 0.00              | 15,044,989.97 | 14,992,110.00                     | -52,879.97    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -225,000.000    | 26 Jul 18 |                   | 98.2500           |              | 0.00              | 221,490.16    | 221,062.50                        | -427.66       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -215,000.000    | 26 Jul 18 |                   | 98.3438           |              | 0.00              | 211,646.16    | 211,439.06                        | -207.10       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,700,000.000  | 26 Jul 18 |                   | 98.5703           |              | 0.00              | 4,632,563.74  | 4,632,804.69                      | 240.95        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -800,000.000    | 26 Jul 18 |                   | 98.5703           |              | 0.00              | 793,417.04    | 788,562.50                        | -4,854.54     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000     | 26 Jul 18 |                   | 98.5781           |              | 0.00              | 54,939.95     | 54,217.97                         | -721.98       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000     | 26 Jul 18 |                   | 98.3125           |              | 0.00              | 94,896.27     | 93,396.88                         | -1,499.39     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 26 Jul 18 |                   | 98.2344           |              | 0.00              | 129,858.06    | 127,704.69                        | -2,153.37     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000    | 26 Jul 18 |                   | 98.0781           |              | 0.00              | 109,879.90    | 107,885.94                        | -1,993.96     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -130,000.000    | 26 Jul 18 |                   | 98.2344           |              | 0.00              | 129,858.06    | 127,704.69                        | -2,153.37     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -65,000.000     | 26 Jul 18 |                   | 98.3125           |              | 0.00              | 64,929.03     | 63,903.13                         | -1,025.90     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -190,000.000    | 26 Jul 18 |                   | 98.2656           |              | 0.00              | 189,792.55    | 186,704.69                        | -3,087.86     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,084,000.000  | 27 Jul 18 |                   | 98.3438           |              | 0.00              | 1,078,010.66  | 1,066,046.25                      | -11,964.41    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -10,564,000.000 | 27 Jul 18 |                   | 98.0938           |              | 0.00              | 10,387,043.38 | 10,362,623.75                     | -24,419.63    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000     | 27 Jul 18 |                   | 98.4063           |              | 0.00              | 94,763.84     | 93,485.94                         | -1,277.90     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000     | 27 Jul 18 |                   | 98.3281           |              | 0.00              | 59,850.85     | 58,996.88                         | -853.97       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                   |                 |           |                   |                   |              |                   |               |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000     | 30 Jul 18 |                   | 98.1250           |              | 0.00              | 69,622.15     | 68,687.50                         | -934.65       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000    | 30 Jul 18 |                   | 97.8750           |              | 0.00              | 109,406.24    | 107,662.50                        | -1,743.74     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,690,000.000  | 30 Jul 18 |                   | 98.1367           |              | 0.00              | 1,680,877.69  | 1,658,510.55                      | -22,367.14    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,620,000.000  | 30 Jul 18 |                   | 97.8516           |              | 0.00              | 1,611,049.15  | 1,585,195.31                      | -25,853.84    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,295,000.000  | 30 Jul 18 |                   | 97.9180           |              | 0.00              | 2,247,844.92  | 2,247,217.38                      | -627.54       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -10,564,000.000 | 30 Jul 18 |                   | 97.9063           |              | 0.00              | 10,364,755.72 | 10,342,816.25                     | -21,939.47    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,300,000.000  | 30 Jul 18 |                   | 98.5703           |              | 0.00              | 1,275,481.11  | 1,281,414.06                      | 5,932.95      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -975,000.000    | 30 Jul 18 |                   | 97.9141           |              | 0.00              | 969,612.91    | 954,662.11                        | -14,950.80    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -390,000.000    | 30 Jul 18 |                   | 98.5703           |              | 0.00              | 386,790.81    | 384,424.22                        | -2,366.59     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000    | 30 Jul 18 |                   | 97.8281           |              | 0.00              | 109,406.24    | 107,610.94                        | -1,795.30     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -80,000.000     | 30 Jul 18 |                   | 97.9688           |              | 0.00              | 79,568.17     | 78,375.00                         | -1,193.17     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000     | 30 Jul 18 |                   | 97.8672           |              | 0.00              | 89,514.20     | 88,080.47                         | -1,433.73     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -35,000.000     | 31 Jul 18 |                   | 98.4844           |              | 0.00              | 34,523.17     | 34,469.53                         | -53.64        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -30,000.000     | 31 Jul 18 |                   | 98.4531           |              | 0.00              | 29,591.28     | 29,535.94                         | -55.34        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -135,000.000    | 31 Jul 18 |                   | 98.4766           |              | 0.00              | 133,160.78    | 132,943.36                        | -217.42       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 31 Jul 18 |                   | 98.3594           |              | 0.00              | 83,841.97    | 83,605.47                         | -236.50       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -757,000.000   | 31 Jul 18 |                   | 98.5000           |              | 0.00              | 752,817.41   | 745,645.00                        | -7,172.41     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -264,000.000   | 31 Jul 18 |                   | 98.4375           |              | 0.00              | 259,443.68   | 259,875.00                        | 431.32        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,264,000.000 | 31 Jul 18 |                   | 98.4375           |              | 0.00              | 9,104,114.73 | 9,119,250.00                      | 15,135.27     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -85,000.000    | 31 Jul 18 |                   | 98.4219           |              | 0.00              | 83,841.97    | 83,658.59                         | -183.38       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -195,000.000   | 31 Jul 18 |                   | 98.3750           |              | 0.00              | 192,343.35   | 191,831.25                        | -512.10       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -215,000.000   | 31 Jul 18 |                   | 98.4063           |              | 0.00              | 212,070.87   | 211,573.44                        | -497.43       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -30,000.000    | 31 Jul 18 |                   | 98.4063           |              | 0.00              | 29,591.28    | 29,521.88                         | -69.40        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -240,000.000   | 1 Aug 18  |                   | 97.7031           |              | 0.00              | 236,242.33   | 234,487.50                        | -1,754.83     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 1 Aug 18  |                   | 97.6094           |              | 0.00              | 44,295.44    | 43,924.22                         | -371.22       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,900,000.000 | 1 Aug 18  |                   | 98.5703           |              | 0.00              | 1,862,791.31 | 1,872,835.94                      | 10,044.63     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -510,000.000   | 1 Aug 18  |                   | 98.5703           |              | 0.00              | 505,803.36   | 502,708.59                        | -3,094.77     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -150,000.000   | 1 Aug 18  |                   | 97.5469           |              | 0.00              | 147,062.47   | 146,320.31                        | -742.16       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -310,000.000   | 1 Aug 18  |                   | 97.4688           |              | 0.00              | 303,929.11   | 302,153.13                        | -1,775.98     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -9,000,000.000 | 1 Aug 18  |                   | 97.8125           |              | 0.00              | 8,823,748.31 | 8,803,125.00                      | -20,623.31    |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -60,000.000    | 1 Aug 18 |                   | 97.7188           |              | 0.00              | 59,060.58    | 58,631.25                         | -429.33       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,400,000.000 | 2 Aug 18 |                   | 97.8359           |              | 0.00              | 2,352,461.29 | 2,348,062.50                      | -4,398.79     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -6,640,000.000 | 2 Aug 18 |                   | 98.0000           |              | 0.00              | 6,508,476.24 | 6,507,200.00                      | -1,276.24     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -380,000.000   | 2 Aug 18 |                   | 97.8359           |              | 0.00              | 376,873.09   | 371,776.56                        | -5,096.53     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -750,000.000   | 2 Aug 18 |                   | 97.8359           |              | 0.00              | 743,828.48   | 733,769.53                        | -10,058.95    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -110,000.000   | 3 Aug 18 |                   | 98.0781           |              | 0.00              | 108,277.74   | 107,885.94                        | -391.80       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -70,000.000    | 3 Aug 18 |                   | 98.0781           |              | 0.00              | 68,904.01    | 68,654.69                         | -249.32       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,297,000.000 | 3 Aug 18 |                   | 98.1094           |              | 0.00              | 1,289,833.79 | 1,272,478.59                      | -17,355.20    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,500,000.000 | 3 Aug 18 |                   | 98.0625           |              | 0.00              | 1,491,712.17 | 1,470,937.50                      | -20,774.67    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -875,000.000   | 3 Aug 18 |                   | 97.7969           |              | 0.00              | 870,165.44   | 855,722.66                        | -14,442.78    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,390,000.000 | 3 Aug 18 |                   | 98.1563           |              | 0.00              | 1,382,319.95 | 1,364,371.88                      | -17,948.07    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,240,000.000 | 3 Aug 18 |                   | 97.9531           |              | 0.00              | 2,227,623.51 | 2,194,150.00                      | -33,473.51    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,240,000.000 | 3 Aug 18 |                   | 97.7188           |              | 0.00              | 4,149,429.60 | 4,143,275.00                      | -6,154.60     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,000,000.000 | 3 Aug 18 |                   | 97.8359           |              | 0.00              | 991,771.30   | 978,359.38                        | -13,411.92    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,710,000.000 | 6 Aug 18 |                   | 98.3750           |              | 0.00              | 1,700,551.88 | 1,682,212.50                      | -18,339.38    |

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### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID              | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |          |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,213,000.000 | 6 Aug 18 |                   | 98.2344           |              | 0.00              | 1,206,297.91 | 1,191,582.97                      | -14,714.94    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,240,000.000 | 6 Aug 18 |                   | 98.0938           |              | 0.00              | 4,154,235.63 | 4,159,175.00                      | 4,939.37      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 6 Aug 18 |                   | 98.2344           |              | 0.00              | 88,179.53    | 88,410.94                         | 231.41        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -160,000.000   | 6 Aug 18 |                   | 98.4531           |              | 0.00              | 157,478.11   | 157,525.00                        | 46.89         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -210,000.000   | 6 Aug 18 |                   | 98.3672           |              | 0.00              | 206,690.01   | 206,571.09                        | -118.92       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -210,000.000   | 7 Aug 18 |                   | 97.6523           |              | 0.00              | 206,598.28   | 205,069.92                        | -1,528.36     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -390,000.000   | 7 Aug 18 |                   | 97.5898           |              | 0.00              | 380,722.27   | 380,600.39                        | -121.88       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -4,150,000.000 | 7 Aug 18 |                   | 98.1250           |              | 0.00              | 4,069,058.86 | 4,072,187.50                      | 3,128.64      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,390,000.000 | 7 Aug 18 |                   | 97.5938           |              | 0.00              | 1,378,195.24 | 1,356,553.13                      | -21,642.11    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -210,000.000   | 7 Aug 18 |                   | 97.6406           |              | 0.00              | 205,904.18   | 205,045.31                        | -858.87       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -2,502,000.000 | 7 Aug 18 |                   | 97.5781           |              | 0.00              | 2,480,751.43 | 2,441,404.69                      | -39,346.74    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -90,000.000    | 7 Aug 18 |                   | 97.6875           |              | 0.00              | 88,542.12    | 87,918.75                         | -623.37       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -45,000.000    | 7 Aug 18 |                   | 97.6563           |              | 0.00              | 44,271.06    | 43,945.31                         | -325.75       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -615,000.000   | 7 Aug 18 |                   | 97.4961           |              | 0.00              | 605,037.83   | 599,600.98                        | -5,436.85     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -160,000.000   | 7 Aug 18 |                   | 97.6250           |              | 0.00              | 157,408.22   | 156,200.00                        | -1,208.22     |

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*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID              | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>U.S. Government Securities</b>            |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                   |                |           |                   |                   |              |                   |              |                                   |               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -145,000.000   | 7 Aug 18  |                   | 97.7656           |              | 0.00              | 142,651.20   | 141,760.16                        | -891.04       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -115,000.000   | 7 Aug 18  |                   | 97.6523           |              | 0.00              | 113,137.16   | 112,300.20                        | -836.96       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -75,000.000    | 7 Aug 18  |                   | 97.9375           |              | 0.00              | 73,785.10    | 73,453.13                         | -331.97       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 8 Aug 18  |                   | 97.7188           |              | 0.00              | 93,091.92    | 92,832.81                         | -259.11       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,940,000.000 | 8 Aug 18  |                   | 97.6250           |              | 0.00              | 3,854,729.58 | 3,846,425.00                      | -8,304.58     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,391,000.000 | 8 Aug 18  |                   | 97.8594           |              | 0.00              | 1,369,596.35 | 1,361,223.91                      | -8,372.44     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -410,000.000   | 8 Aug 18  |                   | 97.8594           |              | 0.00              | 401,126.68   | 401,223.44                        | 96.76         |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -1,870,000.000 | 8 Aug 18  |                   | 97.8555           |              | 0.00              | 1,827,998.05 | 1,829,897.27                      | 1,899.22      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 8 Aug 18  |                   | 97.6563           |              | 0.00              | 53,895.32    | 53,710.94                         | -184.38       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -140,000.000   | 8 Aug 18  |                   | 97.7344           |              | 0.00              | 137,188.09   | 136,828.13                        | -359.96       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -335,000.000   | 8 Aug 18  |                   | 97.8086           |              | 0.00              | 328,271.52   | 327,658.79                        | -612.73       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -295,000.000   | 9 Aug 18  |                   | 98.5078           |              | 0.00              | 290,135.56   | 290,598.05                        | 462.49        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -55,000.000    | 9 Aug 18  |                   | 98.6406           |              | 0.00              | 54,093.07    | 54,252.34                         | 159.27        |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -3,530,000.000 | 9 Aug 18  |                   | 97.8125           |              | 0.00              | 3,453,139.25 | 3,452,781.25                      | -358.00       |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 | -95,000.000    | 10 Aug 18 |                   | 99.0313           |              | 0.00              | 94,419.05    | 94,079.69                         | -339.36       |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

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## ◆ 5% Report - Part C

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                           | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                    | Current Value on Transaction Date | Net Gain/Loss        |
|-----------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------------|-----------------------------------|----------------------|
| <b>U.S. Government Securities</b>                         |                |           |                   |                   |              |                   |                         |                                   |                      |
| <b>United States - USD</b>                                |                |           |                   |                   |              |                   |                         |                                   |                      |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -3,530,000.000 | 10 Aug 18 |                   | 99.0938           |              | 0.00              | 3,475,419.46            | 3,498,009.38                      | 22,589.92            |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -6,370,000.000 | 13 Aug 18 |                   | 99.0938           |              | 0.00              | 6,259,167.58            | 6,312,271.88                      | 53,104.30            |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -3,530,000.000 | 13 Aug 18 |                   | 99.5313           |              | 0.00              | 3,494,384.61            | 3,513,453.13                      | 19,068.52            |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -105,000.000   | 13 Aug 18 |                   | 99.1560           |              | 0.00              | 104,357.90              | 104,113.80                        | -244.10              |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -95,000.000    | 14 Aug 18 |                   | 98.8242           |              | 0.00              | 93,905.27               | 93,883.01                         | -22.26               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -3,530,000.000 | 14 Aug 18 |                   | 98.8750           |              | 0.00              | 3,492,288.21            | 3,490,287.50                      | -2,000.71            |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -565,000.000   | 14 Aug 18 |                   | 98.8125           |              | 0.00              | 557,496.09              | 558,290.63                        | 794.54               |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -3,530,000.000 | 15 Aug 18 |                   | 99.1875           |              | 0.00              | 3,496,761.22            | 3,501,318.75                      | 4,557.53             |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -1,100,000.000 | 27 Aug 18 |                   | 100.2578          |              | 0.00              | 1,083,074.04            | 1,102,835.94                      | 19,761.90            |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -700,000.000   | 30 Aug 18 |                   | 99.7773           |              | 0.00              | 689,228.93              | 698,441.41                        | 9,212.48             |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -510,000.000   | 6 Nov 18  |                   | 91.9531           |              | 0.00              | 509,074.26              | 468,960.94                        | -40,113.32           |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048              | -1,005,000.000 | 30 Nov 18 |                   | 94.0000           |              | 0.00              | 1,003,175.74            | 944,700.00                        | -58,475.74           |
| <b>Total number of dispositions = 557</b>                 |                |           |                   |                   |              |                   | <b>1,009,300,452.16</b> | <b>1,006,045,366.82</b>           | <b>-3,255,085.34</b> |
| <b>Total UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048</b> |                |           |                   |                   |              |                   | <b>2,067,811,574.73</b> | <b>2,064,556,489.39</b>           | <b>-3,255,085.34</b> |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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## ◆ 5% Report - Part C

### *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part C Summary

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### *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                  |                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset    | Value of Asset on Transaction |
|------------------------------------------------------------------|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|------------------|-------------------------------|
|                                                                  |                    |                        | Acquisition Price     | Disposition Price |              |                   |                  |                               |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) CUSIP: 53983M9S2 | Total acquisitions | 1,744                  | 1,469,606,568.96      |                   |              | 0.00              | 1,469,606,568.96 | 1,469,606,568.96              |
| MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653) CUSIP: 53983M9S2 | Total dispositions | 1,300                  |                       | 1,693,042,086.59  |              | 0.00              | 1,693,042,086.59 | 1,693,042,086.59              |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 SEDOL: BG0D0F5      | Total acquisitions | 426                    | 1,058,511,122.57      |                   |              | 0.00              | 1,058,511,122.57 | 1,058,511,122.57              |
|                                                                  | Total dispositions | 557                    |                       | 1,006,045,366.82  |              | 0.00              | 1,009,300,452.16 | 1,006,045,366.82              |

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

Northern Trust

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Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

## ◆ 5% Report - Part C Summary

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### *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | Number of<br>Transactions | Transaction Aggregate |                   | Lease<br>Rental | Expenses<br>Incurred | Cost of Asset | Value of Asset<br>on Transaction |
|---------------------------------|---------------------------|-----------------------|-------------------|-----------------|----------------------|---------------|----------------------------------|
|                                 |                           | Acquisition Price     | Disposition Price |                 |                      |               |                                  |

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**NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25**

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## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 34,188,972,479.25

EIN: 22-3546821 / PN:001

Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| 1&1 DRILLISCH AG NPV                                                                                                                                                       | 2,079.00                            | (125,533.00)    | (418.00)                                | 22,577.79     |
| 1ST CAP REALTY INC COM NPV                                                                                                                                                 | 3,797.00                            | (61,117.12)     | (57,659.00)                             | 910,810.83    |
| 1ST MNG GOLD CORP COMMON STOCK                                                                                                                                             | 852,062.00                          | (19,057.96)     | (26,000.00)                             | 6,619.34      |
| 1ST PACIFIC CO USD0.01                                                                                                                                                     | 4,000.00                            | (2,375.52)      | (108,000.00)                            | 55,079.64     |
| 1ST QUANTUM MINLS COM NPV                                                                                                                                                  | 21,812.00                           | (189,888.45)    | (2,350.00)                              | 21,587.55     |
| 21ST CENTY FOX 6.15% DUE 02-15-2041                                                                                                                                        | 55,000.00                           | (65,462.10)     | (130,000.00)                            | 165,808.50    |
| 21ST CENTY FOX 6.65% DUE 11-15-2037                                                                                                                                        | 185,000.00                          | (240,503.55)    | (50,000.00)                             | 63,005.00     |
| 3I GROUP ORD GBP0.738636                                                                                                                                                   | 76,496.00                           | (973,040.05)    | (99,004.00)                             | 1,200,740.96  |
| A.P. MOLLER-MAERSK SER'A'DKK1000                                                                                                                                           | 178.00                              | (217,813.39)    | (126.00)                                | 171,846.90    |
| A.P. MOLLER-MAERSK SER'B'DKK1000                                                                                                                                           | 1,030.00                            | (1,348,089.55)  | (1,399.00)                              | 2,520,567.04  |
| A2 MILK CO LTD                                                                                                                                                             | 297,463.00                          | (2,213,678.85)  | (101,153.00)                            | 788,985.35    |
| AAC TECHNOLOGIES HOLDINGS INC                                                                                                                                              | 89,500.00                           | (1,686,483.05)  | (42,500.00)                             | 337,821.59    |
| AAK AB                                                                                                                                                                     | 8,030.00                            | (718,828.33)    | (8,030.00)                              | 0.00          |
| AALBERTS INDS EURO.25                                                                                                                                                      | 8,019.00                            | (429,978.63)    | (8,019.00)                              | 399,787.47    |
| ABB FIN USA INC 3.8% DUE 04-03-2028                                                                                                                                        | 1,108,000.00                        | (1,108,000.00)  | (1,108,000.00)                          | 1,116,742.12  |
| ABB LTD CHF0.12 (REGD)                                                                                                                                                     | 229,125.00                          | (4,917,240.84)  | (207,794.00)                            | 4,699,796.91  |
| ABBOTT LABS 4.75% 04-15-2043                                                                                                                                               | 185,000.00                          | (198,355.15)    | (85,000.00)                             | 90,822.50     |
| ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                             | 6,335,000.00                        | (6,165,104.65)  | (150,000.00)                            | 135,732.00    |
| ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                            | 545,000.00                          | (514,832.45)    | (6,265,000.00)                          | 5,846,433.60  |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                                       | 135,000.00                          | (133,637.05)    | (1,630,000.00)                          | 1,592,131.95  |
| ABCAM ORD GBP0.002                                                                                                                                                         | 34,705.00                           | (461,550.34)    | (156,588.00)                            | 2,791,382.52  |
| ABC-MART INC NPV                                                                                                                                                           | 8,900.00                            | (507,054.25)    | (6,300.00)                              | 355,636.74    |
| ABERTIS INFRAESTR EUR3 SERIE A                                                                                                                                             | 706.00                              | (16,933.50)     | (98,197.00)                             | 2,162,855.58  |
| ABN AMRO GROUP NV DR EACH REP SHS                                                                                                                                          | 123,166.00                          | (3,816,295.70)  | (24,787.00)                             | 629,091.38    |
| ABU DHABI COMM.BK. AED1                                                                                                                                                    | 1,301,634.00                        | (2,684,388.99)  | (634,308.00)                            | 1,407,337.25  |
| ACADIA RLTY TR COM                                                                                                                                                         | 17,465.00                           | (415,968.47)    | (7,611.00)                              | 216,654.16    |
| ACCOR EUR3                                                                                                                                                                 | 14,819.00                           | (781,346.60)    | (91,778.00)                             | 4,973,165.44  |
| ACER INC TWD10                                                                                                                                                             | 13,000.00                           | (10,577.92)     | (13,000.00)                             | 8,362.96      |
| ACOM CO NPV                                                                                                                                                                | 32,100.00                           | (126,209.17)    | (32,300.00)                             | 119,144.47    |
| ACS ACTIVIDADES CO EURO.5                                                                                                                                                  | 7,842.00                            | (271,176.99)    | (3,429.00)                              | 130,868.11    |
| ACS ACTIVIDADES CO EURO.5 RFD JAN18                                                                                                                                        | 154.00                              | 0.00            | (154.00)                                | 0.00          |
| ACS ACTIVIDADES CO EURO.5 RFD JULY 2018                                                                                                                                    | 334.00                              | 0.00            | (334.00)                                | 0.00          |
| ACTAVIS FDG SCS 4.55% DUE 03-15-2035                                                                                                                                       | 17,605,000.00                       | (16,996,968.85) | (7,395,000.00)                          | 7,091,606.60  |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                                                                                                                       | 2,460,000.00                        | (2,407,271.40)  | (5,166,000.00)                          | 5,078,644.94  |
| ADARO ENERGY TBK IDR100                                                                                                                                                    | 1,038,900.00                        | (176,419.59)    | (2,883,900.00)                          | 297,572.60    |
| ADECCO GROUP AG CHF0.1 (REGD)                                                                                                                                              | 15,739.00                           | (822,465.17)    | (12,527.00)                             | 600,873.44    |
| ADIDAS AG                                                                                                                                                                  | 45,455.00                           | (10,225,808.88) | (31,872.00)                             | 7,701,755.04  |
| ADMIRAL GROUP ORD GBP0.001                                                                                                                                                 | 16,294.00                           | (436,246.54)    | (12,848.00)                             | 326,853.17    |
| ADR BRASKEM S A SPONSORED ADR REPSTG PFDA                                                                                                                                  | 6,600.00                            | (189,314.41)    | (6,600.00)                              | 192,714.77    |
| ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR                                                                                                             | 1,899,405.00                        | (11,128,700.82) | (1,045,860.00)                          | 12,137,598.06 |
| ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS                                                                                                          | 655,570.00                          | (6,966,805.98)  | (529,913.00)                            | 6,478,829.06  |
| ADR PJSC LUKOIL SPONSORED ADR                                                                                                                                              |                                     |                 | (3,914.00)                              | 0.00          |
| ADVANCED MICRO 2.125% DUE 09-01-2026                                                                                                                                       | 1,060,000.00                        | (2,298,040.19)  | (1,362,000.00)                          | 2,814,062.15  |
| ADVANCED SEMICONDT TWD10                                                                                                                                                   | 431,000.00                          | (557,340.10)    | (3,667,910.00)                          | 0.00          |
| ADVANSA SASA POLYE TRY1                                                                                                                                                    | 122,613.00                          | (411,782.36)    | (122,613.00)                            | 451,772.34    |
| ADVENT INTERNATIONAL GPE VII-B                                                                                                                                             | 500,000.00                          | (500,000.00)    | (4,102,661.00)                          | 4,102,661.00  |
| ADYEN NV EURO.01                                                                                                                                                           | 505.00                              | (142,846.33)    | (505.00)                                | 274,845.41    |
| AEGON NV COM STK EURO.12                                                                                                                                                   | 331,964.00                          | (2,114,644.91)  | (106,530.00)                            | 624,086.20    |
| AENA SME S.A. EUR10                                                                                                                                                        | 283.00                              | (5,000.99)      | (258.00)                                | 43,797.30     |
| AEON CO LTD NPV                                                                                                                                                            | 38,600.00                           | (640,891.60)    | (40,600.00)                             | 841,894.90    |
| AEON FINANCIAL SERVICE CO LTD NPV                                                                                                                                          | 11,800.00                           | (221,321.75)    | (18,200.00)                             | 393,647.55    |
| AEON MALL CO LTD NPV                                                                                                                                                       | 41,200.00                           | (759,414.53)    | (114,200.00)                            | 2,128,580.69  |
| AEROJET ROCKETDYNE HLDGS INC 2.25% 12-15-2023                                                                                                                              | 1,115,000.00                        | (1,495,612.67)  | (720,000.00)                            | 898,749.44    |
| AEROPORTS DE PARIS EUR3                                                                                                                                                    | 24.00                               | (4,762.75)      | (54.00)                                 | 11,606.08     |
| AETNA INC DISC 4.125% DUE 06-01-2021                                                                                                                                       | 200,000.00                          | (205,110.00)    | (200,000.00)                            | 202,792.00    |
| AETNA INC NEW 4.75% DUE 03-15-2044                                                                                                                                         | 220,000.00                          | (220,668.80)    | (475,000.00)                            | 484,481.00    |
| AETNA INC NEW 6.75% DUE 12-15-2037                                                                                                                                         | 122,000.00                          | (157,924.12)    | (50,000.00)                             | 63,782.00     |
| AGC INC NPV                                                                                                                                                                | 70,500.00                           | (2,716,402.26)  | (20,300.00)                             | 830,369.53    |
| AGEAS NPV                                                                                                                                                                  | 19,677.00                           | (981,330.40)    | (17,419.00)                             | 901,385.55    |
| AGFA GEVAERT NV NPV                                                                                                                                                        | 35,410.00                           | (167,539.24)    | (5,009.00)                              | 21,904.94     |
| AGILE GROUP HOLDINGS LTD                                                                                                                                                   | 14,000.00                           | (19,967.39)     | (274,000.00)                            | 509,189.50    |
| AGL ENERGY NPV                                                                                                                                                             | 62,852.00                           | (859,971.45)    | (10,291.00)                             | 143,835.38    |
| AGNICO EAGLE MINES LTD COM NPV                                                                                                                                             | 68,647.00                           | (2,832,390.39)  | (24,319.00)                             | 988,959.69    |
| AGREE RLTY CORP COM                                                                                                                                                        | 6,349.00                            | (326,271.01)    | (6,984.00)                              | 367,702.52    |
| AGRICULTURAL BANK OF CHINA CMN STK                                                                                                                                         | 264,000.00                          | (120,906.20)    | (377,000.00)                            | 222,315.65    |
| AIA GROUP LTD NPV                                                                                                                                                          | 2,796,100.00                        | (23,439,038.99) | (1,809,970.00)                          | 15,233,560.50 |
| AIB GROUP PLC ORD EURO.625                                                                                                                                                 | 20,446.00                           | (115,786.39)    | (8,117.00)                              | 33,479.55     |
| AIDA ENGINEERING NPV                                                                                                                                                       | 16,600.00                           | (149,442.80)    | (16,600.00)                             | 133,356.95    |

EIN: 22-3546821 / PN:001

Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| AIMIA INC COM                                                                                                                                                              | 41,001.00                           | (97,114.41)     | (308,340.00)                            | 519,243.43   |
| AIR CHINA LTD 'H'CNY1                                                                                                                                                      | 352,000.00                          | (512,728.85)    | (444,000.00)                            | 486,975.68   |
| AIR LEASE CORP 3.875 DUE 12-01-2018 BEO                                                                                                                                    | 250,000.00                          | (371,250.00)    | (1,260,000.00)                          | 2,007,232.75 |
| AIR LIQUIDE(L') EUR5.50                                                                                                                                                    | 80,344.00                           | (10,264,115.42) | (37,716.00)                             | 4,611,863.10 |
| AIR NEW ZEALAND NPV                                                                                                                                                        | 136,796.00                          | (299,450.67)    | (52,814.00)                             | 122,026.79   |
| AIR TRANSPORT SERVICES GROUP INC 1.125% 10-15-2024                                                                                                                         | 1,275,000.00                        | 0.00            | (835,000.00)                            | 743,543.94   |
| AIR WATER INC NPV                                                                                                                                                          | 4,400.00                            | (68,668.59)     | (700.00)                                | 11,981.33    |
| AIRASIA GROUP BERHAD                                                                                                                                                       | 1,646,200.00                        | (1,490,797.83)  | (550,400.00)                            | 517,081.34   |
| AIRBUS SE EUR1                                                                                                                                                             | 172,410.00                          | (19,032,722.33) | (15,709.00)                             | 1,631,733.25 |
| AIRTAC INTERNATIONAL TWD10                                                                                                                                                 | 305,000.00                          | (3,018,384.28)  | (233,000.00)                            | 2,764,340.81 |
| AISIN SEIKI CO NPV                                                                                                                                                         | 8,200.00                            | (320,542.95)    | (3,200.00)                              | 151,087.03   |
| AJINOMOTO CO INC NPV                                                                                                                                                       | 13,100.00                           | (216,456.59)    | (89,200.00)                             | 1,600,061.03 |
| AKATSUKI INC NPV                                                                                                                                                           | 2,400.00                            | (154,444.17)    | (2,400.00)                              | 139,990.54   |
| AKBANK TRY1                                                                                                                                                                | 19,778.00                           | (16,644.81)     | (275,801.00)                            | 350,368.72   |
| AKER BP ASA NOK1                                                                                                                                                           | 4,458.00                            | (143,327.27)    | (23,041.00)                             | 780,784.87   |
| AKZO NOBEL NV EUR2                                                                                                                                                         | 51,794.00                           | (4,493,700.88)  | (28,230.00)                             | 2,406,630.20 |
| ALABAMA POWER CO 3.7% 12-01-2047                                                                                                                                           | 650,000.00                          | (608,653.50)    | (255,000.00)                            | 237,805.60   |
| ALABAMA PWR CO 4.3% 07-15-2048                                                                                                                                             | 2,520,000.00                        | (2,505,371.40)  | (100,000.00)                            | 101,358.00   |
| ALABAMA PWR CO 4.3% DUE 01-02-2046                                                                                                                                         | 205,000.00                          | (216,539.45)    | (40,000.00)                             | 42,174.00    |
| ALAMOS GOLD INC COM NPV                                                                                                                                                    | 100,615.00                          | (551,045.21)    | (186,520.00)                            | 523,602.17   |
| ALAMOS GOLD INC NEW COM CL A COM CL A                                                                                                                                      | 78,295.00                           | 0.00            |                                         |              |
| ALDER 2.5% DUE 02-01-2025                                                                                                                                                  | 605,000.00                          | (675,778.52)    | (605,000.00)                            | 574,617.21   |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM                                                                                                                                    | 947.00                              | (71,699.55)     | (31.00)                                 | 3,916.21     |
| ALFA LAVAL AB NPV                                                                                                                                                          | 1,125.00                            | (600.00)        | (6,402.00)                              | 160,716.49   |
| ALFRESA HOLDINGS NPV                                                                                                                                                       | 4,700.00                            | (98,057.06)     | (10,000.00)                             | 266,204.94   |
| ALIBABA HLTH HKD0.01                                                                                                                                                       | 384,000.00                          | (357,578.38)    | (384,000.00)                            | 372,069.28   |
| ALIBABA PICTURES LTD                                                                                                                                                       | 290,000.00                          | (37,429.42)     | (1,740,000.00)                          | 207,163.83   |
| ALIMENTATION COUCH CLASS'B'S/VTG COM NPV                                                                                                                                   | 16,351.00                           | (702,757.29)    | (4,781.00)                              | 246,392.79   |
| ALLEGHENY TECHNOLOGIES INC ALLEGY TECH SEDOL = BZ01S69 4.75 DUE 07-01-2022BEO                                                                                              | 180,000.00                          | (353,494.41)    | (200,000.00)                            | 404,203.26   |
| ALLEGiant GOLD LTD COM                                                                                                                                                     | 257,400.00                          | (38,129.97)     | (29,000.00)                             | 6,501.81     |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044                                                                                                                                      | 2,985,000.00                        | (2,839,071.75)  | (375,000.00)                            | 372,634.50   |
| ALLIANZ SE NPV(REGD)(VINKULIERT)                                                                                                                                           | 27,849.00                           | (5,893,196.87)  | (31,402.00)                             | 6,652,757.22 |
| ALLIED PROPS REAL TRUST UNITS                                                                                                                                              | 15,248.00                           | (492,625.70)    | (15,394.00)                             | 509,733.17   |
| ALLSTATE CORP 4.2% DUE 12-15-2046                                                                                                                                          | 295,000.00                          | (295,554.30)    | (420,000.00)                            | 407,916.95   |
| ALPARGATAS SA PRF NPV                                                                                                                                                      | 351,600.00                          | (1,058,619.80)  | (35,900.00)                             | 146,567.96   |
| ALPEK SAB DE CV COM CL I SER A                                                                                                                                             | 342,500.00                          | (500,708.93)    | (795,901.00)                            | 1,290,884.28 |
| ALPEN CO LTD NPV                                                                                                                                                           | 9,000.00                            | (195,894.05)    | (17,100.00)                             | 386,454.70   |
| ALPINVEST SECONDARIES FUND (ONSHORE) V LP                                                                                                                                  | 6,753,974.58                        | (6,753,974.58)  | (6,223,051.94)                          | 6,223,051.94 |
| ALPS ALPINE CO LTD                                                                                                                                                         | 70,200.00                           | (2,001,905.05)  | (115,800.00)                            | 2,863,833.30 |
| ALSTOM EUR7.0                                                                                                                                                              | 102.00                              | (4,461.12)      | (118.00)                                | 5,300.94     |
| ALTABA INC 0% CNV BDS 12-01-2018                                                                                                                                           | 1,235,000.00                        | (1,650,855.05)  | (6,200,000.00)                          | 7,926,914.40 |
| ALTAGAS INCOME LTD COMMON STOCK                                                                                                                                            | 60,976.00                           | (736,405.77)    | (1,873.00)                              | 37,903.81    |
| ALTICE EUROPE N.V. EURO.01 (COMMON SHARES A)                                                                                                                               | 55,561.00                           | (559,962.48)    | (403,164.00)                            | 2,863,985.50 |
| ALTICE NV EURO.25(STK DIV RGT 04/06/2018)A SHARES                                                                                                                          | 94,795.00                           | 0.00            | (94,795.00)                             | 0.00         |
| ALTICE USA INC CL A CL A                                                                                                                                                   | 39,462.00                           | 0.00            |                                         |              |
| ALTRAN TECHNOLOGIE EURO.50                                                                                                                                                 | 484,388.00                          | (5,926,528.49)  | (59,133.00)                             | 1,033,204.58 |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042                                                                                                                                      | 465,000.00                          | (422,705.40)    | (240,000.00)                            | 209,020.80   |
| ALTRIA GROUP INC 4.5% DUE 05-02-2043                                                                                                                                       | 245,000.00                          | (248,064.70)    | (100,000.00)                            | 106,134.00   |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                                          | 655,000.00                          | (658,899.95)    | (160,000.00)                            | 178,553.70   |
| ALUMINA LTD NPV                                                                                                                                                            | 191,709.00                          | (371,668.36)    | (35,542.00)                             | 60,189.72    |
| ALUMINUM CORP CHN. 'H'CNY1                                                                                                                                                 | 38,000.00                           | (15,076.38)     | (38,000.00)                             | 13,586.46    |
| AMADA HOLDINGS CO LTD NPV                                                                                                                                                  | 35,500.00                           | (347,860.47)    | (24,900.00)                             | 226,688.77   |
| AMADEUS IT GROUP EURO.01                                                                                                                                                   | 97,840.00                           | (7,537,698.43)  | (36,647.00)                             | 2,940,750.99 |
| AMAG 3.25% DUE 06-01-2022                                                                                                                                                  | 735,000.00                          | (813,713.57)    | (735,000.00)                            | 736,268.77   |
| AMATA CORP THB1(ALIEN MKT)                                                                                                                                                 | 830,400.00                          | (263,571.19)    | (264,200.00)                            | 173,135.26   |
| AMATA CORP THB1(LOCAL)                                                                                                                                                     | 249,300.00                          | (211,848.64)    | (444,600.00)                            | 0.00         |
| AMAZON COM INC 4.05% 08-22-2047                                                                                                                                            | 920,000.00                          | (907,331.40)    | (2,060,000.00)                          | 2,021,013.95 |
| AMAZON COM INC 4.05% DUE 08-22-2047                                                                                                                                        | 660,000.00                          | (664,598.85)    | (175,000.00)                            | 175,565.25   |
| AMAZON COM INC 4.95% DUE 12-05-2044                                                                                                                                        | 170,000.00                          | (193,077.50)    | (170,000.00)                            | 191,114.10   |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037                                                                                                                                 | 2,240,000.00                        | (2,202,029.75)  | (85,000.00)                             | 81,568.55    |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                                                                                                                  | 190,000.00                          | (181,079.50)    | (2,653,000.00)                          | 2,619,968.93 |
| AMBERBROOK VII LP                                                                                                                                                          | 15,647,600.00                       | (15,647,600.00) | (1,335,017.65)                          | 1,335,017.65 |
| AMBU A/S SER'B'DKK0.5                                                                                                                                                      | 305,421.00                          | (3,364,742.24)  | (164,085.00)                            | 4,812,805.29 |
| AMCOR LIMITED NPV                                                                                                                                                          | 23,615.00                           | (205,786.44)    | (5,147.00)                              | 51,962.19    |
| AMER SPORTS CORP SER'A'NPV                                                                                                                                                 | 2,100.00                            | (65,144.93)     | (2,100.00)                              | 65,082.89    |
| AMEREN CORP DISC COML PAPER 3/A3 YRS 3&404-09-2018                                                                                                                         | 100,000.00                          | (99,733.33)     | (100,000.00)                            | 99,733.33    |
| AMEREN ILL CO 3.7% 12-01-2047                                                                                                                                              | 3,005,000.00                        | (2,830,045.90)  | (3,240,000.00)                          | 3,023,850.35 |
| AMEREN ILL CO DISC COML PAPER 3/A3 YRS 3&4 CPN 11-15-2018                                                                                                                  | 250,000.00                          | (249,866.67)    | (250,000.00)                            | 250,000.00   |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)                                                                                                                                  | 286,800.00                          | (194,303.83)    | (95,600.00)                             | 64,462.13     |
| AMERICAN ASSETS TR INC COM                                                                                                                                                 | 11,369.00                           | (401,467.17)    | (50.00)                                 | 1,639.46      |
| AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG                                                                                                              | 300,000.00                          | (318,002.70)    | (190,000.00)                            | 185,366.00    |
| AMERICAN TOWER CORP                                                                                                                                                        | 117,251.00                          | (16,681,113.78) | (34,060.00)                             | 4,893,800.63  |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042                                                                                                                                      | 150,000.00                          | (156,442.50)    | (270,000.00)                            | 268,654.00    |
| AMERN INTL GROUP 3.875% DUE 01-15-2035                                                                                                                                     | 1,385,000.00                        | (1,276,094.45)  | (1,473,000.00)                          | 1,326,914.31  |
| AMERN INTL GROUP 4.375% DUE 01-15-2055                                                                                                                                     | 35,000.00                           | (34,878.90)     | (295,000.00)                            | 258,725.70    |
| AMERN INTL GROUP 4.5% DUE 07-16-2044                                                                                                                                       | 1,020,000.00                        | (986,484.55)    | (730,000.00)                            | 725,570.15    |
| AMERN INTL GROUP 4.75% DUE 04-01-2048                                                                                                                                      | 9,095,000.00                        | (9,037,796.80)  | (7,650,000.00)                          | 7,234,104.95  |
| AMG CAP TR II CONV TR 5.15% PFD SECS CONV PFD STK                                                                                                                          | 12,755.00                           | (798,228.46)    | (23,943.00)                             | 1,420,222.05  |
| AMGEN INC 4.4% 05-01-2045                                                                                                                                                  | 1,192,000.00                        | (1,161,523.74)  | (305,000.00)                            | 285,253.70    |
| AMGEN INC 4.563% DUE 06-15-2048                                                                                                                                            | 95,000.00                           | (101,764.95)    | (595,000.00)                            | 632,727.05    |
| AMGEN INC 4.663% DUE 06-15-2051                                                                                                                                            | 3,890,000.00                        | (3,931,548.55)  | (2,700,000.00)                          | 2,670,789.40  |
| AMGEN INC 4.95% DUE 10-01-2041                                                                                                                                             | 265,000.00                          | (277,741.20)    | (75,000.00)                             | 77,607.75     |
| AMIYAKI TEI CO LTD NPV                                                                                                                                                     | 1,600.00                            | (83,253.70)     | (1,600.00)                              | 60,531.87     |
| AMOREPACIFIC CORP KRW500                                                                                                                                                   | 9,492.00                            | (2,199,057.31)  | (2,297.00)                              | 375,818.81    |
| AMOREPACIFIC GROUP KRW500                                                                                                                                                  | 2,551.00                            | (318,484.54)    | (1,958.00)                              | 106,022.58    |
| AMP LIMITED NPV                                                                                                                                                            | 201,798.00                          | (492,140.83)    | (151,020.00)                            | 281,489.32    |
| AMPLIFON EURO.02                                                                                                                                                           | 170,821.00                          | (2,953,856.14)  | (18,463.00)                             | 399,784.84    |
| AMS AG COM                                                                                                                                                                 | 37,152.00                           | (3,790,214.60)  | (49,856.00)                             | 2,548,668.14  |
| AMUNDI EUR2.5                                                                                                                                                              | 11,506.00                           | (659,986.59)    | (558.00)                                | 31,105.64     |
| ANA HOLDINGS INC NPV                                                                                                                                                       | 40,100.00                           | (1,328,850.40)  | (43,600.00)                             | 1,440,141.54  |
| ANADARKO PETE CORP 4.5% DUE 07-15-2044                                                                                                                                     | 4,000,000.00                        | (3,823,960.00)  | (5,680,000.00)                          | 5,218,161.20  |
| ANDEAVOR 4.5% BNDS 04-01-2048                                                                                                                                              | 230,000.00                          | (213,448.40)    | (971,000.00)                            | 707,913.70    |
| ANDEAVOR BNDS 3.8% 04-01-2028                                                                                                                                              | 310,000.00                          | (305,861.50)    | (310,000.00)                            | 310.00        |
| ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047                                                                                                                                 | 120,000.00                          | (111,864.00)    | (110,000.00)                            | 104,933.40    |
| ANDRITZ AG NPV (BR)                                                                                                                                                        | 381.00                              | (5,921.37)      | (386.00)                                | 22,591.57     |
| ANGLO AMERICAN USD0.54945                                                                                                                                                  | 76,855.00                           | (1,730,654.94)  | (40,541.00)                             | 961,843.41    |
| ANGLOGOLD ASHANTI LIMITED ZAR0.25                                                                                                                                          | 23,956.00                           | (211,241.75)    | (9,369.00)                              | 93,035.64     |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                                                                                                                      | 415,000.00                          | (419,033.00)    | (275,000.00)                            | 284,369.15    |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                                                                                                                   | 160,000.00                          | (155,274.40)    | (675,000.00)                            | 658,537.20    |
| ANHEUSER-BUSCH 3.65% DUE 02-01-2026                                                                                                                                        | 225,000.00                          | (220,798.50)    | (225,000.00)                            | 225.00        |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                                                                                                                       | 19,685,000.00                       | (19,309,782.35) | (3,970,000.00)                          | 3,728,351.35  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048                                                                                                                                         | 8,496,000.00                        | (8,418,118.34)  | (5,116,000.00)                          | 5,065,982.97  |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036                                                                                                                                         | 880,000.00                          | (886,401.75)    | (9,479,000.00)                          | 1,492,621.26  |
| ANHEUSER-BUSCH 4.75% DUE 04-15-2058                                                                                                                                        | 4,182,000.00                        | (4,224,229.92)  | (4,182,000.00)                          | 4,143,561.76  |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046                                                                                                                                         | 11,147,000.00                       | (11,485,023.04) | (56,270,000.00)                         | 5,117,173.41  |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042                                                                                                                                        | 240,000.00                          | (253,933.50)    | (160,000.00)                            | 173,702.40    |
| ANHEUSER-BUSCH INB NPV                                                                                                                                                     | 81,280.00                           | (7,554,842.30)  | (98,368.00)                             | 10,470,313.88 |
| ANHUI CONCH CEMENT 'H'CNY1                                                                                                                                                 | 575,500.00                          | (3,144,466.78)  | (601,000.00)                            | 3,355,689.65  |
| ANICOM HOLDINGS NPV                                                                                                                                                        | 26,800.00                           | (988,202.51)    | (26,800.00)                             | 909,272.72    |
| ANNALY CAP MGMT INC COM                                                                                                                                                    | 55,976.00                           | (528,287.92)    | (2,342.00)                              | 23,515.48     |
| ANTHEM INC 4.101% 03-01-2028                                                                                                                                               | 405,000.00                          | (405,575.10)    | (405,000.00)                            | 398,395.80    |
| ANTHEM INC 4.55% 03-01-2048                                                                                                                                                | 3,335,000.00                        | (3,323,627.65)  | (750,000.00)                            | 733,405.60    |
| ANTOFAGASTA ORD GBP0.05                                                                                                                                                    | 46,174.00                           | (521,602.27)    | (18,197.00)                             | 226,686.76    |
| AOZORA BANK NPV                                                                                                                                                            | 3,200.00                            | (105,090.02)    | (1,200.00)                              | 39,881.39     |
| APA GROUP NPV (STAPLED UNITS)                                                                                                                                              | 187,479.00                          | (1,259,278.47)  | (4,802.00)                              | 33,521.16     |
| APA GROUP RIGHTS APA GROUP RIGHTS                                                                                                                                          | 17.00                               | 0.00            | (17.00)                                 | 1.58          |
| APACHE CORP 4.375% DUE 10-15-2028                                                                                                                                          | 1,483,000.00                        | (1,480,701.35)  | (1,483,000.00)                          | 1,444,236.82  |
| APACHE CORP 4.75% DUE 04-15-2043                                                                                                                                           | 1,080,000.00                        | (1,113,436.80)  | (1,730,000.00)                          | 1,669,161.30  |
| APERGY CORPORATION APERGY CORPORATION USD TERM LOAN B 04-18-2025                                                                                                           | 33,000.00                           | (32,922.50)     | (33,000.00)                             | 33,160.00     |
| APPALACHIAN PWR CO 4.4% DUE 05-15-2044                                                                                                                                     | 80,000.00                           | (79,460.80)     | (80,000.00)                             | 78,141.60     |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045                                                                                                                                    | 230,000.00                          | (235,502.60)    | (85,000.00)                             | 85,467.50     |
| APPLE INC 3.45% DUE 02-09-2045                                                                                                                                             | 190,000.00                          | (169,229.20)    | (960,000.00)                            | 863,347.30    |
| APPLE INC 3.75% DUE 09-12-2047                                                                                                                                             | 255,000.00                          | (243,201.90)    | (695,000.00)                            | 664,797.15    |
| APPLE INC 3.85% DUE 05-04-2043                                                                                                                                             | 455,000.00                          | (431,748.15)    | (600,000.00)                            | 594,013.85    |
| APPLE INC 4.375% DUE 05-13-2045                                                                                                                                            | 210,000.00                          | (216,579.30)    | (735,000.00)                            | 753,927.45    |
| APPLE INC 4.45% DUE 05-06-2044                                                                                                                                             | 190,000.00                          | (213,854.50)    | (190,000.00)                            | 199,724.20    |
| APPLE INC 4.65% DUE 02-23-2046                                                                                                                                             | 1,300,000.00                        | (1,424,855.35)  | (3,635,000.00)                          | 3,922,792.90  |
| APPLE INC CALL OPTION W/STK \$175.00 PER SHARE 16-FEB-2018                                                                                                                 | 300.00                              | (72,312.45)     | (300.00)                                | 0.00          |
| APPLE INC DISC COML PAPER 144A YRS 3&4 06-01-2018                                                                                                                          | 5,000,000.00                        | (4,999,763.89)  | (5,000,000.00)                          | 5,000,000.00  |
| APPLE INC FIXED 3.75% 11-13-2047                                                                                                                                           | 5,520,000.00                        | (5,173,375.05)  | (14,290,000.00)                         | 13,671,898.88 |
| APPLIED MATLS INC 4.35% DUE 04-01-2047                                                                                                                                     | 2,157,000.00                        | (2,108,952.55)  | (4,451,000.00)                          | 4,407,232.35  |
| ARABELLA FIN LTD / ARABELLA FIN LLC DISCCOML PAPER 4/2 YRS 3&4 11-08-2018                                                                                                  | 250,000.00                          | (248,897.78)    | (250,000.00)                            | 250,000.00    |
| ARBY'S RESTAURANT GROUP INC TERM BANK LOAN 01-17-2025                                                                                                                      | 99,515.00                           | (99,271.45)     | (746.37)                                | 746.37        |
| ARC RESOURCES LTD COM NPV                                                                                                                                                  | 3,757.00                            | (11,551.25)     | (752.00)                                | 8,133.98      |
| ARCELORMITTAL NPV                                                                                                                                                          | 135,458.00                          | (4,210,066.88)  | (47,132.00)                             | 1,430,153.50  |
| ARCH CAP FIN LLC 5.031% DUE 12-15-2046                                                                                                                                     | 2,000,000.00                        | (2,148,180.00)  | (200,000.00)                            | 219,089.00    |

EIN: 22-3546821 / PN:001

Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| ARCONIC INC DISC COML PAPER 3/A3 YRS 3&4 05-25-2018                                                                                                                        | 2,100,000.00                        | (2,096,692.51)  | (2,100,000.00)                          | 2,100,000.00  |
| ARCONIC INC DISC COML PAPER 3/A3 YRS 3&405-31-2018                                                                                                                         | 300,000.00                          | (299,527.50)    | (300,000.00)                            | 300,000.00    |
| ARCONIC INC DISC COML PAPER 3/A3 YRS 3&406-21-2018                                                                                                                         | 1,100,000.00                        | (1,098,337.08)  | (1,100,000.00)                          | 1,100,000.00  |
| ARCONIC INC DISC COML PAPER 3/A3 YRS 3&4CPN 06-20-2018                                                                                                                     | 900,000.00                          | (898,598.25)    | (900,000.00)                            | 900,000.00    |
| ARCUS ASA NOK0.02                                                                                                                                                          | 8,406.00                            | (44,605.16)     | (8,406.00)                              | 44,857.83     |
| AREZZO INDUSTRIA E COMERCIO                                                                                                                                                | 3,800.00                            | (34,408.76)     | (40,300.00)                             | 672,385.94    |
| ARGONAUT GOLD INC COM                                                                                                                                                      | 90,000.00                           | (169,988.25)    | (332,000.00)                            | 552,647.83    |
| ARISTOCRAT LEISURE NPV                                                                                                                                                     | 46,300.00                           | (956,450.79)    | (2,293.00)                              | 47,811.31     |
| ARITZIA INC SUB VTG SHS                                                                                                                                                    | 66,600.00                           | (954,031.81)    | (46,300.00)                             | 614,862.84    |
| ARIZONA PUB SVC CO DISC COML PAPER 3/A3 YRS 07-27-2018                                                                                                                     | 200,000.00                          | (199,918.33)    | (200,000.00)                            | 200,000.00    |
| ARJO AB SER'B'NPV                                                                                                                                                          | 23,160.00                           | (83,197.34)     | (625.00)                                | 1,924.33      |
| ARKEMA EUR10                                                                                                                                                               | 20.00                               | (2,422.34)      | (42.00)                                 | 5,538.34      |
| ARROW ELECTRONICS INC DISC COML PAPER 4/2 YRS 3&4 06-20-2018                                                                                                               | 500,000.00                          | (498,952.78)    | (500,000.00)                            | 500,000.00    |
| ARROW ELECTRONICS INC DISC COML PAPER 4/2 YRS 3&4 06-26-2018                                                                                                               | 300,000.00                          | (299,415.00)    | (300,000.00)                            | 300,000.00    |
| ARROW ELECTRONICS INC DISC COML PAPER 4/2 YRS 3&4 08-14-2018                                                                                                               | 800,000.00                          | (798,350.00)    | (800,000.00)                            | 800,000.00    |
| ARTEMIS REAL ESTATE PARTNERS FUND II, LP                                                                                                                                   | 9,679,542.00                        | (9,679,542.00)  | (9,025,544.00)                          | 9,025,544.00  |
| ARTIS REAL ESTATE TRUST UNITS                                                                                                                                              | 59,606.00                           | (605,585.11)    | (26,966.00)                             | 236,071.50    |
| ARTNATURE INC NPV                                                                                                                                                          | 14,000.00                           | (88,113.64)     | (9,800.00)                              | 58,947.30     |
| ARVIND LTD INR10                                                                                                                                                           | 945,265.00                          | (4,613,160.43)  | (100,892.00)                            | 538,131.74    |
| ARYZTA AG - RIGHT 31/12/2049                                                                                                                                               | 1,488,680.00                        | 0.00            | (1,488,680.00)                          | 0.00          |
| ARYZTA AG CHF0.02 (REGD)                                                                                                                                                   | 1,497,767.00                        | (1,680,331.12)  | (1.71)                                  | 49.05         |
| ASAHU GROUP HOLDINGS LTD NPV                                                                                                                                               | 111,300.00                          | (5,675,819.81)  | (110,800.00)                            | 5,658,925.53  |
| ASAHU INTECC CO LT NPV                                                                                                                                                     | 53,900.00                           | (2,006,251.33)  | (8,800.00)                              | 384,334.95    |
| ASAHU KASEI CORP NPV                                                                                                                                                       | 97,900.00                           | (1,178,571.25)  | (98,000.00)                             | 1,150,683.70  |
| ASCENDAS R/EST INV NPV (REIT)                                                                                                                                              | 91,400.00                           | (160,188.92)    | (35,000.00)                             | 66,642.37     |
| ASCENSION HLTH 3.945% DUE 11-15-2046                                                                                                                                       | 235,000.00                          | (238,188.95)    | (2,180,000.00)                          | 2,145,548.50  |
| ASE TECHNOLOGY HOLDING CO LTD                                                                                                                                              | 4,112,955.00                        | (5,461,200.57)  | (333,000.00)                            | 773,967.29    |
| ASELSAN ELEKTRONIK TRY1 (B SHARES)                                                                                                                                         | 43,681.00                           | (353,452.71)    | (72,696.00)                             | 372,339.52    |
| ASHOK LEYLAND INR1                                                                                                                                                         | 2,251,347.00                        | (3,968,661.21)  | (1,975,576.00)                          | 3,126,917.15  |
| ASHTAD GROUP ORD GBP0.10                                                                                                                                                   | 47.00                               | (1,214.72)      | (47.00)                                 | 1,068.67      |
| ASIA CEMENT CORP TWD10                                                                                                                                                     | 1,323,000.00                        | (1,782,560.06)  | (12,000.00)                             | 13,417.93     |
| ASICS CORP NPV                                                                                                                                                             | 62,600.00                           | (922,271.96)    | (36,900.00)                             | 599,710.18    |
| ASM PACIFIC TECH HKD0.10                                                                                                                                                   | 34,300.00                           | (478,319.45)    | (110,600.00)                            | 1,295,794.69  |
| ASML HOLDING NV EURO.09                                                                                                                                                    | 115,085.00                          | (20,425,847.15) | (50,914.00)                             | 9,877,088.27  |
| ASOS PLC ORD GBP0.035                                                                                                                                                      | 36,748.00                           | (3,549,150.82)  | (6,915.00)                              | 564,691.02    |
| ASSA ABLOY SER'B'NPV (POST SPLIT)                                                                                                                                          | 3,895.00                            | (2,625.78)      | (3,912.00)                              | 79,197.14     |
| ASSIC GENERALI SPA EUR1                                                                                                                                                    | 147,430.00                          | (2,734,270.74)  | (84,875.00)                             | 1,425,930.17  |
| ASSOCD BRIT FOODS ORD GBP0.0568                                                                                                                                            | 184.00                              | (6,163.40)      | (86.00)                                 | 2,773.90      |
| ASSURANT INC 4.9% DUE 03-27-2028                                                                                                                                           | 1,646,000.00                        | (1,639,695.82)  | (1,646,000.00)                          | 1,652,283.94  |
| ASSURANT INC MANDATORY PFD CONV SER D %                                                                                                                                    | 15,850.00                           | (1,753,760.53)  | (3,385.00)                              | 348,764.08    |
| ASTELLAS PHARMA NPV                                                                                                                                                        | 48,200.00                           | (612,153.18)    | (24,900.00)                             | 366,218.14    |
| ASTRAL FOODS ZAR0.01                                                                                                                                                       | 27,745.00                           | (628,051.99)    | (12,493.00)                             | 327,509.71    |
| ASTRAZENECA ORD USD0.25                                                                                                                                                    | 273,249.00                          | (19,859,652.57) | (159,774.00)                            | 12,053,616.04 |
| ASX LTD NPV                                                                                                                                                                | 11,607.00                           | (506,864.13)    | (2,834.00)                              | 129,295.55    |
| AT&T INC 4.3 DUE 12-15-2042                                                                                                                                                | 85,000.00                           | (76,686.15)     | (85,000.00)                             | 74,428.55     |
| AT&T INC 4.35% DUE 06-15-2045                                                                                                                                              | 905,000.00                          | (773,353.05)    | (3,110,000.00)                          | 2,712,647.70  |
| AT&T INC 4.5% DUE 03-09-2048                                                                                                                                               | 1,925,000.00                        | (1,682,091.25)  | (2,558,000.00)                          | 2,284,286.54  |
| AT&T INC 4.55% DUE 03-09-2049                                                                                                                                              | 3,945,000.00                        | (3,332,791.80)  | (1,835,000.00)                          | 1,629,480.20  |
| AT&T INC 4.75% DUE 05-15-2046                                                                                                                                              | 675,000.00                          | (642,434.50)    | (3,583,000.00)                          | 3,163,783.84  |
| AT&T INC 4.8% DUE 06-15-2044                                                                                                                                               | 310,000.00                          | (302,899.30)    | (375,000.00)                            | 345,551.50    |
| AT&T INC 5.15% DUE 02-14-2050                                                                                                                                              | 1,100,000.00                        | (1,105,112.00)  | (4,580,000.00)                          | 2,290,031.05  |
| AT&T INC 5.15% DUE 03-15-2042                                                                                                                                              | 80,000.00                           | (77,919.20)     | (400,000.00)                            | 398,011.50    |
| AT&T INC 5.25% DUE 03-01-2037                                                                                                                                              | 1,320,000.00                        | (1,363,692.70)  | (520,000.00)                            | 532,113.10    |
| AT&T INC 5.3% DUE 08-14-2058                                                                                                                                               | 100,000.00                          | (100,750.00)    | (3,465,000.00)                          | 1,476,997.70  |
| AT&T INC 5.45% DUE 03-01-2047                                                                                                                                              | 20,115,000.00                       | (20,600,589.90) | (9,705,000.00)                          | 9,588,867.00  |
| AT&T INC 5.7% DUE 03-01-2057                                                                                                                                               | 1,855,000.00                        | (1,991,924.10)  | (95,000.00)                             | 96,165.65     |
| ATACADAO SA NPV                                                                                                                                                            | 1,044,000.00                        | (4,563,208.32)  | (233,400.00)                            | 1,082,768.21  |
| ATCO LTD CLASS I NON-VOTING COM NPV                                                                                                                                        | 32,262.00                           | (971,367.65)    | (12,307.00)                             | 377,204.24    |
| ATHABASCA OIL CORP COM NPV                                                                                                                                                 | 75,691.00                           | (111,158.31)    | (75,691.00)                             | 88,052.35     |
| ATHENE HLDG LTD 4.125% DUE 01-12-2028                                                                                                                                      | 3,374,000.00                        | (3,328,922.00)  | (993,000.00)                            | 919,021.50    |
| ATLANTIA S.P.A                                                                                                                                                             | 49,440.00                           | (1,060,052.74)  | (5,009.00)                              | 103,859.00    |
| ATLAS AIR WORLDWIDE HLDGS INC 1.875% DUE06-01-2024 BEO                                                                                                                     | 380,000.00                          | (460,038.90)    | (1,467,000.00)                          | 1,724,323.75  |
| ATLAS COPCO AB SER'A'NPV                                                                                                                                                   | 421,295.00                          | (1,078,072.61)  | (44,169.00)                             | 1,455,854.88  |
| ATLAS COPCO AB SER'A'NPV (POST SPLIT)                                                                                                                                      | 39,008.00                           | (1,834,980.66)  | (397,632.00)                            | 858,780.32    |
| ATLAS COPCO AB SER'A'NPV(RED SHS 11/06/18)                                                                                                                                 | 375,788.00                          | 0.00            | (121,487.00)                            | 108,713.94    |
| ATLAS COPCO AB SER'B'NPV                                                                                                                                                   | 8,444.00                            | 0.00            | (8,444.00)                              | 289,481.67    |
| ATLAS COPCO AB SER'B'NPV(RED SHS 11/06/18)                                                                                                                                 | 6,982.00                            | 0.00            | (6,982.00)                              | 6,308.06      |
| ATLC CY ELEC CO FIXED 4% DUE 10-15-2028                                                                                                                                    | 1,133,000.00                        | (1,131,889.66)  | (1,133,000.00)                          | 1,135,005.41  |



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Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| ATOS SE                                                                                                                                                                    | 5,984.00                            | (832,217.52)    | (5,948.00)                              | 790,613.68    |
| AUCKLAND INTL NPV                                                                                                                                                          | 95,547.00                           | (427,456.71)    | (32,854.00)                             | 161,794.17    |
| AURIZON HOLDINGS NPV                                                                                                                                                       | 158,509.00                          | (465,382.45)    | (31,487.00)                             | 99,826.39     |
| AUROBINDO PHARMA INR1                                                                                                                                                      | 219,607.00                          | (2,317,973.89)  | (81,842.00)                             | 847,360.30    |
| AURORA CANNABIS IN COM NPV                                                                                                                                                 | 160,105.00                          | (963,373.80)    | (3,331.00)                              | 23,157.20     |
| AURYN RES INC COM NPV                                                                                                                                                      | 20,000.00                           | (26,483.74)     | (22,000.00)                             | 26,485.53     |
| AUSNET SERVICES NPV                                                                                                                                                        | 48,060.00                           | (49,150.88)     | (19,209.00)                             | 22,264.14     |
| AUST & NZ BANK GRP NPV                                                                                                                                                     | 112,734.00                          | (2,166,156.21)  | (256,080.00)                            | 5,394,984.86  |
| AUSTRALIA & NEW ZEALAND BKG IAM COML PAPER 4/2 05-02-2018 VAR RT 12-03-2018                                                                                                | 20,000,000.00                       | (20,000,000.00) | (20,000,000.00)                         | 20,000,000.00 |
| AUTO TRADER GROUP ORD GBP0.01                                                                                                                                              | 579,395.00                          | (2,918,739.27)  | (626,356.00)                            | 3,422,913.86  |
| AUTOBACS SEVEN CO NPV                                                                                                                                                      | 6,800.00                            | (130,605.85)    | (11,400.00)                             | 215,609.26    |
| AUTOMATIC DATA PROCESSING INC DISC COML PAPER 4/2 YRS 3&4 10-30-2018                                                                                                       | 10,000,000.00                       | (9,999,391.67)  | (10,000,000.00)                         | 10,000,000.00 |
| AUTONATION INC DISC COML PAPER 4/A2 YRS 3&4 07-24-2018                                                                                                                     | 400,000.00                          | (399,830.00)    | (400,000.00)                            | 400,000.00    |
| AUTONATION INC DISC COML PAPER 4/A2 YRS 3&4 07-26-2018                                                                                                                     | 300,000.00                          | (299,872.50)    | (300,000.00)                            | 300,000.00    |
| AVAGO TECHNOLOGIES CAYMAN FINANCE LIMITED TERM LOAN B3 DUE 02-01-2023 BEO                                                                                                  | 0.00                                | 0.00            | 0.00                                    | (0.00)        |
| AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048                                                                                                                          | 430,000.00                          | (430,452.70)    | (430,000.00)                            | 426,902.80    |
| AVALONBAY CMNTYS REIT                                                                                                                                                      | 1,277.00                            | (139,088.52)    | (117.00)                                | 22,171.44     |
| AVIATION CAP GROUP FLTGT RT 3.57613% DUE 06-01-2021                                                                                                                        | 400,000.00                          | (400,000.00)    | (400,000.00)                            | 397,696.00    |
| AVIVA ORD GBP0.25                                                                                                                                                          | 434,732.00                          | (2,655,191.12)  | (227,941.00)                            | 1,358,566.13  |
| AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022                                                                                             | 997,487.43                          | (987,487.43)    | (997,487.43)                            | 0.00          |
| AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025                                                                                                                    | 997,487.43                          | 0.00            | (79,164.71)                             | 79,164.71     |
| AXA EUR2.29                                                                                                                                                                | 153,271.00                          | (4,358,805.66)  | (194,877.00)                            | 4,762,822.67  |
| AXA SA 7.25% 05-15-2021                                                                                                                                                    | 1,230,000.00                        | (1,274,115.29)  | (595,000.00)                            | 557,300.61    |
| AXEL SPRINGER SE NPV(REGD)                                                                                                                                                 | 56,979.00                           | (4,051,036.57)  | (49,137.00)                             | 3,773,931.75  |
| AXFOOD AB NPV                                                                                                                                                              | 5,042.00                            | (90,587.87)     | (5,042.00)                              | 87,384.38     |
| AXIATA GROUP BERHAD MYR1                                                                                                                                                   | 21,900.00                           | (20,884.47)     | (13,600.00)                             | 12,732.94     |
| AZRIELI GROUP ILS0.10                                                                                                                                                      | 167.00                              | 0.00            | (2,361.00)                              | 115,167.79    |
| B & G FOODS INC 5.25% DUE 04-01-2025                                                                                                                                       | 108,000.00                          | (102,611.25)    | (342,000.00)                            | 338,858.75    |
| B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1                                                                                                                                  | 711,810.00                          | (3,940,049.52)  | (46,817.00)                             | 255,246.13    |
| B A T CAP CORP 4.54% DUE 08-15-2047                                                                                                                                        | 965,000.00                          | (905,641.95)    | (1,565,000.00)                          | 1,484,696.50  |
| B2 GOLD CORP COMMON STOCK                                                                                                                                                  | 268,115.00                          | (738,770.63)    | (921,814.00)                            | 394,160.01    |
| B2GOLD CORP COM STK                                                                                                                                                        | 787,112.00                          | 0.00            |                                         |               |
| B3 SA COM NPV                                                                                                                                                              | 835,133.00                          | (2,705,822.66)  | (819,254.00)                            | 2,022,286.37  |
| BABCOCK INTL GROUP ORD GBP0.60                                                                                                                                             | 7,691.00                            | (74,684.98)     | (3,118.00)                              | 23,465.55     |
| BAE SYSTEMS ORD GBP0.025                                                                                                                                                   | 330,246.00                          | (2,552,225.59)  | (527,949.00)                            | 4,287,805.34  |
| BAIC MOTOR CORPORATION LIMITED 'H'CNY1                                                                                                                                     | 8,900,500.00                        | (11,155,478.70) | (9,256,500.00)                          | 6,867,906.10  |
| BALFOUR BEATTY GBP0.50                                                                                                                                                     | 59,317.00                           | (242,258.93)    | (1,905,624.00)                          | 6,220,999.17  |
| BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)                                                                                                                             | 1,362.00                            | (181,247.11)    | (537.00)                                | 76,932.99     |
| BANCA GENERALI EUR1                                                                                                                                                        | 15,457.00                           | (551,013.89)    | (108,130.00)                            | 3,453,633.92  |
| BANCO ABC BRASIL PRF NPV (RECEIPTS FEB/2018)                                                                                                                               | 3,960.00                            | (15,055.32)     | (3,960.00)                              | 0.00          |
| BANCO ABC BRASIL PRF NPV (S/R 02/AUG/2018)                                                                                                                                 | 9,842.00                            | 0.00            | (9,842.00)                              | 9,095.35      |
| BANCO ABC BRASIL PRF NPV (S/R 02/FEB/2018)                                                                                                                                 | 3,960.00                            | 0.00            | (3,960.00)                              | 0.00          |
| BANCO DE CREDITO E NPV SUBS RTS                                                                                                                                            | 30.00                               | 0.00            | (30.00)                                 | 0.00          |
| BANCO SANTANDER EUR0.50(REGD)                                                                                                                                              | 902,667.00                          | (4,433,746.81)  | (343,052.00)                            | 1,802,855.10  |
| BANCO SANTANDER RFD LINE                                                                                                                                                   | 18,606.00                           | 0.00            | (18,606.00)                             | 0.00          |
| BANCO SANTANDER S A N Y BRH DISC COML PAPER 3/A2 YRS 3&4 10-26-2018                                                                                                        | 1,850,000.00                        | (1,840,622.04)  | (1,850,000.00)                          | 1,850,000.00  |
| BANCO SANTANDER(BR UNITS (1 COM & 1 PRF)                                                                                                                                   | 2,300.00                            | (18,442.25)     | (2,300.00)                              | 25,522.23     |
| BANCOLOMBIA SA                                                                                                                                                             | 1,799.00                            | (17,882.00)     | (68,300.00)                             | 828,919.74    |
| BANDAI NAMCO HOLDINGS INC                                                                                                                                                  | 41,300.00                           | (1,403,245.20)  | (12,100.00)                             | 464,713.84    |
| BANGKOK EXPRESSWAY AND METRO PCL                                                                                                                                           | 451,600.00                          | (106,960.23)    | (1,432,900.00)                          | 367,025.27    |
| BANK AMER CORP 2.738% 01-23-2022                                                                                                                                           | 1,350,000.00                        | (1,350,000.00)  | (1,230,000.00)                          | 1,220,616.65  |
| BANK AMER CORP 3.499% 05-17-2022                                                                                                                                           | 1,030,000.00                        | (1,030,000.00)  | (75,000.00)                             | 74,423.25     |
| BANK AMER CORP 3.946% DUE 01-23-2049                                                                                                                                       | 10,830,000.00                       | (10,669,013.55) | (4,015,000.00)                          | 3,730,356.90  |
| BANK AMER CORP 5.875% DUE 02-07-2042                                                                                                                                       | 280,000.00                          | (337,657.60)    | (575,000.00)                            | 664,639.75    |
| BANK AMER CORP BNDS 4.443% 01-20-2048                                                                                                                                      | 155,000.00                          | (153,747.60)    | (155,000.00)                            | 154,155.00    |
| BANK AMER CORP FIXED 3.824% 01-20-2028                                                                                                                                     | 20,000,000.00                       | (19,557,326.75) | (8,485,000.00)                          | 8,627,468.20  |
| BANK AMER CORP FIXED 3.97% 03-05-2029                                                                                                                                      | 4,280,000.00                        | (4,273,694.10)  | (4,090,000.00)                          | 4,041,964.65  |
| BANK AMER CORP FLTGT RT 3.419% DUE 12-20-2028                                                                                                                              | 3,125,000.00                        | (2,957,062.50)  | (3,700,000.00)                          | 3,638,897.30  |
| BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038                                                                                                                              | 5,440,000.00                        | (5,357,117.60)  | (1,015,000.00)                          | 990,524.35    |
| BANK AMER CORP FLTGT RT 4.271% DUE 07-23-2029                                                                                                                              | 3,730,000.00                        | (3,717,926.55)  | (1,970,000.00)                          | 1,968,978.45  |
| BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L                                                                                              | 2,055.00                            | (2,631,540.00)  | (15.00)                                 | 19,379.74     |
| BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 3&4 03-07-2018                                                                                                       | 900,000.00                          | (897,440.83)    | (900,000.00)                            | 897,440.83    |
| BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 3&4 04-26-2018                                                                                                       | 100,000.00                          | (99,531.78)     | (100,000.00)                            | 99,531.78     |
| BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 3&4 05-11-2018                                                                                                       | 200,000.00                          | (199,046.11)    | (200,000.00)                            | 200,000.00    |
| BANK HAPOLIM B.M. ILS1                                                                                                                                                     | 27,382.00                           | (163,415.65)    | (10,714.00)                             | 70,979.64     |
| BANK MILLENNIUM SA PLN1.00                                                                                                                                                 | 5,601.00                            | (12,439.56)     | (5,601.00)                              | 13,697.14     |
| BANK NEW YORK MELLON CORP MEDIUM TERM SR NT BOOK ENTRY 3.4% 01-29-2028                                                                                                     | 1,025,000.00                        | (1,024,487.50)  | (1,025,000.00)                          | 989,750.25    |
| BANK OF CHINA LTD H CNY1                                                                                                                                                   | 21,851,000.00                       | (11,423,666.50) | (21,392,000.00)                         | 10,620,196.29 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| BANK OF COMMUNICATIONS CO 'H'                                                                                                                                              | 81,000.00                           | (56,936.06)     | (864,000.00)                            | 686,969.98   |
| BANK OF EAST ASIA HKD2.50                                                                                                                                                  | 40,749.00                           | (154,807.09)    | (19,000.00)                             | 63,189.76    |
| BANK OF IRELAND GR EUR1                                                                                                                                                    | 26,732.00                           | (231,806.18)    | (9,122.00)                              | 52,393.44    |
| BANK OF MONTREAL COM NPV                                                                                                                                                   | 35,788.00                           | (2,655,329.39)  | (15,337.00)                             | 1,190,497.16 |
| BANK OF NINGBO CO., LTD. (STOCK CONNECT)                                                                                                                                   | 182,742.00                          | (513,705.13)    | (182,742.00)                            | 453,327.75   |
| BANK OF QUEENSLAND NPV                                                                                                                                                     | 13,421.00                           | (96,266.73)     | (7,094.00)                              | 51,984.26    |
| BANK RAKYAT INDONESIA PERSER                                                                                                                                               | 13,772,500.00                       | (3,062,384.10)  | (834,800.00)                            | 200,886.86   |
| BANK TABUNGAN NEG IDR500                                                                                                                                                   | 800,100.00                          | (213,963.65)    | (6,858,700.00)                          | 1,325,042.64 |
| BANKIA S.A. EUR1 (POST CONS)                                                                                                                                               | 56,318.00                           | (222,764.33)    | (179,634.00)                            | 715,980.51   |
| BANKINTER SA EURO.30(REGD)                                                                                                                                                 | 6,103.00                            | (36,186.26)     | (126,387.00)                            | 1,292,697.87 |
| BANPU PUBLIC COMPANY LIMITED THB1(ALIEN MKT)                                                                                                                               | 121,800.00                          | (89,813.57)     | (400,600.00)                            | 245,832.82   |
| BARCLAYS PLC 4.337% DUE 01-10-2028                                                                                                                                         | 200,000.00                          | (192,204.00)    | (205,000.00)                            | 210,348.45   |
| BARCLAYS PLC 4.95% DUE 01-10-2047                                                                                                                                          | 1,115,000.00                        | (1,126,901.80)  | (2,070,000.00)                          | 2,103,781.35 |
| BARCLAYS PLC 4.972% 05-16-2029                                                                                                                                             | 6,825,000.00                        | (6,790,903.45)  | (910,000.00)                            | 904,607.45   |
| BARCLAYS PLC 5.25% DUE 08-17-2045                                                                                                                                          | 1,455,000.00                        | (1,599,204.00)  | (905,000.00)                            | 954,235.35   |
| BARCLAYS PLC ORD GBP0.25                                                                                                                                                   | 1,769,705.00                        | (4,181,919.72)  | (1,032,501.00)                          | 2,781,978.87 |
| BARING PRIVATE EQUITY ASIA IV                                                                                                                                              | 167,219.75                          | (167,219.75)    | (31,435,262.79)                         | 3,128,814.95 |
| BARLOWORLD LTD ZAR0.05                                                                                                                                                     | 101,777.00                          | (1,092,032.78)  | (114,623.00)                            | 1,191,536.21 |
| BARRATT DEVELOPMENTS ORD GBP0.10                                                                                                                                           | 45,237.00                           | (324,928.32)    | (11,273.00)                             | 66,223.27    |
| BARRICK GOLD CORP COM NPV                                                                                                                                                  | 105,045.00                          | (1,337,488.93)  | (15,132.00)                             | 176,624.04   |
| BARRY CALLEBAUT AG CHF62.2000 (REGD)                                                                                                                                       | 279.00                              | (494,206.39)    | (158.00)                                | 253,559.41   |
| BASF - ORD SHS COMSTK                                                                                                                                                      | 187,374.00                          | (15,334,328.26) | (77,024.00)                             | 7,126,478.80 |
| BAUSCH HEALTH COMP COM NPV                                                                                                                                                 | 67,375.00                           | (18,690.54)     | (64,609.00)                             | 1,494,690.56 |
| BAUSCH HEALTH COMPANIES (FKA VALEANT PHARMACEUTICALS INTL) TLB 06-02-2025                                                                                                  | 128,000.00                          | (127,365.00)    | (4,800.00)                              | 4,800.00     |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO                                                                                                                | 3,940,000.00                        | (5,503,835.30)  | (1,940,000.00)                          | 2,652,029.20 |
| BAYCURRENT CONSULT NPV                                                                                                                                                     | 3,000.00                            | (107,200.11)    | (3,000.00)                              | 108,823.64   |
| BAYER AG NPV (REGD)                                                                                                                                                        | 148,808.00                          | (15,412,342.07) | (112,884.00)                            | 9,664,855.47 |
| BAYER MOTOREN WERK NON VTG PRF EUR1                                                                                                                                        | 1,575.00                            | (114,784.23)    | (615.00)                                | 45,771.36    |
| BAYER US FIN II 4.375% DUE 12-15-2028                                                                                                                                      | 1,818,000.00                        | (1,804,746.78)  | (1,453,000.00)                          | 1,470,475.05 |
| BAYER US FIN II 4.875% DUE 06-25-2048                                                                                                                                      | 5,570,000.00                        | (5,609,400.50)  | (3,498,000.00)                          | 3,473,928.49 |
| BAYERISCHE MOTOREN WERKE A G COM                                                                                                                                           | 43,565.00                           | (4,084,501.99)  | (19,071.00)                             | 1,783,233.17 |
| BBVA(BILB-VIZ-ARG) EURO.49                                                                                                                                                 | 569,883.00                          | (3,632,509.78)  | (260,375.00)                            | 1,609,473.00 |
| BCE INC COM NPV                                                                                                                                                            | 16,340.00                           | (679,121.12)    | (35,161.00)                             | 1,463,068.38 |
| BCO BRADESCO SA PRF NPV                                                                                                                                                    | 22,940.00                           | (69,097.59)     | (148,340.00)                            | 1,151,462.23 |
| BCO DE SABADELL EURO.125                                                                                                                                                   | 548,600.00                          | (986,120.52)    | (441,884.00)                            | 594,185.88   |
| BCO DO BRASIL SA COM NPV                                                                                                                                                   | 1,036,500.00                        | (9,440,577.98)  | (561,400.00)                            | 4,819,186.74 |
| BCO EST R GDE SUL PRF CLASS 'B' NPV                                                                                                                                        | 505,200.00                          | (2,661,510.07)  | (132,300.00)                            | 712,830.36   |
| BDCM OPPORTUNITY FUND IV LP                                                                                                                                                | 21,335,907.00                       | (21,335,907.00) | (6,023,062.00)                          | 6,023,062.00 |
| BEACON CAPITAL STRATEGIC PTRS VI                                                                                                                                           | 639,082.28                          | (639,082.28)    | (693,575.50)                            | 693,575.50   |
| BEAR CREEK MINING COM NPV                                                                                                                                                  | 55,000.00                           | (101,082.59)    | (99,000.00)                             | 96,088.45    |
| BECHTLE AG NPV                                                                                                                                                             | 4,144.00                            | (351,131.33)    | (4,144.00)                              | 377,745.50   |
| BECLÉ SAB DE CV NPV                                                                                                                                                        | 641,761.00                          | (901,550.22)    | (352,900.00)                            | 428,201.10   |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                                                                                                                                   | 65,000.00                           | (61,392.50)     | (5,230,000.00)                          | 5,186,381.80 |
| BECTON DICKINSON & CO DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A                                                                                                   | 24,860.00                           | (1,550,647.90)  | (41,965.00)                             | 2,571,794.46 |
| BEECKEN PETTY OKEEFE FUND IV, L.P.                                                                                                                                         | 6,722,890.97                        | (6,722,890.97)  | (3,003,866.29)                          | 3,003,866.29 |
| BEIERSDORF AG EUR1                                                                                                                                                         | 10,734.00                           | (1,200,054.35)  | (16,163.00)                             | 1,803,088.36 |
| BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1                                                                                                                            | 96,000.00                           | (136,560.77)    | (270,000.00)                            | 329,056.85   |
| BELL CANADA 4.464% 04-01-2048                                                                                                                                              | 935,000.00                          | (928,100.35)    | (365,000.00)                            | 361,467.30   |
| BELLAMYS AUSTRALIA NPV                                                                                                                                                     | 4,516.00                            | (60,351.34)     | (4,516.00)                              | 39,459.51    |
| BENDIGO AND ADELAIDE BANK LTD NPV                                                                                                                                          | 14,432.00                           | (104,130.88)    | (8,438.00)                              | 66,793.92    |
| BENESSE HOLDINGS INC NPV                                                                                                                                                   | 6,100.00                            | (211,297.00)    | (8,400.00)                              | 242,407.60   |
| BENI STABILI SPA EURO.1                                                                                                                                                    | 192,523.00                          | (178,342.05)    | (1,535,165.00)                          | 1,373,847.43 |
| BERKLEY GP HOLDINGS                                                                                                                                                        | 31,200.00                           | (1,482,898.02)  | (6,469.00)                              | 364,691.76   |
| BERKSHIRE FUND VII, LP                                                                                                                                                     | 357,694.00                          | (357,694.00)    | (3,295,744.00)                          | 3,295,744.00 |
| BERKSHIRE FUND VIII                                                                                                                                                        | 845,352.00                          | (845,352.00)    | (4,699,655.00)                          | 4,699,655.00 |
| BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045                                                                                                                                     | 165,000.00                          | (161,061.45)    | (165,000.00)                            | 161,072.45   |
| BERLI JUCKER PUB EQUITY                                                                                                                                                    | 50,500.00                           | (90,286.04)     | (231,000.00)                            | 355,999.40   |
| BEZEQ ISRAEL TELCM ILS1                                                                                                                                                    | 57,849.00                           | (54,720.32)     | (158,540.00)                            | 181,692.30   |
| BHARAT HEAVY ELECT INR2                                                                                                                                                    | 9,313.00                            | (9,642.07)      | (9,313.00)                              | 9,129.18     |
| BHARAT PETROL CORP INR10                                                                                                                                                   | 217,019.00                          | (1,232,167.93)  | (196,104.00)                            | 1,140,006.11 |
| BHARTI AIRTEL LTD COMSTK                                                                                                                                                   | 312,732.00                          | (2,017,498.76)  | (26,522.00)                             | 123,072.45   |
| BHARTI INFRATEL LT INR10                                                                                                                                                   | 399,445.00                          | (1,973,283.48)  | (37,938.00)                             | 200,848.09   |
| BHP BILLITON FIN 5% DUE 09-30-2043                                                                                                                                         | 70,000.00                           | (77,676.90)     | (3,036,000.00)                          | 3,418,237.45 |
| BHP BILLITON PLC USD0.50                                                                                                                                                   | 107,411.00                          | (2,339,616.54)  | (492,970.00)                            | 1,481,077.27 |
| BHP GROUP LIMITED                                                                                                                                                          | 288,389.00                          | (6,780,570.94)  | (191,867.00)                            | 4,314,339.17 |
| BHP GROUP PLC ORD USD0.50                                                                                                                                                  | 478,442.00                          | (1,089,900.42)  | (23,616.00)                             | 484,391.33   |
| BIC EUR3.82                                                                                                                                                                | 24,488.00                           | (2,561,015.73)  | (21,584.00)                             | 2,052,871.15 |
| BIM BIRLESIK MAGAZ TRY1                                                                                                                                                    | 144,661.00                          | (2,191,903.76)  | (13,323.00)                             | 194,852.94   |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| BIOGEN INC 5.2% DUE 09-15-2045                                                                                                                                             | 3,956,000.00                        | (4,206,642.12)  | (350,000.00)                            | 370,129.30    |
| BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020                                                                                                                                 | 915,000.00                          | (1,095,376.79)  | (1,437,000.00)                          | 1,693,831.78  |
| BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024                                                                                                                | 1,415,000.00                        | (1,486,153.45)  | (95,000.00)                             | 90,172.86     |
| BIOMERIEUX NPV                                                                                                                                                             | 16,784.00                           | (1,386,282.26)  | (6,610.00)                              | 597,600.78    |
| BK CENTRAL ASIA IDR62.50                                                                                                                                                   | 423,800.00                          | (722,230.89)    | (443,200.00)                            | 750,438.28    |
| BK LEUMI LE ISRAEL ILS1                                                                                                                                                    | 794,196.00                          | (5,218,511.08)  | (89,201.00)                             | 560,309.65    |
| BK MANDIRI IDR250                                                                                                                                                          | 435,600.00                          | (243,122.23)    | (338,000.00)                            | 164,534.07    |
| BK OF KYOTO LTD NPV                                                                                                                                                        | 9,800.00                            | (511,270.58)    | (900.00)                                | 42,936.78     |
| BK OF NOVA SCOTIA COM NPV                                                                                                                                                  | 110,844.00                          | (6,214,373.54)  | (158.00)                                | 8,601.46      |
| BLACK HILLS CORP 4.35% DUE 05-01-2033                                                                                                                                      | 787,000.00                          | (783,774.66)    | (612,000.00)                            | 614,986.56    |
| BLACKBERRY LTD NPV                                                                                                                                                         | 66,024.00                           | (767,730.36)    | (65,659.00)                             | 651,809.58    |
| BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP                                                                                                                              | 32,199,258.73                       | (32,199,258.73) | (10,274,332.87)                         | 10,274,332.87 |
| BLUE RACER 6.625% DUE 07-15-2026                                                                                                                                           | 150,000.00                          | (150,000.00)    | (150,000.00)                            | 150,750.00    |
| BLUESCOPE STEEL NPV                                                                                                                                                        | 35,647.00                           | (408,299.10)    | (10,481.00)                             | 95,047.88     |
| BML INC NPV                                                                                                                                                                | 3,700.00                            | (94,955.05)     | (8,600.00)                              | 214,739.16    |
| BND C OP CHASUS33 99.59765625 06 JUN 2018 3175Z1932 US01F0326664                                                                                                           | 300,000.00                          | 0.00            | (300,000.00)                            | 515.63        |
| BNP PARIBAS EUR2                                                                                                                                                           | 165,538.00                          | (11,017,026.64) | (60,621.00)                             | 3,378,904.43  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-03-2018                                                                                                           | 5,400,000.00                        | (5,399,790.00)  | (5,400,000.00)                          | 5,399,790.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-04-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-08-2018                                                                                                           | 5,500,000.00                        | (5,499,358.33)  | (5,500,000.00)                          | 5,499,358.33  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-09-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-10-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-11-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-12-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-16-2018                                                                                                           | 5,500,000.00                        | (5,499,144.44)  | (5,500,000.00)                          | 5,499,144.44  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-17-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-18-2018                                                                                                           | 5,500,000.00                        | (5,499,786.11)  | (5,500,000.00)                          | 5,499,786.11  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-19-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-22-2018                                                                                                           | 5,600,000.00                        | (5,599,346.67)  | (5,600,000.00)                          | 5,599,346.67  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-23-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-24-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-25-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-26-2018                                                                                                           | 5,600,000.00                        | (5,599,782.22)  | (5,600,000.00)                          | 5,599,782.22  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-29-2018                                                                                                           | 5,700,000.00                        | (5,699,335.00)  | (5,700,000.00)                          | 5,699,335.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 01-30-2018                                                                                                           | 5,700,000.00                        | (5,699,778.33)  | (5,700,000.00)                          | 5,699,778.33  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 02-06-2018                                                                                                           | 3,300,000.00                        | (3,299,872.58)  | (3,300,000.00)                          | 3,299,872.58  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 02-15-2018                                                                                                           | 1,200,000.00                        | (1,199,953.67)  | (1,200,000.00)                          | 1,199,953.67  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 02-20-2018                                                                                                           | 1,200,000.00                        | (1,199,814.67)  | (1,200,000.00)                          | 1,199,814.67  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 05-11-2018                                                                                                           | 5,500,000.00                        | (5,499,743.33)  | (5,500,000.00)                          | 5,500,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 05-14-2018                                                                                                           | 5,500,000.00                        | (5,499,230.00)  | (5,500,000.00)                          | 5,499,230.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 07-05-2018                                                                                                           | 5,500,000.00                        | (5,499,422.50)  | (5,500,000.00)                          | 5,500,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 07-09-2018                                                                                                           | 5,500,000.00                        | (5,499,133.75)  | (5,500,000.00)                          | 5,500,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 09-12-2018                                                                                                           | 5,600,000.00                        | (5,599,706.00)  | (5,600,000.00)                          | 5,600,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 09-28-2018                                                                                                           | 5,700,000.00                        | (5,699,661.19)  | (5,700,000.00)                          | 5,700,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 10-22-2018                                                                                                           | 5,600,000.00                        | (5,598,992.00)  | (5,600,000.00)                          | 5,600,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 10-26-2018                                                                                                           | 4,900,000.00                        | (4,899,706.00)  | (4,900,000.00)                          | 4,900,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 12-13-2018                                                                                                           | 5,100,000.00                        | (5,099,694.00)  | (5,100,000.00)                          | 5,100,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 12-26-2018                                                                                                           | 4,500,000.00                        | (4,499,409.96)  | (4,500,000.00)                          | 4,500,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 12-28-2018                                                                                                           | 4,600,000.00                        | (4,599,698.42)  | (4,600,000.00)                          | 4,600,000.00  |
| BNP PARIBAS NEW YORK BRH 3/A3 DISC COML PAPER YRS 3&4 12-31-2018                                                                                                           | 5,400,000.00                        | (5,398,938.00)  | (5,400,000.00)                          | 5,400,000.00  |
| BNP PARIBAS NEW YORK BRH DISC COML PAPER 12-27-2018                                                                                                                        | 4,100,000.00                        | (4,099,731.20)  | (4,100,000.00)                          | 4,100,000.00  |
| BOARDWALK R/EST IN TRUST UNITS                                                                                                                                             | 12,823.00                           | (471,229.37)    | (12,823.00)                             | 482,300.37    |
| BOC HONG KONG HLDG NPV                                                                                                                                                     | 863,500.00                          | (3,482,406.27)  | (104,500.00)                            | 402,454.23    |
| BODYCOTE PLC ORD GBP0.1727272                                                                                                                                              | 75,403.00                           | (939,321.20)    | (75,403.00)                             | 747,920.80    |
| BOEING CO FIXED 3.625% DUE 03-01-2048                                                                                                                                      | 435,000.00                          | (405,333.75)    | (435,000.00)                            | 405,015.30    |
| BOLIDEN AB NPV                                                                                                                                                             | 21,901.00                           | (10,929.74)     | (37,755.00)                             | 501,830.70    |
| BOLIDEN AB NPV (RED SHS 15/06/2018)                                                                                                                                        | 20,520.00                           | 0.00            | (20,520.00)                             | 13,310.40     |
| BOLLORE EUR16                                                                                                                                                              | 20,538.00                           | (93,827.48)     | (7,635.00)                              | 31,944.93     |
| BOMBARDIER INC CLASS'B'SUB-VTG NPV                                                                                                                                         | 152,714.00                          | (473,282.80)    | (110,104.00)                            | 182,355.49    |
| BONTERRA RESOURCES COM NPV                                                                                                                                                 | 1,001,000.00                        | (412,365.94)    | (613,000.00)                            | 182,209.31    |
| BOOHOO GROUP PLC ORD GBP0.01                                                                                                                                               | 939,883.00                          | (2,437,737.30)  | (474,401.00)                            | 1,214,576.36  |
| BORAL LIMITED NPV                                                                                                                                                          | 92,328.00                           | (331,634.88)    | (16,559.00)                             | 67,156.87     |
| BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 08-20-2018                                                                                                              | 600,000.00                          | (599,224.17)    | (600,000.00)                            | 600,000.00    |
| BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 05-29-2018                                                                                                              | 800,000.00                          | (798,638.89)    | (800,000.00)                            | 800,000.00    |
| BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 07-17-2018                                                                                                              | 800,000.00                          | (798,530.00)    | (800,000.00)                            | 800,000.00    |
| BOUYGUES EUR1                                                                                                                                                              | 5,954.00                            | (260,297.80)    | (2,532.00)                              | 96,250.48     |
| BP CAP MKTS P L C 3.279% 09-19-2027                                                                                                                                        | 210,000.00                          | (201,736.50)    | (140,000.00)                            | 134,754.20    |
| BP ORD USD0.25                                                                                                                                                             | 1,156,008.00                        | (8,637,701.99)  | (2,265,999.00)                          | 16,269,187.35 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BPREP CROWN CO-INVEST LP                                                                                                                                                   | 50,158,022.00                       | (50,158,022.00)  | (334,969.00)                            | 334,969.00     |
| BR PROPERTIES SA COMSTK                                                                                                                                                    | 89,000.00                           | (257,571.02)     | (510,600.00)                            | 1,002,217.10   |
| BRAMBLES LTD NPV                                                                                                                                                           | 39,039.00                           | (251,463.04)     | (6,671.00)                              | 53,087.35      |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT                                                                                                                                     | 83,369.00                           | (1,440,454.06)   | (142,869.00)                            | 2,151,500.74   |
| BRENNTAG AG NPV                                                                                                                                                            | 93,778.00                           | (5,511,399.73)   | (112,006.00)                            | 6,465,739.18   |
| BRF SA COM NPV                                                                                                                                                             | 129,300.00                          | (841,394.14)     | (79,300.00)                             | 505,166.39     |
| BRIDGESTONE CORP NPV                                                                                                                                                       | 17,900.00                           | (600,643.67)     | (15,200.00)                             | 629,792.02     |
| BRIGHTHOUSE FINL 4.7% DUE 06-22-2047                                                                                                                                       | 3,611,000.00                        | (2,970,849.25)   | (1,175,000.00)                          | 979,615.20     |
| BRILLIANCE CHINA USD0.01                                                                                                                                                   | 1,448,000.00                        | (2,593,540.48)   | (3,528,000.00)                          | 4,770,338.64   |
| BRINKS CO 4.625% DUE 10-15-2027                                                                                                                                            | 44,000.00                           | (40,810.00)      | (44,000.00)                             | 40,440.40      |
| BRIO GOLD INC COM NPV                                                                                                                                                      | 37,000.00                           | (69,616.57)      | (515,231.00)                            | 0.00           |
| BRISTOW GROUP INC 4.5% 06-01-2023                                                                                                                                          | 100,000.00                          | (117,830.00)     | (530,000.00)                            | 659,028.59     |
| BRITISH AMERICAN TOBACCO ORD GBP0.25                                                                                                                                       | 386,559.00                          | (20,758,614.27)  | (566,090.00)                            | 24,911,777.44  |
| BRITISH LAND CO ORD GBP0.25                                                                                                                                                | 106.00                              | (903.96)         | (90.00)                                 | 712.27         |
| BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO                                                                                                                 | 1,415,000.00                        | (1,409,198.50)   | (1,415,000.00)                          | 1,417,716.80   |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000                                                                                                           | 750,000.00                          | (1,061,168.00)   | (2,100,000.00)                          | 2,980,801.70   |
| BROADCOM CORP / 3.875% 144A 01-15-2027                                                                                                                                     | 85,000.00                           | (83,562.65)      | (85,000.00)                             | 83,314.45      |
| BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                                                                                                                                  | 455,000.00                          | (425,242.00)     | (470,000.00)                            | 449,917.35     |
| BROKER SWAP CASH COLLATERAL PAYABLE BANK OF AMERICA                                                                                                                        | 17,640,000.00                       | (17,640,000.00)  | (29,790,000.00)                         | 29,790,000.00  |
| BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS                                                                                                                               | 43,380,000.00                       | (43,380,000.00)  | (89,050,000.00)                         | 89,050,000.00  |
| BROKER SWAP CASH COLLATERAL PAYABLE CITI                                                                                                                                   | 105,482,939.89                      | (105,482,939.89) | (111,085,528.72)                        | 111,085,528.72 |
| BROKER SWAP CASH COLLATERAL PAYABLE CSFB                                                                                                                                   | 41,780,000.00                       | (41,780,000.00)  | (41,780,000.00)                         | 41,780,000.00  |
| BROKER SWAP CASH COLLATERAL PAYABLE GOLDMAN SACHS                                                                                                                          | 179,720,000.00                      | (179,720,000.00) | (163,520,000.00)                        | 163,520,000.00 |
| BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE                                                                                                                        | 14,860,000.00                       | (14,860,000.00)  | (28,600,000.00)                         | 28,600,000.00  |
| BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY                                                                                                                         | 105,864,394.11                      | (105,864,394.11) | (100,518,693.36)                        | 100,518,693.36 |
| BROOKFIELD ASSET LIMITED VTG SHARES CLASS A                                                                                                                                | 5,551.00                            | (99,061.16)      | (67,063.00)                             | 2,699,082.33   |
| BROOKFIELD PTY REIT INC COM USD0.01 CLASS A                                                                                                                                | 2,224.00                            | (24,522.16)      | (1,121.00)                              | 20,190.86      |
| BROOKFIELD REAL ESTATE FINANCE FUND IV                                                                                                                                     | 1,542,953.98                        | (1,542,953.98)   | (18,115,234.66)                         | 18,115,234.66  |
| BROOKFIELD REAL ESTATE FINANCE FUND V LP                                                                                                                                   | 27,856,876.92                       | (27,856,876.92)  | (156,155.90)                            | 156,155.90     |
| BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP                                                                                                                            | 675,342.00                          | (675,342.00)     | (10,194,860.00)                         | 10,194,860.00  |
| BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II                                                                                                                               | 31,536,545.00                       | (31,536,545.00)  | (14,554,874.00)                         | 14,554,874.00  |
| BROTHER INDUSTRIES NPV                                                                                                                                                     | 16,800.00                           | (328,978.38)     | (18,500.00)                             | 294,882.73     |
| BROWN FORMAN CORP 4% DUE 04-15-2038                                                                                                                                        | 3,707,000.00                        | (3,664,554.85)   | (3,707,000.00)                          | 3,669,596.37   |
| BRP INC SUB VTG NPV                                                                                                                                                        | 13,715.00                           | (488,939.15)     | (9,588.00)                              | 475,018.56     |
| BSTN PPTYS INC                                                                                                                                                             | 1,400.00                            | (104,495.77)     | (17.00)                                 | 2,093.58       |
| BSTN PPTYS LTD 3.85% DUE 02-01-2023                                                                                                                                        | 100,000.00                          | (100,598.00)     | (50,000.00)                             | 49,541.50      |
| BSTN SCIENTIFIC 4% 03-01-2028                                                                                                                                              | 1,011,000.00                        | (1,009,261.08)   | (1,011,000.00)                          | 993,621.90     |
| BT GROUP ORD GBP0.05                                                                                                                                                       | 299,904.00                          | (919,279.11)     | (335,337.00)                            | 1,181,121.27   |
| BTS GROUP HOLDING THB4 (NVDR)                                                                                                                                              | 56,100.00                           | (15,477.90)      | (55,100.00)                             | 15,962.21      |
| BUCHER INDUSTRIES CHF0.20 (REGD)                                                                                                                                           | 3,280.00                            | (1,238,340.18)   | (3,280.00)                              | 1,042,656.19   |
| BUKIT ASAM TBK IDR500 SER'B'                                                                                                                                               | 7,121,100.00                        | (1,953,916.86)   | (541,900.00)                            | 150,892.52     |
| BUNGE LTD CONV PFD STK                                                                                                                                                     | 5,514.00                            | (600,030.56)     | (10,902.00)                             | 1,231,264.15   |
| BUNZL PLC ORD GBP0.32142857                                                                                                                                                | 147,927.00                          | (4,462,546.83)   | (15,631.00)                             | 455,807.03     |
| BURBERRY GROUP ORD GBP0.0005                                                                                                                                               | 172,640.00                          | (4,312,977.44)   | (11,734.00)                             | 300,419.29     |
| BUREAU VERITAS EURO.12                                                                                                                                                     | 162.00                              | (3,933.94)       | (154.00)                                | 3,859.38       |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043                                                                                                                                     | 260,000.00                          | (272,286.40)     | (105,000.00)                            | 107,454.90     |
| BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                                                                                                                               | 3,009,000.00                        | (2,991,023.85)   | (420,000.00)                            | 420,814.30     |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                                                                                                                          | 1,445,000.00                        | (1,428,170.65)   | (645,000.00)                            | 633,290.90     |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                                                                                                                      | 140,000.00                          | (158,039.00)     | (140,000.00)                            | 147,740.60     |
| BUY TO OPEN REPO W/BARCLAYS 1.35% FROM 02-14-2018 TO 02-15-2018                                                                                                            | 7,500,000.00                        | (7,500,000.00)   | (7,500,000.00)                          | 7,500,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-09-2018 TO 02-12-2018                                                                                                             | 6,500,000.00                        | (6,500,000.00)   | (6,500,000.00)                          | 6,500,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-12-2018 TO 02-13-2018                                                                                                             | 4,700,000.00                        | (4,700,000.00)   | (4,700,000.00)                          | 4,700,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-13-2018 TO 02-14-2018                                                                                                             | 7,500,000.00                        | (7,500,000.00)   | (7,500,000.00)                          | 7,500,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-21-2018 TO 02-22-2018                                                                                                             | 7,400,000.00                        | (7,400,000.00)   | (7,400,000.00)                          | 7,400,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.41% FROM 02-13-2018 TO 02-14-2018                                                                                                            | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN REPO W/BARCLAYS 1.45% FROM 02-08-2018 TO 02-09-2018                                                                                                            | 6,500,000.00                        | (6,500,000.00)   | (6,500,000.00)                          | 6,500,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.45% FROM 02-20-2018 TO 02-21-2018                                                                                                            | 6,500,000.00                        | (6,500,000.00)   | (6,500,000.00)                          | 6,500,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.5% FROM 02-15-2018 TO 02-16-2018                                                                                                             | 7,400,000.00                        | (7,400,000.00)   | (7,400,000.00)                          | 7,400,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.52% FROM 03-02-2018 TO 03-05-2018                                                                                                            | 5,600,000.00                        | (5,600,000.00)   | (5,600,000.00)                          | 5,600,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.65% FROM 06-13-2018 TO 06-14-2018                                                                                                            | 14,100,000.00                       | (14,100,000.00)  | (14,100,000.00)                         | 14,100,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 1.75% FROM 06-12-2018 TO 06-13-2018                                                                                                            | 9,100,000.00                        | (9,100,000.00)   | (9,100,000.00)                          | 9,100,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.9% FROM 07-24-2018 TO 07-25-2018                                                                                                             | 5,000,000.00                        | (5,000,000.00)   | (5,000,000.00)                          | 5,000,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.94% FROM 07-11-2018 TO 07-12-2018                                                                                                            | 6,100,000.00                        | (6,100,000.00)   | (6,100,000.00)                          | 6,100,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.94% FROM 07-13-2018 TO 07-16-2018                                                                                                            | 6,100,000.00                        | (6,100,000.00)   | (6,100,000.00)                          | 6,100,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.94% FROM 07-20-2018 TO 07-23-2018                                                                                                            | 6,100,000.00                        | (6,100,000.00)   | (6,100,000.00)                          | 6,100,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.94% FROM 07-23-2018 TO 07-24-2018                                                                                                            | 5,000,000.00                        | (5,000,000.00)   | (5,000,000.00)                          | 5,000,000.00   |
| BUY TO OPEN REPO W/BARCLAYS 1.95% FROM 06-14-2018 TO 06-15-2018                                                                                                            | 14,200,000.00                       | (14,200,000.00)  | (14,200,000.00)                         | 14,200,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 1.95% FROM 06-15-2018 TO 06-18-2018                                                                                                            | 5,000,000.00                        | (5,000,000.00)   | (5,000,000.00)                          | 5,000,000.00   |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| BUY TO OPEN REPO W/BARCLAYS 1.97% FROM 07-18-2018 TO 07-19-2018                                                                                                            | 7,100,000.00                        | (7,100,000.00)  | (7,100,000.00)                          | 7,100,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 1.97% FROM 07-19-2018 TO 07-20-2018                                                                                                            | 7,100,000.00                        | (7,100,000.00)  | (7,100,000.00)                          | 7,100,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 1.99% FROM 07-17-2018 TO 07-18-2018                                                                                                            | 7,100,000.00                        | (7,100,000.00)  | (7,100,000.00)                          | 7,100,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 2.05% FROM 08-15-2018 TO 08-16-2018                                                                                                            | 11,300,000.00                       | (11,300,000.00) | (11,300,000.00)                         | 11,300,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.22% FROM 09-27-2018 TO 09-28-2018                                                                                                            | 11,000,000.00                       | (11,000,000.00) | (11,000,000.00)                         | 11,000,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.26% FROM 11-26-2018 TO 11-27-2018                                                                                                            | 8,500,000.00                        | (8,500,000.00)  | (8,500,000.00)                          | 8,500,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 2.27% FROM 11-14-2018 TO 11-15-2018                                                                                                            | 9,400,000.00                        | (9,400,000.00)  | (9,400,000.00)                          | 9,400,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 2.28% FROM 11-19-2018 TO 11-20-2018                                                                                                            | 14,200,000.00                       | (14,200,000.00) | (14,200,000.00)                         | 14,200,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.3% FROM 11-23-2018 TO 11-26-2018                                                                                                             | 15,200,000.00                       | (15,200,000.00) | (15,200,000.00)                         | 15,200,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.35% FROM 12-07-2018 TO 12-10-2018                                                                                                            | 11,700,000.00                       | (11,700,000.00) | (11,700,000.00)                         | 11,700,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.36% FROM 11-15-2018 TO 11-16-2018                                                                                                            | 12,200,000.00                       | (12,200,000.00) | (12,200,000.00)                         | 12,200,000.00 |
| BUY TO OPEN REPO W/BARCLAYS 2.37% FROM 12-17-2018 TO 12-18-2018                                                                                                            | 6,900,000.00                        | (6,900,000.00)  | (6,900,000.00)                          | 6,900,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 2.55% FROM 12-26-2018 TO 12-27-2018                                                                                                            | 8,100,000.00                        | (8,100,000.00)  | (8,100,000.00)                          | 8,100,000.00  |
| BUY TO OPEN REPO W/BARCLAYS 2.6% FROM 12-18-2018 TO 12-31-2018                                                                                                             | 7,000,000.00                        | (7,000,000.00)  | (7,000,000.00)                          | 7,000,000.00  |
| BUY TO OPEN REPO W/BNP PARIB 1.36% FROM 01-23-2018 TO 01-24-2018                                                                                                           | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/BNP PARIB 1.42% FROM 01-26-2018 TO 01-29-2018                                                                                                           | 21,700,000.00                       | (21,700,000.00) | (21,700,000.00)                         | 21,700,000.00 |
| BUY TO OPEN REPO W/BNP PARIB 2.25% FROM 11-14-2018 TO 11-15-2018                                                                                                           | 16,800,000.00                       | (16,800,000.00) | (16,800,000.00)                         | 16,800,000.00 |
| BUY TO OPEN REPO W/BNP PARIB 2.27% FROM 12-14-2018 TO 12-17-2018                                                                                                           | 7,900,000.00                        | (7,900,000.00)  | (7,900,000.00)                          | 7,900,000.00  |
| BUY TO OPEN REPO W/CHASE SEC 1.38% FROM 01-22-2018 TO 01-23-2018                                                                                                           | 6,100,000.00                        | (6,100,000.00)  | (6,100,000.00)                          | 6,100,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.44% FROM 01-24-2018 TO 01-25-2018                                                                                                           | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 01-25-2018 TO 01-26-2018                                                                                                           | 21,700,000.00                       | (21,700,000.00) | (21,700,000.00)                         | 21,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.5% FROM 01-31-2018 TO 02-01-2018                                                                                                            | 6,700,000.00                        | (6,700,000.00)  | (6,700,000.00)                          | 6,700,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.51% FROM 01-16-2018 TO 01-17-2018                                                                                                           | 3,300,000.00                        | (3,300,000.00)  | (3,300,000.00)                          | 3,300,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.52% FROM 03-14-2018 TO 03-15-2018                                                                                                           | 2,200,000.00                        | (2,200,000.00)  | (2,200,000.00)                          | 2,200,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.55% FROM 03-19-2018 TO 03-20-2018                                                                                                           | 12,000,000.00                       | (12,000,000.00) | (12,000,000.00)                         | 12,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.58% FROM 03-16-2018 TO 03-19-2018                                                                                                           | 5,700,000.00                        | (5,700,000.00)  | (5,700,000.00)                          | 5,700,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.58% FROM 03-20-2018 TO 03-21-2018                                                                                                           | 9,600,000.00                        | (9,600,000.00)  | (9,600,000.00)                          | 9,600,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.59% FROM 03-21-2018 TO 03-22-2018                                                                                                           | 8,600,000.00                        | (8,600,000.00)  | (8,600,000.00)                          | 8,600,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.63% FROM 03-15-2018 TO 03-16-2018                                                                                                           | 5,400,000.00                        | (5,400,000.00)  | (5,400,000.00)                          | 5,400,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.73% FROM 03-22-2018 TO 03-23-2018                                                                                                           | 8,500,000.00                        | (8,500,000.00)  | (8,500,000.00)                          | 8,500,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.75% FROM 06-08-2018 TO 06-11-2018                                                                                                           | 15,700,000.00                       | (15,700,000.00) | (15,700,000.00)                         | 15,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.77% FROM 04-20-2018 TO 04-23-2018                                                                                                           | 9,200,000.00                        | (9,200,000.00)  | (9,200,000.00)                          | 9,200,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.78% FROM 04-13-2018 TO 04-16-2018                                                                                                           | 10,900,000.00                       | (10,900,000.00) | (10,900,000.00)                         | 10,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.79% FROM 05-16-2018 TO 05-17-2018                                                                                                           | 12,400,000.00                       | (12,400,000.00) | (12,400,000.00)                         | 12,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.79% FROM 05-25-2018 TO 05-29-2018                                                                                                           | 13,300,000.00                       | (13,300,000.00) | (13,300,000.00)                         | 13,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.8% FROM 04-18-2018 TO 04-19-2018                                                                                                            | 8,800,000.00                        | (8,800,000.00)  | (8,800,000.00)                          | 8,800,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.8% FROM 05-30-2018 TO 05-31-2018                                                                                                            | 14,400,000.00                       | (14,400,000.00) | (14,400,000.00)                         | 14,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.81% FROM 04-06-2018 TO 04-09-2018                                                                                                           | 8,900,000.00                        | (8,900,000.00)  | (8,900,000.00)                          | 8,900,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.81% FROM 05-11-2018 TO 05-14-2018                                                                                                           | 12,000,000.00                       | (12,000,000.00) | (12,000,000.00)                         | 12,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.82% FROM 05-17-2018 TO 05-18-2018                                                                                                           | 12,300,000.00                       | (12,300,000.00) | (12,300,000.00)                         | 12,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.83% FROM 04-10-2018 TO 04-11-2018                                                                                                           | 8,200,000.00                        | (8,200,000.00)  | (8,200,000.00)                          | 8,200,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.83% FROM 04-30-2018 TO 05-01-2018                                                                                                           | 12,100,000.00                       | (12,100,000.00) | (12,100,000.00)                         | 12,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.91% FROM 03-29-2018 TO 04-02-2018                                                                                                           | 9,300,000.00                        | (9,300,000.00)  | (9,300,000.00)                          | 9,300,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 1.91% FROM 06-20-2018 TO 06-21-2018                                                                                                           | 21,500,000.00                       | (21,500,000.00) | (21,500,000.00)                         | 21,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.92% FROM 06-19-2018 TO 06-20-2018                                                                                                           | 21,300,000.00                       | (21,300,000.00) | (21,300,000.00)                         | 21,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.94% FROM 06-18-2018 TO 06-19-2018                                                                                                           | 21,300,000.00                       | (21,300,000.00) | (21,300,000.00)                         | 21,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.95% FROM 07-09-2018 TO 07-10-2018                                                                                                           | 22,800,000.00                       | (22,800,000.00) | (22,800,000.00)                         | 22,800,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.96% FROM 06-15-2018 TO 06-18-2018                                                                                                           | 21,100,000.00                       | (21,100,000.00) | (21,100,000.00)                         | 21,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-25-2018 TO 06-26-2018                                                                                                           | 21,500,000.00                       | (21,500,000.00) | (21,500,000.00)                         | 21,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-26-2018 TO 06-27-2018                                                                                                           | 21,700,000.00                       | (21,700,000.00) | (21,700,000.00)                         | 21,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-27-2018 TO 06-28-2018                                                                                                           | 22,100,000.00                       | (22,100,000.00) | (22,100,000.00)                         | 22,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 08-13-2018 TO 08-14-2018                                                                                                           | 22,500,000.00                       | (22,500,000.00) | (22,500,000.00)                         | 22,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 06-28-2018 TO 06-29-2018                                                                                                           | 22,400,000.00                       | (22,400,000.00) | (22,400,000.00)                         | 22,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 06-22-2018 TO 06-25-2018                                                                                                           | 21,400,000.00                       | (21,400,000.00) | (21,400,000.00)                         | 21,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 08-14-2018 TO 08-15-2018                                                                                                           | 22,500,000.00                       | (22,500,000.00) | (22,500,000.00)                         | 22,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-13-2018 TO 09-14-2018                                                                                                           | 27,200,000.00                       | (27,200,000.00) | (27,200,000.00)                         | 27,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-14-2018 TO 09-17-2018                                                                                                           | 27,100,000.00                       | (27,100,000.00) | (27,100,000.00)                         | 27,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-20-2018 TO 09-21-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-25-2018 TO 09-26-2018                                                                                                           | 25,900,000.00                       | (25,900,000.00) | (25,900,000.00)                         | 25,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.06% FROM 08-15-2018 TO 08-16-2018                                                                                                           | 24,100,000.00                       | (24,100,000.00) | (24,100,000.00)                         | 24,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.07% FROM 07-03-2018 TO 07-05-2018                                                                                                           | 12,400,000.00                       | (12,400,000.00) | (12,400,000.00)                         | 12,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.21% FROM 10-09-2018 TO 10-10-2018                                                                                                           | 24,300,000.00                       | (24,300,000.00) | (24,300,000.00)                         | 24,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 06-29-2018 TO 07-02-2018                                                                                                           | 22,200,000.00                       | (22,200,000.00) | (22,200,000.00)                         | 22,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-05-2018 TO 10-09-2018                                                                                                           | 24,800,000.00                       | (24,800,000.00) | (24,800,000.00)                         | 24,800,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-10-2018 TO 10-11-2018                                                                                                           | 24,600,000.00                       | (24,600,000.00) | (24,600,000.00)                         | 24,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 10-23-2018 TO 10-24-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 12-11-2018 TO 12-12-2018                                                                                                           | 22,600,000.00                       | (22,600,000.00) | (22,600,000.00)                         | 22,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 09-27-2018 TO 09-28-2018                                                                                                           | 23,900,000.00                       | (23,900,000.00) | (23,900,000.00)                         | 23,900,000.00 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 11-07-2018 TO 11-08-2018                                                                                                           | 20,300,000.00                       | (20,300,000.00) | (20,300,000.00)                         | 20,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-04-2018 TO 10-05-2018                                                                                                           | 24,900,000.00                       | (24,900,000.00) | (24,900,000.00)                         | 24,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-11-2018 TO 10-12-2018                                                                                                           | 25,000,000.00                       | (25,000,000.00) | (25,000,000.00)                         | 25,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-12-2018 TO 10-15-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-17-2018 TO 10-18-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-24-2018 TO 10-25-2018                                                                                                           | 25,800,000.00                       | (25,800,000.00) | (25,800,000.00)                         | 25,800,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-25-2018 TO 10-26-2018                                                                                                           | 26,300,000.00                       | (26,300,000.00) | (26,300,000.00)                         | 26,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-26-2018 TO 10-29-2018                                                                                                           | 26,400,000.00                       | (26,400,000.00) | (26,400,000.00)                         | 26,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-29-2018 TO 10-30-2018                                                                                                           | 26,600,000.00                       | (26,600,000.00) | (26,600,000.00)                         | 26,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-30-2018 TO 10-31-2018                                                                                                           | 26,500,000.00                       | (26,500,000.00) | (26,500,000.00)                         | 26,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-13-2018 TO 11-14-2018                                                                                                           | 20,100,000.00                       | (20,100,000.00) | (20,100,000.00)                         | 20,100,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-14-2018 TO 11-15-2018                                                                                                           | 3,600,000.00                        | (3,600,000.00)  | (3,600,000.00)                          | 3,600,000.00  |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-21-2018 TO 11-23-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-27-2018 TO 11-28-2018                                                                                                           | 20,600,000.00                       | (20,600,000.00) | (20,600,000.00)                         | 20,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 12-12-2018 TO 12-13-2018                                                                                                           | 21,300,000.00                       | (21,300,000.00) | (21,300,000.00)                         | 21,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-16-2018 TO 10-17-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-19-2018 TO 10-22-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-20-2018 TO 11-21-2018                                                                                                           | 20,600,000.00                       | (20,600,000.00) | (20,600,000.00)                         | 20,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-26-2018 TO 11-27-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 12-13-2018 TO 12-14-2018                                                                                                           | 21,200,000.00                       | (21,200,000.00) | (21,200,000.00)                         | 21,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-03-2018 TO 10-04-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-18-2018 TO 10-19-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 11-28-2018 TO 11-29-2018                                                                                                           | 20,600,000.00                       | (20,600,000.00) | (20,600,000.00)                         | 20,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 12-14-2018 TO 12-17-2018                                                                                                           | 21,000,000.00                       | (21,000,000.00) | (21,000,000.00)                         | 21,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 10-31-2018 TO 11-01-2018                                                                                                           | 24,900,000.00                       | (24,900,000.00) | (24,900,000.00)                         | 24,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 11-08-2018 TO 11-09-2018                                                                                                           | 20,200,000.00                       | (20,200,000.00) | (20,200,000.00)                         | 20,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 12-10-2018 TO 12-11-2018                                                                                                           | 22,600,000.00                       | (22,600,000.00) | (22,600,000.00)                         | 22,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 10-15-2018 TO 10-16-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-01-2018 TO 11-02-2018                                                                                                           | 19,900,000.00                       | (19,900,000.00) | (19,900,000.00)                         | 19,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-06-2018 TO 11-07-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 11-19-2018 TO 11-20-2018                                                                                                            | 20,400,000.00                       | (20,400,000.00) | (20,400,000.00)                         | 20,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 12-04-2018 TO 12-06-2018                                                                                                            | 21,000,000.00                       | (21,000,000.00) | (21,000,000.00)                         | 21,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-23-2018 TO 11-26-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-29-2018 TO 11-30-2018                                                                                                           | 20,400,000.00                       | (20,400,000.00) | (20,400,000.00)                         | 20,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 12-03-2018 TO 12-04-2018                                                                                                           | 20,800,000.00                       | (20,800,000.00) | (20,800,000.00)                         | 20,800,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.32% FROM 11-05-2018 TO 11-06-2018                                                                                                           | 20,500,000.00                       | (20,500,000.00) | (20,500,000.00)                         | 20,500,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 09-28-2018 TO 10-01-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-02-2018 TO 11-05-2018                                                                                                           | 21,000,000.00                       | (21,000,000.00) | (21,000,000.00)                         | 21,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-16-2018 TO 11-19-2018                                                                                                           | 20,200,000.00                       | (20,200,000.00) | (20,200,000.00)                         | 20,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.34% FROM 11-15-2018 TO 11-16-2018                                                                                                           | 20,200,000.00                       | (20,200,000.00) | (20,200,000.00)                         | 20,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 11-30-2018 TO 12-03-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 12-07-2018 TO 12-10-2018                                                                                                           | 22,300,000.00                       | (22,300,000.00) | (22,300,000.00)                         | 22,300,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 12-17-2018 TO 12-18-2018                                                                                                           | 21,200,000.00                       | (21,200,000.00) | (21,200,000.00)                         | 21,200,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.38% FROM 12-19-2018 TO 12-20-2018                                                                                                           | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.39% FROM 12-06-2018 TO 12-07-2018                                                                                                           | 21,900,000.00                       | (21,900,000.00) | (21,900,000.00)                         | 21,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.4% FROM 12-18-2018 TO 12-19-2018                                                                                                            | 21,400,000.00                       | (21,400,000.00) | (21,400,000.00)                         | 21,400,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.47% FROM 12-21-2018 TO 12-24-2018                                                                                                           | 21,800,000.00                       | (21,800,000.00) | (21,800,000.00)                         | 21,800,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.48% FROM 12-20-2018 TO 12-21-2018                                                                                                           | 22,000,000.00                       | (22,000,000.00) | (22,000,000.00)                         | 22,000,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.49% FROM 12-24-2018 TO 12-26-2018                                                                                                           | 21,700,000.00                       | (21,700,000.00) | (21,700,000.00)                         | 21,700,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.53% FROM 12-26-2018 TO 12-27-2018                                                                                                           | 21,900,000.00                       | (21,900,000.00) | (21,900,000.00)                         | 21,900,000.00 |
| BUY TO OPEN REPO W/CITIGROUP 2.54% FROM 12-28-2018 TO 12-31-2018                                                                                                           | 22,000,000.00                       | (22,000,000.00) | (22,000,000.00)                         | 22,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.38% FROM 02-12-2018 TO 02-13-2018                                                                                                           | 3,900,000.00                        | (3,900,000.00)  | (3,900,000.00)                          | 3,900,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.69% FROM 05-22-2018 TO 05-23-2018                                                                                                           | 12,500,000.00                       | (12,500,000.00) | (12,500,000.00)                         | 12,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.71% FROM 05-23-2018 TO 05-24-2018                                                                                                           | 12,900,000.00                       | (12,900,000.00) | (12,900,000.00)                         | 12,900,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.72% FROM 06-12-2018 TO 06-13-2018                                                                                                           | 17,700,000.00                       | (17,700,000.00) | (17,700,000.00)                         | 17,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 04-25-2018 TO 04-26-2018                                                                                                           | 6,500,000.00                        | (6,500,000.00)  | (6,500,000.00)                          | 6,500,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 05-21-2018 TO 05-22-2018                                                                                                           | 12,500,000.00                       | (12,500,000.00) | (12,500,000.00)                         | 12,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 06-11-2018 TO 06-12-2018                                                                                                           | 15,300,000.00                       | (15,300,000.00) | (15,300,000.00)                         | 15,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 04-23-2018 TO 04-24-2018                                                                                                           | 7,800,000.00                        | (7,800,000.00)  | (7,800,000.00)                          | 7,800,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 05-07-2018 TO 05-08-2018                                                                                                           | 12,300,000.00                       | (12,300,000.00) | (12,300,000.00)                         | 12,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 04-19-2018 TO 04-20-2018                                                                                                           | 9,000,000.00                        | (9,000,000.00)  | (9,000,000.00)                          | 9,000,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-07-2018 TO 06-08-2018                                                                                                           | 15,400,000.00                       | (15,400,000.00) | (15,400,000.00)                         | 15,400,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-13-2018 TO 06-14-2018                                                                                                           | 20,600,000.00                       | (20,600,000.00) | (20,600,000.00)                         | 20,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-24-2018 TO 04-25-2018                                                                                                           | 7,700,000.00                        | (7,700,000.00)  | (7,700,000.00)                          | 7,700,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-26-2018 TO 04-27-2018                                                                                                           | 6,000,000.00                        | (6,000,000.00)  | (6,000,000.00)                          | 6,000,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-27-2018 TO 04-30-2018                                                                                                           | 6,200,000.00                        | (6,200,000.00)  | (6,200,000.00)                          | 6,200,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-04-2018 TO 05-07-2018                                                                                                           | 12,200,000.00                       | (12,200,000.00) | (12,200,000.00)                         | 12,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-08-2018 TO 05-09-2018                                                                                                           | 12,300,000.00                       | (12,300,000.00) | (12,300,000.00)                         | 12,300,000.00 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-18-2018 TO 05-21-2018                                                                                                           | 12,300,000.00                       | (12,300,000.00) | (12,300,000.00)                         | 12,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 06-06-2018 TO 06-07-2018                                                                                                           | 15,700,000.00                       | (15,700,000.00) | (15,700,000.00)                         | 15,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 04-04-2018 TO 04-05-2018                                                                                                           | 9,000,000.00                        | (9,000,000.00)  | (9,000,000.00)                          | 9,000,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-09-2018 TO 05-10-2018                                                                                                           | 12,100,000.00                       | (12,100,000.00) | (12,100,000.00)                         | 12,100,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-02-2018 TO 05-03-2018                                                                                                            | 12,100,000.00                       | (12,100,000.00) | (12,100,000.00)                         | 12,100,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-10-2018 TO 05-11-2018                                                                                                            | 11,800,000.00                       | (11,800,000.00) | (11,800,000.00)                         | 11,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-29-2018 TO 05-30-2018                                                                                                            | 13,700,000.00                       | (13,700,000.00) | (13,700,000.00)                         | 13,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 06-05-2018 TO 06-06-2018                                                                                                            | 15,600,000.00                       | (15,600,000.00) | (15,600,000.00)                         | 15,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 04-05-2018 TO 04-06-2018                                                                                                           | 8,900,000.00                        | (8,900,000.00)  | (8,900,000.00)                          | 8,900,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 04-09-2018 TO 04-10-2018                                                                                                           | 8,700,000.00                        | (8,700,000.00)  | (8,700,000.00)                          | 8,700,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 04-11-2018 TO 04-12-2018                                                                                                           | 8,900,000.00                        | (8,900,000.00)  | (8,900,000.00)                          | 8,900,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-01-2018 TO 05-02-2018                                                                                                           | 12,400,000.00                       | (12,400,000.00) | (12,400,000.00)                         | 12,400,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-03-2018 TO 05-04-2018                                                                                                           | 12,100,000.00                       | (12,100,000.00) | (12,100,000.00)                         | 12,100,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-14-2018 TO 05-15-2018                                                                                                           | 12,000,000.00                       | (12,000,000.00) | (12,000,000.00)                         | 12,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.82% FROM 04-17-2018 TO 04-18-2018                                                                                                           | 5,400,000.00                        | (5,400,000.00)  | (5,400,000.00)                          | 5,400,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.82% FROM 05-24-2018 TO 05-25-2018                                                                                                           | 13,200,000.00                       | (13,200,000.00) | (13,200,000.00)                         | 13,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.83% FROM 04-16-2018 TO 04-17-2018                                                                                                           | 5,600,000.00                        | (5,600,000.00)  | (5,600,000.00)                          | 5,600,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.85% FROM 05-15-2018 TO 05-16-2018                                                                                                           | 12,700,000.00                       | (12,700,000.00) | (12,700,000.00)                         | 12,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.86% FROM 06-04-2018 TO 06-05-2018                                                                                                           | 15,800,000.00                       | (15,800,000.00) | (15,800,000.00)                         | 15,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.87% FROM 06-01-2018 TO 06-04-2018                                                                                                           | 16,200,000.00                       | (16,200,000.00) | (16,200,000.00)                         | 16,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.88% FROM 04-02-2018 TO 04-03-2018                                                                                                           | 9,300,000.00                        | (9,300,000.00)  | (9,300,000.00)                          | 9,300,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.9% FROM 08-03-2018 TO 08-06-2018                                                                                                            | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.92% FROM 08-06-2018 TO 08-07-2018                                                                                                           | 22,000,000.00                       | (22,000,000.00) | (22,000,000.00)                         | 22,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.93% FROM 04-03-2018 TO 04-04-2018                                                                                                           | 9,300,000.00                        | (9,300,000.00)  | (9,300,000.00)                          | 9,300,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.93% FROM 06-19-2018 TO 06-20-2018                                                                                                           | 1,000,000.00                        | (1,000,000.00)  | (1,000,000.00)                          | 1,000,000.00  |
| BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-10-2018 TO 07-11-2018                                                                                                           | 22,500,000.00                       | (22,500,000.00) | (22,500,000.00)                         | 22,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-11-2018 TO 07-12-2018                                                                                                           | 22,400,000.00                       | (22,400,000.00) | (22,400,000.00)                         | 22,400,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 08-07-2018 TO 08-08-2018                                                                                                           | 22,200,000.00                       | (22,200,000.00) | (22,200,000.00)                         | 22,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-08-2018 TO 08-09-2018                                                                                                           | 21,800,000.00                       | (21,800,000.00) | (21,800,000.00)                         | 21,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-10-2018 TO 08-13-2018                                                                                                           | 22,100,000.00                       | (22,100,000.00) | (22,100,000.00)                         | 22,100,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 06-14-2018 TO 06-15-2018                                                                                                           | 20,600,000.00                       | (20,600,000.00) | (20,600,000.00)                         | 20,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-17-2018 TO 08-20-2018                                                                                                           | 21,000,000.00                       | (21,000,000.00) | (21,000,000.00)                         | 21,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-20-2018 TO 08-21-2018                                                                                                           | 21,000,000.00                       | (21,000,000.00) | (21,000,000.00)                         | 21,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 07-06-2018 TO 07-09-2018                                                                                                           | 22,700,000.00                       | (22,700,000.00) | (22,700,000.00)                         | 22,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 09-19-2018 TO 09-20-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 09-21-2018 TO 09-24-2018                                                                                                           | 25,700,000.00                       | (25,700,000.00) | (25,700,000.00)                         | 25,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-09-2018 TO 08-10-2018                                                                                                           | 21,800,000.00                       | (21,800,000.00) | (21,800,000.00)                         | 21,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-06-2018 TO 09-07-2018                                                                                                           | 27,500,000.00                       | (27,500,000.00) | (27,500,000.00)                         | 27,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-07-2018 TO 09-10-2018                                                                                                           | 27,500,000.00                       | (27,500,000.00) | (27,500,000.00)                         | 27,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-18-2018 TO 09-19-2018                                                                                                           | 26,200,000.00                       | (26,200,000.00) | (26,200,000.00)                         | 26,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-26-2018 TO 09-27-2018                                                                                                           | 27,000,000.00                       | (27,000,000.00) | (27,000,000.00)                         | 27,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2% FROM 09-11-2018 TO 09-12-2018                                                                                                              | 26,900,000.00                       | (26,900,000.00) | (26,900,000.00)                         | 26,900,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-05-2018 TO 09-06-2018                                                                                                           | 20,700,000.00                       | (20,700,000.00) | (20,700,000.00)                         | 20,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-10-2018 TO 09-11-2018                                                                                                           | 26,800,000.00                       | (26,800,000.00) | (26,800,000.00)                         | 26,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-12-2018 TO 09-13-2018                                                                                                           | 26,600,000.00                       | (26,600,000.00) | (26,600,000.00)                         | 26,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.02% FROM 08-30-2018 TO 08-31-2018                                                                                                           | 20,900,000.00                       | (20,900,000.00) | (20,900,000.00)                         | 20,900,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.03% FROM 09-24-2018 TO 09-25-2018                                                                                                           | 25,800,000.00                       | (25,800,000.00) | (25,800,000.00)                         | 25,800,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.04% FROM 07-05-2018 TO 07-06-2018                                                                                                           | 22,700,000.00                       | (22,700,000.00) | (22,700,000.00)                         | 22,700,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.05% FROM 08-31-2018 TO 09-04-2018                                                                                                           | 21,200,000.00                       | (21,200,000.00) | (21,200,000.00)                         | 21,200,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 07-03-2018 TO 07-05-2018                                                                                                           | 10,000,000.00                       | (10,000,000.00) | (10,000,000.00)                         | 10,000,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 08-16-2018 TO 08-17-2018                                                                                                           | 24,300,000.00                       | (24,300,000.00) | (24,300,000.00)                         | 24,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 09-17-2018 TO 09-18-2018                                                                                                           | 26,300,000.00                       | (26,300,000.00) | (26,300,000.00)                         | 26,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.1% FROM 07-02-2018 TO 07-03-2018                                                                                                            | 22,500,000.00                       | (22,500,000.00) | (22,500,000.00)                         | 22,500,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.26% FROM 10-22-2018 TO 10-23-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 10-02-2018 TO 10-03-2018                                                                                                           | 25,300,000.00                       | (25,300,000.00) | (25,300,000.00)                         | 25,300,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 11-09-2018 TO 11-13-2018                                                                                                           | 19,900,000.00                       | (19,900,000.00) | (19,900,000.00)                         | 19,900,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.28% FROM 10-01-2018 TO 10-02-2018                                                                                                           | 25,600,000.00                       | (25,600,000.00) | (25,600,000.00)                         | 25,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SU 2.52% FROM 12-27-2018 TO 12-28-2018                                                                                                           | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/CREDIT SUISSE 1.88% FROM 05-31-2018 TO 06-01-2018                                                                                                       | 13,700,000.00                       | (13,700,000.00) | (13,700,000.00)                         | 13,700,000.00 |
| BUY TO OPEN REPO W/DEUTSCHE 1.34% FROM 01-22-2018 TO 01-23-2018                                                                                                            | 5,100,000.00                        | (5,100,000.00)  | (5,100,000.00)                          | 5,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 01-29-2018 TO 01-30-2018                                                                                                             | 10,400,000.00                       | (10,400,000.00) | (10,400,000.00)                         | 10,400,000.00 |
| BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 01-30-2018 TO 01-31-2018                                                                                                             | 6,900,000.00                        | (6,900,000.00)  | (6,900,000.00)                          | 6,900,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.78% FROM 03-23-2018 TO 03-26-2018                                                                                                            | 8,900,000.00                        | (8,900,000.00)  | (8,900,000.00)                          | 8,900,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.83% FROM 03-28-2018 TO 03-29-2018                                                                                                            | 9,100,000.00                        | (9,100,000.00)  | (9,100,000.00)                          | 9,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 06-21-2018 TO 06-22-2018                                                                                                            | 21,200,000.00                       | (21,200,000.00) | (21,200,000.00)                         | 21,200,000.00 |
| BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 07-25-2018 TO 07-26-2018                                                                                                            | 24,300,000.00                       | (24,300,000.00) | (24,300,000.00)                         | 24,300,000.00 |
| BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 08-01-2018 TO 08-02-2018                                                                                                            | 21,600,000.00                       | (21,600,000.00) | (21,600,000.00)                         | 21,600,000.00 |
| BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-20-2018 TO 07-23-2018                                                                                                            | 22,900,000.00                       | (22,900,000.00) | (22,900,000.00)                         | 22,900,000.00 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-23-2018 TO 07-24-2018                                                                                                            | 22,400,000.00                       | (22,400,000.00)  | (22,400,000.00)                         | 22,400,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-30-2018 TO 07-31-2018                                                                                                            | 23,200,000.00                       | (23,200,000.00)  | (23,200,000.00)                         | 23,200,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 08-21-2018 TO 08-22-2018                                                                                                            | 21,300,000.00                       | (21,300,000.00)  | (21,300,000.00)                         | 21,300,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-12-2018 TO 07-13-2018                                                                                                            | 22,700,000.00                       | (22,700,000.00)  | (22,700,000.00)                         | 22,700,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-18-2018 TO 07-19-2018                                                                                                            | 22,600,000.00                       | (22,600,000.00)  | (22,600,000.00)                         | 22,600,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-27-2018 TO 07-30-2018                                                                                                            | 23,100,000.00                       | (23,100,000.00)  | (23,100,000.00)                         | 23,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 08-22-2018 TO 08-23-2018                                                                                                            | 21,100,000.00                       | (21,100,000.00)  | (21,100,000.00)                         | 21,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-13-2018 TO 07-16-2018                                                                                                            | 22,600,000.00                       | (22,600,000.00)  | (22,600,000.00)                         | 22,600,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-19-2018 TO 07-20-2018                                                                                                            | 22,600,000.00                       | (22,600,000.00)  | (22,600,000.00)                         | 22,600,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-24-2018 TO 07-25-2018                                                                                                            | 22,100,000.00                       | (22,100,000.00)  | (22,100,000.00)                         | 22,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-26-2018 TO 07-27-2018                                                                                                            | 23,300,000.00                       | (23,300,000.00)  | (23,300,000.00)                         | 23,300,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-02-2018 TO 08-03-2018                                                                                                            | 21,500,000.00                       | (21,500,000.00)  | (21,500,000.00)                         | 21,500,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-29-2018 TO 08-30-2018                                                                                                            | 20,900,000.00                       | (20,900,000.00)  | (20,900,000.00)                         | 20,900,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 09-04-2018 TO 09-05-2018                                                                                                            | 21,100,000.00                       | (21,100,000.00)  | (21,100,000.00)                         | 21,100,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-17-2018 TO 07-18-2018                                                                                                            | 22,600,000.00                       | (22,600,000.00)  | (22,600,000.00)                         | 22,600,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-31-2018 TO 08-01-2018                                                                                                            | 21,500,000.00                       | (21,500,000.00)  | (21,500,000.00)                         | 21,500,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 08-23-2018 TO 08-24-2018                                                                                                            | 21,300,000.00                       | (21,300,000.00)  | (21,300,000.00)                         | 21,300,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-24-2018 TO 08-27-2018                                                                                                               | 21,200,000.00                       | (21,200,000.00)  | (21,200,000.00)                         | 21,200,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-27-2018 TO 08-28-2018                                                                                                               | 21,200,000.00                       | (21,200,000.00)  | (21,200,000.00)                         | 21,200,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-28-2018 TO 08-29-2018                                                                                                               | 21,000,000.00                       | (21,000,000.00)  | (21,000,000.00)                         | 21,000,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 2.01% FROM 07-16-2018 TO 07-17-2018                                                                                                            | 22,900,000.00                       | (22,900,000.00)  | (22,900,000.00)                         | 22,900,000.00  |
| BUY TO OPEN REPO W/DEUTSCHE 2.05% FROM 08-15-2018 TO 08-16-2018                                                                                                            | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN REPO W/GOLDMAN, 1.94% FROM 07-11-2018 TO 07-12-2018                                                                                                            | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN REPO W/GOLDMAN, 1.96% FROM 06-14-2018 TO 06-15-2018                                                                                                            | 3,600,000.00                        | (3,600,000.00)   | (3,600,000.00)                          | 3,600,000.00   |
| BUY TO OPEN REPO W/GOLDMAN, 2.23% FROM 12-11-2018 TO 12-12-2018                                                                                                            | 20,600,000.00                       | (20,600,000.00)  | (20,600,000.00)                         | 20,600,000.00  |
| BUY TO OPEN REPO W/GOLDMAN, 2.24% FROM 12-12-2018 TO 12-13-2018                                                                                                            | 10,100,000.00                       | (10,100,000.00)  | (10,100,000.00)                         | 10,100,000.00  |
| BUY TO OPEN REPO W/GOLDMAN, 2.55% FROM 12-28-2018 TO 12-31-2018                                                                                                            | 1,300,000.00                        | (1,300,000.00)   | (1,300,000.00)                          | 1,300,000.00   |
| BUY TO OPEN REPO W/J.P. MORG 1.77% FROM 04-12-2018 TO 04-13-2018                                                                                                           | 9,000,000.00                        | (9,000,000.00)   | (9,000,000.00)                          | 9,000,000.00   |
| BUY TO OPEN REPO W/J.P. MORG 1.81% FROM 03-26-2018 TO 03-27-2018                                                                                                           | 9,000,000.00                        | (9,000,000.00)   | (9,000,000.00)                          | 9,000,000.00   |
| BUY TO OPEN REPO W/J.P. MORG 1.81% FROM 03-27-2018 TO 03-28-2018                                                                                                           | 9,000,000.00                        | (9,000,000.00)   | (9,000,000.00)                          | 9,000,000.00   |
| BUY TO OPEN REPO W/REPO WITH 1.94% FROM 07-23-2018 TO 07-24-2018                                                                                                           | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN REPO W/THE BANK 2.25% FROM 12-12-2018 TO 12-13-2018                                                                                                            | 18,800,000.00                       | (18,800,000.00)  | (18,800,000.00)                         | 18,800,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.68% FROM 04-18-2018 TO 04-19-2018                                                                                                  | 2,400,000.00                        | (2,400,000.00)   | (2,400,000.00)                          | 2,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.28% FROM 02-12-2018 TO 02-13-2018                                                                                                  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.28% FROM 02-13-2018 TO 02-14-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.28% FROM 02-14-2018 TO 02-15-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.29% FROM 02-08-2018 TO 02-09-2018                                                                                                  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.29% FROM 02-09-2018 TO 02-12-2018                                                                                                  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.3% FROM 02-21-2018 TO 02-22-2018                                                                                                   | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.31% FROM 02-20-2018 TO 02-21-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.31% FROM 02-22-2018 TO 02-23-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.32% FROM 02-15-2018 TO 02-16-2018                                                                                                  | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.32% FROM 02-16-2018 TO 02-20-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.32% FROM 02-23-2018 TO 02-26-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.32% FROM 02-26-2018 TO 02-27-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.33% FROM 02-27-2018 TO 02-28-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.35% FROM 02-28-2018 TO 03-01-2018                                                                                                  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.36% FROM 03-01-2018 TO 03-02-2018                                                                                                  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.37% FROM 03-05-2018 TO 03-06-2018                                                                                                  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.37% FROM 03-06-2018 TO 03-07-2018                                                                                                  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.38% FROM 03-02-2018 TO 03-05-2018                                                                                                  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.38% FROM 03-07-2018 TO 03-08-2018                                                                                                  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.4% FROM 03-08-2018 TO 03-09-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.4% FROM 03-09-2018 TO 03-12-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.4% FROM 03-12-2018 TO 03-13-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.4% FROM 03-13-2018 TO 03-14-2018                                                                                                   | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.4% FROM 03-14-2018 TO 03-15-2018                                                                                                   | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.45% FROM 03-19-2018 TO 03-20-2018                                                                                                  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.46% FROM 03-16-2018 TO 03-19-2018                                                                                                  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.47% FROM 03-15-2018 TO 03-16-2018                                                                                                  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.47% FROM 03-20-2018 TO 03-21-2018                                                                                                  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.47% FROM 03-21-2018 TO 03-22-2018                                                                                                  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.49% FROM 03-15-2018 TO 03-16-2018                                                                                                  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.62% FROM 05-22-2018 TO 05-23-2018                                                                                                  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.62% FROM 05-23-2018 TO 05-24-2018                                                                                                  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.63% FROM 03-22-2018 TO 03-23-2018                                                                                                  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.65% FROM 05-21-2018 TO 05-22-2018                                                                                                  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 1.67% FROM 04-19-2018 TO 04-20-2018                                                                                                  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |



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Plan Year: 2018

|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 04-23-2018 TO 04-24-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 04-25-2018 TO 04-26-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 04-26-2018 TO 04-27-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 04-27-2018 TO 04-30-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 05-07-2018 TO 05-08-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.67% FROM 05-08-2018 TO 05-09-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.68% FROM 04-24-2018 TO 04-25-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.68% FROM 05-04-2018 TO 05-07-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 03-26-2018 TO 03-27-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 04-18-2018 TO 04-19-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 05-10-2018 TO 05-11-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 05-11-2018 TO 05-14-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 05-14-2018 TO 05-15-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.69% FROM 05-18-2018 TO 05-21-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 04-17-2018 TO 04-18-2018  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 05-16-2018 TO 05-17-2018  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 05-17-2018 TO 05-18-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 05-25-2018 TO 05-29-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 05-29-2018 TO 05-30-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.7% FROM 05-30-2018 TO 05-31-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.71% FROM 05-24-2018 TO 05-25-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.72% FROM 05-15-2018 TO 05-16-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.77% FROM 05-31-2018 TO 06-01-2018 | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.77% FROM 06-01-2018 TO 06-04-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.77% FROM 06-04-2018 TO 06-05-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.83% FROM 06-20-2018 TO 06-21-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.83% FROM 08-03-2018 TO 08-06-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.84% FROM 08-06-2018 TO 08-07-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.85% FROM 07-30-2018 TO 07-31-2018 | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.85% FROM 08-01-2018 TO 08-02-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-09-2018 TO 07-10-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-10-2018 TO 07-11-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-11-2018 TO 07-12-2018 | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-12-2018 TO 07-13-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-13-2018 TO 07-16-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-23-2018 TO 07-24-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 07-25-2018 TO 07-26-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.86% FROM 08-07-2018 TO 08-08-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.87% FROM 07-20-2018 TO 07-23-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.87% FROM 07-27-2018 TO 07-30-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.87% FROM 08-08-2018 TO 08-09-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.87% FROM 08-10-2018 TO 08-13-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.88% FROM 07-18-2018 TO 07-19-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.88% FROM 07-19-2018 TO 07-20-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.88% FROM 08-13-2018 TO 08-14-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.88% FROM 08-20-2018 TO 08-21-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.88% FROM 08-21-2018 TO 08-22-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 07-06-2018 TO 07-09-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 07-24-2018 TO 07-25-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 07-26-2018 TO 07-27-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 08-02-2018 TO 08-03-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 08-09-2018 TO 08-10-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 08-17-2018 TO 08-20-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.89% FROM 08-22-2018 TO 08-23-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 07-17-2018 TO 07-18-2018  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 07-31-2018 TO 08-01-2018  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 08-14-2018 TO 08-15-2018  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 09-06-2018 TO 09-07-2018  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 09-19-2018 TO 09-20-2018  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 09-20-2018 TO 09-21-2018  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.9% FROM 09-21-2018 TO 09-24-2018  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 08-23-2018 TO 08-24-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-07-2018 TO 09-10-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-10-2018 TO 09-11-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-11-2018 TO 09-12-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |

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|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-13-2018 TO 09-14-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-14-2018 TO 09-17-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-18-2018 TO 09-19-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-25-2018 TO 09-26-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.91% FROM 09-26-2018 TO 09-27-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.92% FROM 07-16-2018 TO 07-17-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.92% FROM 08-29-2018 TO 08-30-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.92% FROM 08-30-2018 TO 08-31-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.92% FROM 09-05-2018 TO 09-06-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.92% FROM 09-12-2018 TO 09-13-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.93% FROM 08-24-2018 TO 08-27-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.93% FROM 08-27-2018 TO 08-28-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.94% FROM 07-05-2018 TO 07-06-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.94% FROM 08-28-2018 TO 08-29-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.94% FROM 09-24-2018 TO 09-25-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.95% FROM 08-15-2018 TO 08-16-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.96% FROM 07-03-2018 TO 07-05-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.97% FROM 08-16-2018 TO 08-17-2018 | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 1.97% FROM 09-17-2018 TO 09-18-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.13% FROM 10-09-2018 TO 10-10-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.14% FROM 09-27-2018 TO 09-28-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.14% FROM 10-05-2018 TO 10-09-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.14% FROM 10-10-2018 TO 10-11-2018 | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.15% FROM 11-07-2018 TO 11-08-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-11-2018 TO 10-12-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-12-2018 TO 10-15-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-23-2018 TO 10-24-2018 | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-24-2018 TO 10-25-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-25-2018 TO 10-26-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-26-2018 TO 10-29-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-29-2018 TO 10-30-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 10-30-2018 TO 10-31-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.16% FROM 12-11-2018 TO 12-12-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 10-04-2018 TO 10-05-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 10-16-2018 TO 10-17-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 10-17-2018 TO 10-18-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 10-22-2018 TO 10-23-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 11-13-2018 TO 11-14-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 11-14-2018 TO 11-15-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 11-21-2018 TO 11-23-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 11-27-2018 TO 11-28-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.17% FROM 12-12-2018 TO 12-13-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 10-01-2018 TO 10-02-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 10-02-2018 TO 10-03-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 10-03-2018 TO 10-04-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 10-18-2018 TO 10-19-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 10-19-2018 TO 10-22-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 11-09-2018 TO 11-13-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 11-20-2018 TO 11-21-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 11-26-2018 TO 11-27-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.18% FROM 11-28-2018 TO 11-29-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.19% FROM 10-15-2018 TO 10-16-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.19% FROM 10-31-2018 TO 11-01-2018 | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.19% FROM 11-08-2018 TO 11-09-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.2% FROM 11-01-2018 TO 11-02-2018  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.2% FROM 11-06-2018 TO 11-07-2018  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.2% FROM 12-10-2018 TO 12-11-2018  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.22% FROM 11-05-2018 TO 11-06-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.22% FROM 11-19-2018 TO 11-20-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.22% FROM 11-23-2018 TO 11-26-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.22% FROM 11-29-2018 TO 11-30-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.22% FROM 12-03-2018 TO 12-04-2018 | 169,000,000.00                      | (169,000,000.00) | (169,000,000.00)                        | 169,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.23% FROM 09-28-2018 TO 10-01-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.23% FROM 11-02-2018 TO 11-05-2018 | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.23% FROM 12-04-2018 TO 12-06-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.24% FROM 11-15-2018 TO 11-16-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.25% FROM 11-16-2018 TO 11-19-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M                                                                                                                                      | 2.27% FROM 11-30-2018 TO 12-03-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.28% FROM 12-07-2018 TO 12-10-2018                                                                                                  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.31% FROM 12-06-2018 TO 12-07-2018                                                                                                  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.39% FROM 12-20-2018 TO 12-21-2018                                                                                                  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.39% FROM 12-21-2018 TO 12-24-2018                                                                                                  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.4% FROM 12-24-2018 TO 12-26-2018                                                                                                   | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.42% FROM 12-26-2018 TO 12-27-2018                                                                                                  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.42% FROM 12-27-2018 TO 12-28-2018                                                                                                  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.44% FROM 12-28-2018 TO 12-31-2018                                                                                                  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BANK OF M 2%FROM 07-02-2018 TO 07-03-2018                                                                                                      | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.27% FROM 02-07-2018 TO 02-08-2018                                                                                                   | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.28% FROM 02-12-2018 TO 02-13-2018                                                                                                   | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.28% FROM 02-14-2018 TO 02-15-2018                                                                                                   | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.3% FROM 02-08-2018 TO 02-09-2018                                                                                                    | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.3% FROM 02-09-2018 TO 02-12-2018                                                                                                    | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.3% FROM 02-13-2018 TO 02-14-2018                                                                                                    | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.31% FROM 02-21-2018 TO 02-22-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.32% FROM 01-05-2018 TO 01-08-2018                                                                                                   | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.32% FROM 02-20-2018 TO 02-21-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.32% FROM 02-22-2018 TO 02-23-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.32% FROM 02-26-2018 TO 02-27-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.33% FROM 02-23-2018 TO 02-26-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.33% FROM 02-27-2018 TO 02-28-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.34% FROM 01-02-2018 TO 01-03-2018                                                                                                   | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.34% FROM 01-03-2018 TO 01-04-2018                                                                                                   | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.35% FROM 01-04-2018 TO 01-05-2018                                                                                                   | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.35% FROM 02-15-2018 TO 02-16-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.35% FROM 02-16-2018 TO 02-20-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.36% FROM 02-28-2018 TO 03-01-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.36% FROM 03-01-2018 TO 03-02-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.38% FROM 03-02-2018 TO 03-05-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.38% FROM 03-05-2018 TO 03-06-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.38% FROM 03-06-2018 TO 03-07-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.38% FROM 03-07-2018 TO 03-08-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.39% FROM 03-09-2018 TO 03-12-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.4% FROM 03-12-2018 TO 03-13-2018                                                                                                    | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.4% FROM 03-13-2018 TO 03-14-2018                                                                                                    | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.4% FROM 03-14-2018 TO 03-15-2018                                                                                                    | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.41% FROM 03-08-2018 TO 03-09-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.47% FROM 03-16-2018 TO 03-19-2018                                                                                                   | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.47% FROM 03-20-2018 TO 03-21-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.47% FROM 03-21-2018 TO 03-22-2018                                                                                                   | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.5% FROM 03-15-2018 TO 03-16-2018                                                                                                    | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.62% FROM 05-22-2018 TO 05-23-2018                                                                                                   | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.63% FROM 03-22-2018 TO 03-23-2018                                                                                                   | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.64% FROM 05-23-2018 TO 05-24-2018                                                                                                   | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.65% FROM 06-12-2018 TO 06-13-2018                                                                                                   | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.66% FROM 04-19-2018 TO 04-20-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.66% FROM 05-21-2018 TO 05-22-2018                                                                                                   | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.66% FROM 06-11-2018 TO 06-12-2018                                                                                                   | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 04-20-2018 TO 04-23-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 04-23-2018 TO 04-24-2018                                                                                                   | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 04-25-2018 TO 04-26-2018                                                                                                   | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 04-26-2018 TO 04-27-2018                                                                                                   | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 04-27-2018 TO 04-30-2018                                                                                                   | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.67% FROM 06-08-2018 TO 06-11-2018                                                                                                   | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.68% FROM 03-23-2018 TO 03-26-2018                                                                                                   | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.68% FROM 04-12-2018 TO 04-13-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.68% FROM 04-13-2018 TO 04-16-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.68% FROM 04-24-2018 TO 04-25-2018                                                                                                   | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.68% FROM 06-13-2018 TO 06-14-2018                                                                                                   | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.69% FROM 04-18-2018 TO 04-19-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.69% FROM 05-18-2018 TO 05-21-2018                                                                                                   | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.69% FROM 06-07-2018 TO 06-08-2018                                                                                                   | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.7% FROM 03-26-2018 TO 03-27-2018                                                                                                    | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.7% FROM 04-05-2018 TO 04-06-2018                                                                                                    | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.7% FROM 04-06-2018 TO 04-09-2018                                                                                                    | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.7% FROM 04-09-2018 TO 04-10-2018                                                                                                    | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 1.7% FROM 04-10-2018 TO 04-11-2018                                                                                                    | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 04-11-2018 TO 04-12-2018  |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 04-16-2018 TO 04-17-2018  |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 04-17-2018 TO 04-18-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-14-2018 TO 05-15-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-16-2018 TO 05-17-2018  |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-17-2018 TO 05-18-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-25-2018 TO 05-29-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-29-2018 TO 05-30-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 05-30-2018 TO 05-31-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.7% FROM 06-06-2018 TO 06-07-2018  |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.71% FROM 05-24-2018 TO 05-25-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.72% FROM 06-05-2018 TO 06-06-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.73% FROM 05-15-2018 TO 05-16-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.76% FROM 06-04-2018 TO 06-05-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.83% FROM 08-03-2018 TO 08-06-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.84% FROM 06-19-2018 TO 06-20-2018 |  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.84% FROM 08-06-2018 TO 08-07-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.85% FROM 06-18-2018 TO 06-19-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.85% FROM 07-30-2018 TO 07-31-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.85% FROM 08-01-2018 TO 08-02-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 07-11-2018 TO 07-12-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 07-12-2018 TO 07-13-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 07-25-2018 TO 07-26-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.86% FROM 08-07-2018 TO 08-08-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 06-14-2018 TO 06-15-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 06-15-2018 TO 06-18-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 07-09-2018 TO 07-10-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 07-10-2018 TO 07-11-2018 |  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 07-13-2018 TO 07-16-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 07-18-2018 TO 07-19-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 07-27-2018 TO 07-30-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 08-08-2018 TO 08-09-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.87% FROM 08-10-2018 TO 08-13-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.88% FROM 07-19-2018 TO 07-20-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.88% FROM 08-20-2018 TO 08-21-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.88% FROM 08-21-2018 TO 08-22-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.89% FROM 08-09-2018 TO 08-10-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.89% FROM 08-13-2018 TO 08-14-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.89% FROM 08-22-2018 TO 08-23-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 07-06-2018 TO 07-09-2018  |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 07-17-2018 TO 07-18-2018  |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 07-24-2018 TO 07-25-2018  |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 08-02-2018 TO 08-03-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 08-14-2018 TO 08-15-2018  |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 08-17-2018 TO 08-20-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 09-06-2018 TO 09-07-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 09-13-2018 TO 09-14-2018  |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 09-19-2018 TO 09-20-2018  |  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 09-20-2018 TO 09-21-2018  |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.9% FROM 09-21-2018 TO 09-24-2018  |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 07-31-2018 TO 08-01-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-07-2018 TO 09-10-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-10-2018 TO 09-11-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-11-2018 TO 09-12-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-13-2018 TO 09-14-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-14-2018 TO 09-17-2018 |  | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-18-2018 TO 09-19-2018 |  | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-25-2018 TO 09-26-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.91% FROM 09-26-2018 TO 09-27-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.92% FROM 07-16-2018 TO 07-17-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.92% FROM 08-23-2018 TO 08-24-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.92% FROM 08-29-2018 TO 08-30-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.92% FROM 09-04-2018 TO 09-05-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |

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Plan Year: 2018

|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.92% FROM 09-12-2018 TO 09-13-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.93% FROM 08-30-2018 TO 08-31-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.93% FROM 09-05-2018 TO 09-06-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.94% FROM 08-24-2018 TO 08-27-2018 | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.94% FROM 08-27-2018 TO 08-28-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.94% FROM 08-28-2018 TO 08-29-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.94% FROM 09-24-2018 TO 09-25-2018 | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.95% FROM 07-05-2018 TO 07-06-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.96% FROM 08-15-2018 TO 08-16-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.97% FROM 08-16-2018 TO 08-17-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.97% FROM 09-17-2018 TO 09-18-2018 | 160,000,000.00                      | (160,000,000.00) | (160,000,000.00)                        | 160,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 1.98% FROM 07-03-2018 TO 07-05-2018 | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.13% FROM 10-09-2018 TO 10-10-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.14% FROM 09-27-2018 TO 09-28-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.14% FROM 10-05-2018 TO 10-09-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.14% FROM 10-10-2018 TO 10-11-2018 | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.15% FROM 10-23-2018 TO 10-24-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.16% FROM 10-11-2018 TO 10-12-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.16% FROM 10-12-2018 TO 10-15-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.16% FROM 10-25-2018 TO 10-26-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.16% FROM 11-07-2018 TO 11-08-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-04-2018 TO 10-05-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-16-2018 TO 10-17-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-17-2018 TO 10-18-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-19-2018 TO 10-22-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-22-2018 TO 10-23-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-24-2018 TO 10-25-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-26-2018 TO 10-29-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-29-2018 TO 10-30-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 10-30-2018 TO 10-31-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 11-13-2018 TO 11-14-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 11-14-2018 TO 11-15-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 11-21-2018 TO 11-23-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 11-27-2018 TO 11-28-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 12-11-2018 TO 12-12-2018 | 215,000,000.00                      | (215,000,000.00) | (215,000,000.00)                        | 215,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.17% FROM 12-12-2018 TO 12-13-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.18% FROM 10-03-2018 TO 10-04-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.18% FROM 10-18-2018 TO 10-19-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.18% FROM 11-20-2018 TO 11-21-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.18% FROM 11-26-2018 TO 11-27-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.18% FROM 11-28-2018 TO 11-29-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.19% FROM 10-02-2018 TO 10-03-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.19% FROM 10-15-2018 TO 10-16-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.19% FROM 10-31-2018 TO 11-01-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.19% FROM 11-09-2018 TO 11-13-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.2% FROM 10-01-2018 TO 10-02-2018  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.2% FROM 11-01-2018 TO 11-02-2018  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.2% FROM 11-08-2018 TO 11-09-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.2% FROM 12-10-2018 TO 12-11-2018  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.21% FROM 11-06-2018 TO 11-07-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.22% FROM 11-05-2018 TO 11-06-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.22% FROM 11-19-2018 TO 11-20-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.22% FROM 11-23-2018 TO 11-26-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.22% FROM 12-03-2018 TO 12-04-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.23% FROM 09-28-2018 TO 10-01-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.23% FROM 11-29-2018 TO 11-30-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.23% FROM 12-04-2018 TO 12-06-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.24% FROM 11-02-2018 TO 11-05-2018 | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.25% 11-16-2018 11-19-2018         | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.25% FROM 11-15-2018 TO 11-16-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.27% FROM 11-30-2018 TO 12-03-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.28% FROM 12-07-2018 TO 12-10-2018 | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.3% FROM 12-19-2018 TO 12-20-2018  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.31% FROM 12-06-2018 TO 12-07-2018 | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.31% FROM 12-18-2018 TO 12-19-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.39% FROM 12-21-2018 TO 12-24-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.4% FROM 12-20-2018 TO 12-21-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.41% FROM 12-24-2018 TO 12-26-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.43% FROM 12-26-2018 TO 12-27-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.43% FROM 12-27-2018 TO 12-28-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS                                                                                                                                       | 2.45% FROM 12-28-2018 TO 12-31-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BARCLAYS 2% FROM 07-02-2018 TO 07-03-2018                                                                                                      |                                     |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.27% FROM 02-06-2018 TO 02-07-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.27% FROM 02-07-2018 TO 02-08-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.28% FROM 02-12-2018 TO 02-13-2018 |  | 23,000,000.00                       | (23,000,000.00)  | (23,000,000.00)                         | 23,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.28% FROM 02-14-2018 TO 02-15-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.29% FROM 02-08-2018 TO 02-09-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.29% FROM 02-09-2018 TO 02-12-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.29% FROM 02-13-2018 TO 02-14-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.3% FROM 01-05-2018 TO 01-08-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.3% FROM 02-21-2018 TO 02-22-2018  |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.31% FROM 02-22-2018 TO 02-23-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.32% FROM 02-20-2018 TO 02-21-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.32% FROM 02-26-2018 TO 02-27-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.33% FROM 02-23-2018 TO 02-26-2018 |  | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.33% FROM 02-27-2018 TO 02-28-2018 |  | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.34% FROM 01-02-2018 TO 01-03-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.34% FROM 01-03-2018 TO 01-04-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.34% FROM 01-04-2018 TO 01-05-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.34% FROM 02-15-2018 TO 02-16-2018 |  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.34% FROM 02-16-2018 TO 02-20-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.36% FROM 02-28-2018 TO 03-01-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.37% FROM 03-06-2018 TO 03-07-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.38% FROM 03-01-2018 TO 03-02-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.38% FROM 03-02-2018 TO 03-05-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.38% FROM 03-05-2018 TO 03-06-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.38% FROM 03-07-2018 TO 03-08-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.4% FROM 03-09-2018 TO 03-12-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.4% FROM 03-12-2018 TO 03-13-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.4% FROM 03-13-2018 TO 03-14-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.4% FROM 03-14-2018 TO 03-15-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.41% FROM 03-08-2018 TO 03-09-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.45% FROM 03-19-2018 TO 03-20-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.47% FROM 03-16-2018 TO 03-19-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.47% FROM 03-20-2018 TO 03-21-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.47% FROM 03-21-2018 TO 03-22-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.5% FROM 03-15-2018 TO 03-16-2018  |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.62% FROM 05-22-2018 TO 05-23-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.63% FROM 03-22-2018 TO 03-23-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.63% FROM 05-23-2018 TO 05-24-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.65% FROM 06-12-2018 TO 06-13-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.66% FROM 05-21-2018 TO 05-22-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.66% FROM 06-11-2018 TO 06-12-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 04-19-2018 TO 04-20-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 04-23-2018 TO 04-24-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 04-25-2018 TO 04-26-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 04-26-2018 TO 04-27-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 05-07-2018 TO 05-08-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 05-08-2018 TO 05-09-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 06-08-2018 TO 06-11-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.67% FROM 06-13-2018 TO 06-14-2018 |  | 250,000,000.00                      | (250,000,000.00) | (250,000,000.00)                        | 250,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 04-12-2018 TO 04-13-2018 |  | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 04-13-2018 TO 04-16-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 04-24-2018 TO 04-25-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 04-27-2018 TO 04-30-2018 |  | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 05-04-2018 TO 05-07-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.68% FROM 05-10-2018 TO 05-11-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.69% FROM 03-26-2018 TO 03-27-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.69% FROM 04-18-2018 TO 04-19-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.69% FROM 05-18-2018 TO 05-21-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.69% FROM 06-07-2018 TO 06-08-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.7% FROM 03-27-2018 TO 03-28-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.7% FROM 04-04-2018 TO 04-05-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |

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|                                                                                                                                                                               |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity<br>value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-05-2018 TO 04-06-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-06-2018 TO 04-09-2018  |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-09-2018 TO 04-10-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-10-2018 TO 04-11-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-16-2018 TO 04-17-2018  |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 04-17-2018 TO 04-18-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-03-2018 TO 05-04-2018  |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-11-2018 TO 05-14-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-14-2018 TO 05-15-2018  |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-16-2018 TO 05-17-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-25-2018 TO 05-29-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-29-2018 TO 05-30-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.7% FROM 05-30-2018 TO 05-31-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.71% FROM 04-11-2018 TO 04-12-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.71% FROM 05-24-2018 TO 05-25-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.71% FROM 06-06-2018 TO 06-07-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.72% FROM 05-17-2018 TO 05-18-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.72% FROM 06-05-2018 TO 06-06-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.73% FROM 05-15-2018 TO 05-16-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 250,000,000.00                      | (250,000,000.00) | (250,000,000.00)                        | 250,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.8% FROM 04-03-2018 TO 04-04-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.83% FROM 06-21-2018 TO 06-22-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.83% FROM 08-03-2018 TO 08-06-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.84% FROM 08-06-2018 TO 08-07-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.85% FROM 06-18-2018 TO 06-19-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.85% FROM 08-01-2018 TO 08-02-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 07-11-2018 TO 07-12-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 07-12-2018 TO 07-13-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 07-25-2018 TO 07-26-2018 |  | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.86% FROM 08-07-2018 TO 08-08-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 06-14-2018 TO 06-15-2018 |  | 170,000,000.00                      | (170,000,000.00) | (170,000,000.00)                        | 170,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 06-15-2018 TO 06-18-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-09-2018 TO 07-10-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-10-2018 TO 07-11-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-13-2018 TO 07-16-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-18-2018 TO 07-19-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-27-2018 TO 07-30-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 07-30-2018 TO 07-31-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 08-08-2018 TO 08-09-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.87% FROM 08-10-2018 TO 08-13-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.88% FROM 06-25-2018 TO 06-26-2018 |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.88% FROM 07-19-2018 TO 07-20-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.88% FROM 08-13-2018 TO 08-14-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.88% FROM 08-20-2018 TO 08-21-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.88% FROM 08-21-2018 TO 08-22-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 06-22-2018 TO 06-25-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 07-24-2018 TO 07-25-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 08-02-2018 TO 08-03-2018 |  | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 08-09-2018 TO 08-10-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 08-17-2018 TO 08-20-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.89% FROM 08-22-2018 TO 08-23-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 06-28-2018 TO 06-29-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 07-06-2018 TO 07-09-2018  |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 07-17-2018 TO 07-18-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 08-14-2018 TO 08-15-2018  |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 09-06-2018 TO 09-07-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 09-19-2018 TO 09-20-2018  |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 09-20-2018 TO 09-21-2018  |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.9% FROM 09-21-2018 TO 09-24-2018  |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.91% FROM 07-31-2018 TO 08-01-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.91% FROM 09-07-2018 TO 09-10-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.91% FROM 09-10-2018 TO 09-11-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.91% FROM 09-11-2018 TO 09-12-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                         | 1.91% FROM 09-25-2018 TO 09-26-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.91% FROM 09-26-2018 TO 09-27-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 08-23-2018 TO 08-24-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 08-29-2018 TO 08-30-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 08-30-2018 TO 08-31-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 09-05-2018 TO 09-06-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 09-12-2018 TO 09-13-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 09-13-2018 TO 09-14-2018 |  | 230,000,000.00                      | (230,000,000.00) | (230,000,000.00)                        | 230,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 09-14-2018 TO 09-17-2018 |  | 325,000,000.00                      | (325,000,000.00) | (325,000,000.00)                        | 325,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.92% FROM 09-18-2018 TO 09-19-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.94% FROM 08-24-2018 TO 08-27-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.94% FROM 08-27-2018 TO 08-28-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.94% FROM 09-24-2018 TO 09-25-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.95% FROM 07-05-2018 TO 07-06-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.95% FROM 08-28-2018 TO 08-29-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.97% FROM 08-15-2018 TO 08-16-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.97% FROM 09-17-2018 TO 09-18-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.98% FROM 07-03-2018 TO 07-05-2018 |  | 250,000,000.00                      | (250,000,000.00) | (250,000,000.00)                        | 250,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 1.98% FROM 08-16-2018 TO 08-17-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.01% FROM 07-02-2018 TO 07-03-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.1% FROM 06-29-2018 TO 07-02-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.13% FROM 10-10-2018 TO 10-11-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.14% FROM 10-05-2018 TO 10-09-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.15% FROM 09-27-2018 TO 09-28-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.15% FROM 10-23-2018 TO 10-24-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.16% FROM 10-11-2018 TO 10-12-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.16% FROM 10-12-2018 TO 10-15-2018 |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.16% FROM 10-24-2018 TO 10-25-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.16% FROM 11-07-2018 TO 11-08-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-04-2018 TO 10-05-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-16-2018 TO 10-17-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-19-2018 TO 10-22-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-22-2018 TO 10-23-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-25-2018 TO 10-26-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-26-2018 TO 10-29-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-29-2018 TO 10-30-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 10-30-2018 TO 10-31-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 11-13-2018 TO 11-14-2018 |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 11-14-2018 TO 11-15-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 11-21-2018 TO 11-23-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 12-11-2018 TO 12-12-2018 |  | 215,000,000.00                      | (215,000,000.00) | (215,000,000.00)                        | 215,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.17% FROM 12-12-2018 TO 12-13-2018 |  | 210,000,000.00                      | (210,000,000.00) | (210,000,000.00)                        | 210,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 10-03-2018 TO 10-04-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 10-18-2018 TO 10-19-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 11-09-2018 TO 11-13-2018 |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 11-26-2018 TO 11-27-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 11-27-2018 TO 11-28-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.18% FROM 11-28-2018 TO 11-29-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.19% FROM 10-02-2018 TO 10-03-2018 |  | 240,000,000.00                      | (240,000,000.00) | (240,000,000.00)                        | 240,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.19% FROM 10-15-2018 TO 10-16-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.19% FROM 10-31-2018 TO 11-01-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.2% FROM 10-01-2018 TO 10-02-2018  |  | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.2% FROM 11-01-2018 TO 11-02-2018  |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.2% FROM 11-08-2018 TO 11-09-2018  |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.2% FROM 11-20-2018 TO 11-21-2018  |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.2% FROM 12-10-2018 TO 12-11-2018  |  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.21% FROM 11-06-2018 TO 11-07-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.21% FROM 12-03-2018 TO 12-04-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.22% FROM 11-05-2018 TO 11-06-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.22% FROM 11-23-2018 TO 11-26-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.23% FROM 11-29-2018 TO 11-30-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.23% FROM 12-04-2018 TO 12-06-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.24% FROM 09-28-2018 TO 10-01-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.24% FROM 11-02-2018 TO 11-05-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.24% FROM 11-19-2018 TO 11-20-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.25% FROM 11-15-2018 TO 11-16-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.26% FROM 11-16-2018 TO 11-19-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.28% FROM 11-30-2018 TO 12-03-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.28% FROM 12-07-2018 TO 12-10-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |



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|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.29% FROM 12-19-2018 TO 12-20-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.3% FROM 12-06-2018 TO 12-07-2018  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.31% FROM 12-18-2018 TO 12-19-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.39% FROM 12-21-2018 TO 12-24-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.4% FROM 12-20-2018 TO 12-21-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.41% FROM 12-24-2018 TO 12-26-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.42% FROM 12-27-2018 TO 12-28-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.43% FROM 12-26-2018 TO 12-27-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIB                                                                                                                                      | 2.45% FROM 12-28-2018 TO 12-31-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/BNP PARIBAS                                                                                                                                    | 1.92% FROM 07-16-2018 TO 07-17-2018 | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.27% FROM 01-09-2018 TO 01-10-2018 | 68,343,000.00                       | (68,343,000.00)  | (68,343,000.00)                         | 68,343,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.27% FROM 01-22-2018 TO 01-23-2018 | 54,650,000.00                       | (54,650,000.00)  | (54,650,000.00)                         | 54,650,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.27% FROM 02-06-2018 TO 02-07-2018 | 10,032,000.00                       | (10,032,000.00)  | (10,032,000.00)                         | 10,032,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.27% FROM 02-07-2018 TO 02-08-2018 | 44,678,000.00                       | (44,678,000.00)  | (44,678,000.00)                         | 44,678,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.28% FROM 01-18-2018 TO 01-19-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.28% FROM 01-19-2018 TO 01-22-2018 | 26,000,000.00                       | (26,000,000.00)  | (26,000,000.00)                         | 26,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.28% FROM 02-12-2018 TO 02-13-2018 | 83,124,000.00                       | (83,124,000.00)  | (83,124,000.00)                         | 83,124,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.28% FROM 02-14-2018 TO 02-15-2018 | 79,452,000.00                       | (79,452,000.00)  | (79,452,000.00)                         | 79,452,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 01-08-2018 TO 01-09-2018 | 35,166,000.00                       | (35,166,000.00)  | (35,166,000.00)                         | 35,166,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 01-29-2018 TO 01-30-2018 | 94,060,000.00                       | (94,060,000.00)  | (94,060,000.00)                         | 94,060,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 01-30-2018 TO 01-31-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 02-01-2018 TO 02-02-2018 | 41,586,000.00                       | (41,586,000.00)  | (41,586,000.00)                         | 41,586,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 02-05-2018 TO 02-06-2018 | 49,591,000.00                       | (49,591,000.00)  | (49,591,000.00)                         | 49,591,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.29% FROM 02-13-2018 TO 02-14-2018 | 6,000,000.00                        | (6,000,000.00)   | (6,000,000.00)                          | 6,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.3% FROM 01-12-2018 TO 01-16-2018  | 44,000,000.00                       | (44,000,000.00)  | (44,000,000.00)                         | 44,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.3% FROM 01-26-2018 TO 01-29-2018  | 87,000,000.00                       | (87,000,000.00)  | (87,000,000.00)                         | 87,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.31% FROM 02-21-2018 TO 02-22-2018 | 43,000,000.00                       | (43,000,000.00)  | (43,000,000.00)                         | 43,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.32% FROM 01-16-2018 TO 01-17-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.32% FROM 02-22-2018 TO 02-23-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.33% FROM 02-27-2018 TO 02-28-2018 | 81,840,000.00                       | (81,840,000.00)  | (81,840,000.00)                         | 81,840,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.34% FROM 01-02-2018 TO 01-03-2018 | 85,190,000.00                       | (85,190,000.00)  | (85,190,000.00)                         | 85,190,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.34% FROM 01-03-2018 TO 01-04-2018 | 42,402,000.00                       | (42,402,000.00)  | (42,402,000.00)                         | 42,402,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.34% FROM 02-15-2018 TO 02-16-2018 | 87,790,000.00                       | (87,790,000.00)  | (87,790,000.00)                         | 87,790,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.34% FROM 02-16-2018 TO 02-20-2018 | 28,000,000.00                       | (28,000,000.00)  | (28,000,000.00)                         | 28,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.35% FROM 01-04-2018 TO 01-05-2018 | 87,706,000.00                       | (87,706,000.00)  | (87,706,000.00)                         | 87,706,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.37% FROM 02-28-2018 TO 03-01-2018 | 5,000,000.00                        | (5,000,000.00)   | (5,000,000.00)                          | 5,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.37% FROM 03-05-2018 TO 03-06-2018 | 5,783,000.00                        | (5,783,000.00)   | (5,783,000.00)                          | 5,783,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.38% FROM 03-07-2018 TO 03-08-2018 | 38,734,000.00                       | (38,734,000.00)  | (38,734,000.00)                         | 38,734,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.39% FROM 03-09-2018 TO 03-12-2018 | 83,000,000.00                       | (83,000,000.00)  | (83,000,000.00)                         | 83,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.4% FROM 03-08-2018 TO 03-09-2018  | 47,241,000.00                       | (47,241,000.00)  | (47,241,000.00)                         | 47,241,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.4% FROM 03-12-2018 TO 03-13-2018  | 4,400,000.00                        | (4,400,000.00)   | (4,400,000.00)                          | 4,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.4% FROM 03-13-2018 TO 03-14-2018  | 61,775,000.00                       | (61,775,000.00)  | (61,775,000.00)                         | 61,775,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.45% FROM 03-19-2018 TO 03-20-2018 | 83,739,000.00                       | (83,739,000.00)  | (83,739,000.00)                         | 83,739,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.47% FROM 03-16-2018 TO 03-19-2018 | 46,000,000.00                       | (46,000,000.00)  | (46,000,000.00)                         | 46,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.63% FROM 05-22-2018 TO 05-23-2018 | 17,000,000.00                       | (17,000,000.00)  | (17,000,000.00)                         | 17,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.63% FROM 05-23-2018 TO 05-24-2018 | 7,000,000.00                        | (7,000,000.00)   | (7,000,000.00)                          | 7,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.66% FROM 06-11-2018 TO 06-12-2018 | 19,800,000.00                       | (19,800,000.00)  | (19,800,000.00)                         | 19,800,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.67% FROM 04-19-2018 TO 04-20-2018 | 9,000,000.00                        | (9,000,000.00)   | (9,000,000.00)                          | 9,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 | 1,547,000.00                        | (1,547,000.00)   | (1,547,000.00)                          | 1,547,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.67% FROM 06-13-2018 TO 06-14-2018 | 37,000,000.00                       | (37,000,000.00)  | (37,000,000.00)                         | 37,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 | 12,000,000.00                       | (12,000,000.00)  | (12,000,000.00)                         | 12,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.68% FROM 04-12-2018 TO 04-13-2018 | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.68% FROM 04-13-2018 TO 04-16-2018 | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.68% FROM 05-08-2018 TO 05-09-2018 | 15,936,000.00                       | (15,936,000.00)  | (15,936,000.00)                         | 15,936,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 | 4,361,000.00                        | (4,361,000.00)   | (4,361,000.00)                          | 4,361,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 03-26-2018 TO 03-27-2018 | 6,260,000.00                        | (6,260,000.00)   | (6,260,000.00)                          | 6,260,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 04-18-2018 TO 04-19-2018 | 29,000,000.00                       | (29,000,000.00)  | (29,000,000.00)                         | 29,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 05-02-2018 TO 05-03-2018 | 47,000,000.00                       | (47,000,000.00)  | (47,000,000.00)                         | 47,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 05-04-2018 TO 05-07-2018 | 38,000,000.00                       | (38,000,000.00)  | (38,000,000.00)                         | 38,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 05-10-2018 TO 05-11-2018 | 4,766,000.00                        | (4,766,000.00)   | (4,766,000.00)                          | 4,766,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.69% FROM 06-07-2018 TO 06-08-2018 | 27,234,000.00                       | (27,234,000.00)  | (27,234,000.00)                         | 27,234,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-04-2018 TO 04-05-2018  | 23,837,000.00                       | (23,837,000.00)  | (23,837,000.00)                         | 23,837,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-05-2018 TO 04-06-2018  | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-09-2018 TO 04-10-2018  | 22,611,000.00                       | (22,611,000.00)  | (22,611,000.00)                         | 22,611,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-10-2018 TO 04-11-2018  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-11-2018 TO 04-12-2018  | 29,000,000.00                       | (29,000,000.00)  | (29,000,000.00)                         | 29,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 04-16-2018 TO 04-17-2018  | 65,080,000.00                       | (65,080,000.00)  | (65,080,000.00)                         | 65,080,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 05-03-2018 TO 05-04-2018  | 54,984,000.00                       | (54,984,000.00)  | (54,984,000.00)                         | 54,984,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 05-11-2018 TO 05-14-2018  |  | 14,000,000.00                       | (14,000,000.00)  | (14,000,000.00)                         | 14,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.7% FROM 05-16-2018 TO 05-17-2018  |  | 2,600,000.00                        | (2,600,000.00)   | (2,600,000.00)                          | 2,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.71% FROM 04-30-2018 TO 05-01-2018 |  | 22,000,000.00                       | (22,000,000.00)  | (22,000,000.00)                         | 22,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.76% FROM 06-04-2018 TO 06-05-2018 |  | 42,796,000.00                       | (42,796,000.00)  | (42,796,000.00)                         | 42,796,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 6,000,000.00                        | (6,000,000.00)   | (6,000,000.00)                          | 6,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.83% FROM 06-20-2018 TO 06-21-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.83% FROM 06-21-2018 TO 06-22-2018 |  | 19,000,000.00                       | (19,000,000.00)  | (19,000,000.00)                         | 19,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.86% FROM 06-18-2018 TO 06-19-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 52,730,000.00                       | (52,730,000.00)  | (52,730,000.00)                         | 52,730,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 102,000,000.00                      | (102,000,000.00) | (102,000,000.00)                        | 102,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.86% FROM 07-25-2018 TO 07-26-2018 |  | 21,000,000.00                       | (21,000,000.00)  | (21,000,000.00)                         | 21,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.87% FROM 07-09-2018 TO 07-10-2018 |  | 53,031,000.00                       | (53,031,000.00)  | (53,031,000.00)                         | 53,031,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.87% FROM 07-27-2018 TO 07-30-2018 |  | 15,000,000.00                       | (15,000,000.00)  | (15,000,000.00)                         | 15,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.88% FROM 06-25-2018 TO 06-26-2018 |  | 36,000,000.00                       | (36,000,000.00)  | (36,000,000.00)                         | 36,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.88% FROM 06-27-2018 TO 06-28-2018 |  | 12,000,000.00                       | (12,000,000.00)  | (12,000,000.00)                         | 12,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.88% FROM 08-13-2018 TO 08-14-2018 |  | 23,000,000.00                       | (23,000,000.00)  | (23,000,000.00)                         | 23,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.89% FROM 07-24-2018 TO 07-25-2018 |  | 47,000,000.00                       | (47,000,000.00)  | (47,000,000.00)                         | 47,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 43,000,000.00                       | (43,000,000.00)  | (43,000,000.00)                         | 43,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.9% FROM 06-28-2018 TO 06-29-2018  |  | 11,000,000.00                       | (11,000,000.00)  | (11,000,000.00)                         | 11,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.9% FROM 08-02-2018 TO 08-03-2018  |  | 21,000,000.00                       | (21,000,000.00)  | (21,000,000.00)                         | 21,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.91% FROM 09-07-2018 TO 09-10-2018 |  | 39,000,000.00                       | (39,000,000.00)  | (39,000,000.00)                         | 39,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.91% FROM 09-14-2018 TO 09-17-2018 |  | 23,000,000.00                       | (23,000,000.00)  | (23,000,000.00)                         | 23,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.91% FROM 09-18-2018 TO 09-19-2018 |  | 48,000,000.00                       | (48,000,000.00)  | (48,000,000.00)                         | 48,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.92% FROM 07-16-2018 TO 07-17-2018 |  | 37,651,000.00                       | (37,651,000.00)  | (37,651,000.00)                         | 37,651,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.92% FROM 08-29-2018 TO 08-30-2018 |  | 16,405,000.00                       | (16,405,000.00)  | (16,405,000.00)                         | 16,405,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.92% FROM 09-12-2018 TO 09-13-2018 |  | 33,654,000.00                       | (33,654,000.00)  | (33,654,000.00)                         | 33,654,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.94% FROM 09-24-2018 TO 09-25-2018 |  | 13,000,000.00                       | (13,000,000.00)  | (13,000,000.00)                         | 13,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.96% FROM 08-15-2018 TO 08-16-2018 |  | 24,000,000.00                       | (24,000,000.00)  | (24,000,000.00)                         | 24,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 1.98% FROM 08-16-2018 TO 08-17-2018 |  | 21,000,000.00                       | (21,000,000.00)  | (21,000,000.00)                         | 21,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.1% FROM 06-29-2018 TO 07-02-2018  |  | 72,000,000.00                       | (72,000,000.00)  | (72,000,000.00)                         | 72,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.13% FROM 10-10-2018 TO 10-11-2018 |  | 7,000,000.00                        | (7,000,000.00)   | (7,000,000.00)                          | 7,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.14% FROM 10-05-2018 TO 10-09-2018 |  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.16% FROM 12-11-2018 TO 12-12-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.17% FROM 10-04-2018 TO 10-05-2018 |  | 25,918,000.00                       | (25,918,000.00)  | (25,918,000.00)                         | 25,918,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.17% FROM 12-12-2018 TO 12-13-2018 |  | 207,000,000.00                      | (207,000,000.00) | (207,000,000.00)                        | 207,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.18% FROM 10-02-2018 TO 10-03-2018 |  | 24,362,000.00                       | (24,362,000.00)  | (24,362,000.00)                         | 24,362,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2.22% FROM 12-03-2018 TO 12-04-2018 |  | 38,000,000.00                       | (38,000,000.00)  | (38,000,000.00)                         | 38,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/CITIGROUP                                                                                                                                      | 2%FROM 07-02-2018 TO 07-03-2018     |  | 28,300,000.00                       | (28,300,000.00)  | (28,300,000.00)                         | 28,300,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.28% FROM 02-14-2018 TO 02-15-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.29% FROM 02-12-2018 TO 02-13-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.3% FROM 02-09-2018 TO 02-12-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.3% FROM 02-21-2018 TO 02-22-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.31% FROM 02-13-2018 TO 02-14-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.32% FROM 02-26-2018 TO 02-27-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.33% FROM 02-22-2018 TO 02-23-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.33% FROM 02-27-2018 TO 02-28-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.34% FROM 02-20-2018 TO 02-21-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.35% FROM 02-23-2018 TO 02-26-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.36% FROM 02-15-2018 TO 02-16-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.36% FROM 02-16-2018 TO 02-20-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 02-28-2018 TO 03-01-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 03-01-2018 TO 03-02-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 03-02-2018 TO 03-05-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 03-05-2018 TO 03-06-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 03-06-2018 TO 03-07-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.39% FROM 03-07-2018 TO 03-08-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.41% FROM 03-09-2018 TO 03-12-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.41% FROM 03-12-2018 TO 03-13-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.41% FROM 03-13-2018 TO 03-14-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.42% FROM 03-08-2018 TO 03-09-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.42% FROM 03-14-2018 TO 03-15-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.46% FROM 03-19-2018 TO 03-20-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.47% FROM 03-16-2018 TO 03-19-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.47% FROM 03-20-2018 TO 03-21-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.47% FROM 03-21-2018 TO 03-22-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.5% FROM 03-15-2018 TO 03-16-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.65% FROM 03-22-2018 TO 03-23-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |

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|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.66% FROM 06-11-2018 TO 06-12-2018 | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.66% FROM 06-12-2018 TO 06-13-2018 | 195,000,000.00                      | (195,000,000.00) | (195,000,000.00)                        | 195,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.68% FROM 03-23-2018 TO 03-26-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.68% FROM 06-08-2018 TO 06-11-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.68% FROM 06-13-2018 TO 06-14-2018 | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.7% FROM 06-07-2018 TO 06-08-2018  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.71% FROM 03-26-2018 TO 03-27-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.71% FROM 06-06-2018 TO 06-07-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.73% FROM 06-05-2018 TO 06-06-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.78% FROM 06-01-2018 TO 06-04-2018 | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.78% FROM 06-04-2018 TO 06-05-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.84% FROM 06-20-2018 TO 06-21-2018 | 160,000,000.00                      | (160,000,000.00) | (160,000,000.00)                        | 160,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.84% FROM 06-21-2018 TO 06-22-2018 | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.86% FROM 06-18-2018 TO 06-19-2018 | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.88% FROM 06-14-2018 TO 06-15-2018 | 215,000,000.00                      | (215,000,000.00) | (215,000,000.00)                        | 215,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.88% FROM 06-15-2018 TO 06-18-2018 | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.88% FROM 06-26-2018 TO 06-27-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.89% FROM 06-25-2018 TO 06-26-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.89% FROM 06-27-2018 TO 06-28-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.91% FROM 06-22-2018 TO 06-25-2018 | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.91% FROM 06-28-2018 TO 06-29-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.91% FROM 09-19-2018 TO 09-20-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.91% FROM 09-20-2018 TO 09-21-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.91% FROM 09-21-2018 TO 09-24-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.92% FROM 09-13-2018 TO 09-14-2018 | 300,000,000.00                      | (300,000,000.00) | (300,000,000.00)                        | 300,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.92% FROM 09-14-2018 TO 09-17-2018 | 175,000,000.00                      | (175,000,000.00) | (175,000,000.00)                        | 175,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.92% FROM 09-18-2018 TO 09-19-2018 | 175,000,000.00                      | (175,000,000.00) | (175,000,000.00)                        | 175,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.92% FROM 09-25-2018 TO 09-26-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.92% FROM 09-26-2018 TO 09-27-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.95% FROM 09-24-2018 TO 09-25-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 1.98% FROM 09-17-2018 TO 09-18-2018 | 175,000,000.00                      | (175,000,000.00) | (175,000,000.00)                        | 175,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.14% FROM 10-09-2018 TO 10-10-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.14% FROM 10-10-2018 TO 10-11-2018 | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.15% FROM 09-27-2018 TO 09-28-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.16% FROM 10-23-2018 TO 10-24-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.17% FROM 10-11-2018 TO 10-12-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.17% FROM 10-12-2018 TO 10-15-2018 | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.17% FROM 11-07-2018 TO 11-08-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-04-2018 TO 10-05-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-17-2018 TO 10-18-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-19-2018 TO 10-22-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-22-2018 TO 10-23-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-24-2018 TO 10-25-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-25-2018 TO 10-26-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-26-2018 TO 10-29-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-29-2018 TO 10-30-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 10-30-2018 TO 10-31-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 11-13-2018 TO 11-14-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 11-14-2018 TO 11-15-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 11-21-2018 TO 11-23-2018 | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 11-27-2018 TO 11-28-2018 | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 12-11-2018 TO 12-12-2018 | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.18% FROM 12-12-2018 TO 12-13-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 10-02-2018 TO 10-03-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 10-03-2018 TO 10-04-2018 | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 10-16-2018 TO 10-17-2018 | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 10-18-2018 TO 10-19-2018 | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 11-09-2018 TO 11-13-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 11-20-2018 TO 11-21-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 11-26-2018 TO 11-27-2018 | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.19% FROM 11-28-2018 TO 11-29-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.2% FROM 10-31-2018 TO 11-01-2018  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.2% FROM 11-01-2018 TO 11-02-2018  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.21% FROM 10-01-2018 TO 10-02-2018 | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.21% FROM 10-15-2018 TO 10-16-2018 | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.21% FROM 11-06-2018 TO 11-07-2018 | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.21% FROM 12-10-2018 TO 12-11-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.23% FROM 11-19-2018 TO 11-20-2018 | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.23% FROM 11-23-2018 TO 11-26-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.23% FROM 12-03-2018 TO 12-04-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.23% FROM 12-04-2018 TO 12-06-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.24% FROM 11-02-2018 TO 11-05-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.24% FROM 11-05-2018 TO 11-06-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.24% FROM 11-29-2018 TO 11-30-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.25% FROM 09-28-2018 TO 10-01-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.26% FROM 11-15-2018 TO 11-16-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.26% FROM 11-16-2018 TO 11-19-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.28% FROM 12-07-2018 TO 12-10-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.29% FROM 11-30-2018 TO 12-03-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.3% FROM 12-19-2018 TO 12-20-2018  |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.31% FROM 12-06-2018 TO 12-07-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.33% FROM 12-18-2018 TO 12-19-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.4% FROM 12-21-2018 TO 12-24-2018  |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.41% FROM 12-20-2018 TO 12-21-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.41% FROM 12-24-2018 TO 12-26-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.44% FROM 12-26-2018 TO 12-27-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.44% FROM 12-27-2018 TO 12-28-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/DEUTSCHE                                                                                                                                       | 2.46% FROM 12-28-2018 TO 12-31-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.86% FROM 07-11-2018 TO 07-12-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.86% FROM 07-12-2018 TO 07-13-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.87% FROM 07-09-2018 TO 07-10-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.87% FROM 07-10-2018 TO 07-11-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.87% FROM 07-13-2018 TO 07-16-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.87% FROM 07-18-2018 TO 07-19-2018 |  | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.9% FROM 07-17-2018 TO 07-18-2018  |  | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/GREENWICH                                                                                                                                      | 1.92% FROM 07-16-2018 TO 07-17-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.26% FROM 01-09-2018 TO 01-10-2018 |  | 67,296,000.00                       | (67,296,000.00)  | (67,296,000.00)                         | 67,296,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.26% FROM 01-10-2018 TO 01-11-2018 |  | 31,000,000.00                       | (31,000,000.00)  | (31,000,000.00)                         | 31,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 01-11-2018 TO 01-12-2018 |  | 84,966,000.00                       | (84,966,000.00)  | (84,966,000.00)                         | 84,966,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 01-22-2018 TO 01-23-2018 |  | 77,700,000.00                       | (77,700,000.00)  | (77,700,000.00)                         | 77,700,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 01-23-2018 TO 01-24-2018 |  | 98,000,000.00                       | (98,000,000.00)  | (98,000,000.00)                         | 98,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 02-06-2018 TO 02-07-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 02-07-2018 TO 02-08-2018 |  | 105,043,000.00                      | (105,043,000.00) | (105,043,000.00)                        | 105,043,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.27% FROM 02-14-2018 TO 02-15-2018 |  | 148,000,000.00                      | (148,000,000.00) | (148,000,000.00)                        | 148,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.28% FROM 01-08-2018 TO 01-09-2018 |  | 111,042,000.00                      | (111,042,000.00) | (111,042,000.00)                        | 111,042,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.28% FROM 01-18-2018 TO 01-19-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.28% FROM 01-19-2018 TO 01-22-2018 |  | 127,000,000.00                      | (127,000,000.00) | (127,000,000.00)                        | 127,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.28% FROM 02-12-2018 TO 02-13-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 01-05-2018 TO 01-08-2018 |  | 64,000,000.00                       | (64,000,000.00)  | (64,000,000.00)                         | 64,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 01-29-2018 TO 01-30-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 01-30-2018 TO 01-31-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-01-2018 TO 02-02-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-02-2018 TO 02-05-2018 |  | 92,000,000.00                       | (92,000,000.00)  | (92,000,000.00)                         | 92,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-05-2018 TO 02-06-2018 |  | 93,436,000.00                       | (93,436,000.00)  | (93,436,000.00)                         | 93,436,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-08-2018 TO 02-09-2018 |  | 67,723,000.00                       | (67,723,000.00)  | (67,723,000.00)                         | 67,723,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-09-2018 TO 02-12-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.29% FROM 02-13-2018 TO 02-14-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 01-12-2018 TO 01-16-2018  |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 01-17-2018 TO 01-18-2018  |  | 38,000,000.00                       | (38,000,000.00)  | (38,000,000.00)                         | 38,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 01-24-2018 TO 01-25-2018  |  | 94,489,000.00                       | (94,489,000.00)  | (94,489,000.00)                         | 94,489,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 01-25-2018 TO 01-26-2018  |  | 102,068,000.00                      | (102,068,000.00) | (102,068,000.00)                        | 102,068,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 01-26-2018 TO 01-29-2018  |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.3% FROM 02-21-2018 TO 02-22-2018  |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.31% FROM 02-20-2018 TO 02-21-2018 |  | 104,000,000.00                      | (104,000,000.00) | (104,000,000.00)                        | 104,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.32% FROM 01-16-2018 TO 01-17-2018 |  | 64,000,000.00                       | (64,000,000.00)  | (64,000,000.00)                         | 64,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.32% FROM 02-22-2018 TO 02-23-2018 |  | 112,000,000.00                      | (112,000,000.00) | (112,000,000.00)                        | 112,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.32% FROM 02-23-2018 TO 02-26-2018 |  | 147,000,000.00                      | (147,000,000.00) | (147,000,000.00)                        | 147,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.32% FROM 02-26-2018 TO 02-27-2018 |  | 154,000,000.00                      | (154,000,000.00) | (154,000,000.00)                        | 154,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.33% FROM 01-02-2018 TO 01-03-2018 |  | 54,783,000.00                       | (54,783,000.00)  | (54,783,000.00)                         | 54,783,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.33% FROM 01-03-2018 TO 01-04-2018 |  | 74,085,000.00                       | (74,085,000.00)  | (74,085,000.00)                         | 74,085,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.33% FROM 01-04-2018 TO 01-05-2018 |  | 38,131,000.00                       | (38,131,000.00)  | (38,131,000.00)                         | 38,131,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.33% FROM 02-15-2018 TO 02-16-2018 |  | 78,800,000.00                       | (78,800,000.00)  | (78,800,000.00)                         | 78,800,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.33% FROM 02-27-2018 TO 02-28-2018 |  | 94,000,000.00                       | (94,000,000.00)  | (94,000,000.00)                         | 94,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.34% FROM 01-31-2018 TO 02-01-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.34% FROM 02-16-2018 TO 02-20-2018 |  | 83,000,000.00                       | (83,000,000.00)  | (83,000,000.00)                         | 83,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.36% FROM 02-28-2018 TO 03-01-2018 |  | 161,000,000.00                      | (161,000,000.00) | (161,000,000.00)                        | 161,000,000.00 |

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|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.37% FROM 03-01-2018 TO 03-02-2018 | 176,000,000.00                      | (176,000,000.00) | (176,000,000.00)                        | 176,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.37% FROM 03-05-2018 TO 03-06-2018 | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.37% FROM 03-06-2018 TO 03-07-2018 | 122,943,000.00                      | (122,943,000.00) | (122,943,000.00)                        | 122,943,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.38% FROM 03-02-2018 TO 03-05-2018 | 158,257,000.00                      | (158,257,000.00) | (158,257,000.00)                        | 158,257,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.38% FROM 03-07-2018 TO 03-08-2018 | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.39% FROM 03-09-2018 TO 03-12-2018 | 94,300,000.00                       | (94,300,000.00)  | (94,300,000.00)                         | 94,300,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.4% FROM 03-12-2018 TO 03-13-2018  | 117,400,000.00                      | (117,400,000.00) | (117,400,000.00)                        | 117,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.4% FROM 03-13-2018 TO 03-14-2018  | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.4% FROM 03-14-2018 TO 03-15-2018  | 119,700,000.00                      | (119,700,000.00) | (119,700,000.00)                        | 119,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.41% FROM 03-08-2018 TO 03-09-2018 | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.45% FROM 03-19-2018 TO 03-20-2018 | 111,000,000.00                      | (111,000,000.00) | (111,000,000.00)                        | 111,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.46% FROM 03-16-2018 TO 03-19-2018 | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.47% FROM 03-20-2018 TO 03-21-2018 | 148,000,000.00                      | (148,000,000.00) | (148,000,000.00)                        | 148,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.47% FROM 03-21-2018 TO 03-22-2018 | 159,000,000.00                      | (159,000,000.00) | (159,000,000.00)                        | 159,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.49% FROM 03-15-2018 TO 03-16-2018 | 47,000,000.00                       | (47,000,000.00)  | (47,000,000.00)                         | 47,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.62% FROM 05-22-2018 TO 05-23-2018 | 122,000,000.00                      | (122,000,000.00) | (122,000,000.00)                        | 122,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.62% FROM 05-23-2018 TO 05-24-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.63% FROM 03-22-2018 TO 03-23-2018 | 122,000,000.00                      | (122,000,000.00) | (122,000,000.00)                        | 122,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.65% FROM 05-21-2018 TO 05-22-2018 | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.65% FROM 06-12-2018 TO 06-13-2018 | 110,843,000.00                      | (110,843,000.00) | (110,843,000.00)                        | 110,843,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.66% FROM 04-25-2018 TO 04-26-2018 | 71,000,000.00                       | (71,000,000.00)  | (71,000,000.00)                         | 71,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.66% FROM 06-11-2018 TO 06-12-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 04-19-2018 TO 04-20-2018 | 121,000,000.00                      | (121,000,000.00) | (121,000,000.00)                        | 121,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 04-23-2018 TO 04-24-2018 | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 05-07-2018 TO 05-08-2018 | 132,155,000.00                      | (132,155,000.00) | (132,155,000.00)                        | 132,155,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 05-08-2018 TO 05-09-2018 | 135,724,000.00                      | (135,724,000.00) | (135,724,000.00)                        | 135,724,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 06-08-2018 TO 06-11-2018 | 152,629,000.00                      | (152,629,000.00) | (152,629,000.00)                        | 152,629,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.67% FROM 06-13-2018 TO 06-14-2018 | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 04-12-2018 TO 04-13-2018 | 170,000,000.00                      | (170,000,000.00) | (170,000,000.00)                        | 170,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 04-13-2018 TO 04-16-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 04-24-2018 TO 04-25-2018 | 106,500,000.00                      | (106,500,000.00) | (106,500,000.00)                        | 106,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 04-26-2018 TO 04-27-2018 | 113,000,000.00                      | (113,000,000.00) | (113,000,000.00)                        | 113,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 04-27-2018 TO 04-30-2018 | 69,000,000.00                       | (69,000,000.00)  | (69,000,000.00)                         | 69,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 05-04-2018 TO 05-07-2018 | 126,000,000.00                      | (126,000,000.00) | (126,000,000.00)                        | 126,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 | 131,145,000.00                      | (131,145,000.00) | (131,145,000.00)                        | 131,145,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.68% FROM 05-10-2018 TO 05-11-2018 | 143,100,000.00                      | (143,100,000.00) | (143,100,000.00)                        | 143,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.69% FROM 04-04-2018 TO 04-05-2018 | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.69% FROM 04-18-2018 TO 04-19-2018 | 118,000,000.00                      | (118,000,000.00) | (118,000,000.00)                        | 118,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.69% FROM 05-02-2018 TO 05-03-2018 | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.69% FROM 05-18-2018 TO 05-21-2018 | 123,900,000.00                      | (123,900,000.00) | (123,900,000.00)                        | 123,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.69% FROM 06-07-2018 TO 06-08-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 03-26-2018 TO 03-27-2018  | 114,096,000.00                      | (114,096,000.00) | (114,096,000.00)                        | 114,096,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 03-27-2018 TO 03-28-2018  | 85,963,000.00                       | (85,963,000.00)  | (85,963,000.00)                         | 85,963,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 03-28-2018 TO 03-29-2018  | 138,000,000.00                      | (138,000,000.00) | (138,000,000.00)                        | 138,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-05-2018 TO 04-06-2018  | 124,000,000.00                      | (124,000,000.00) | (124,000,000.00)                        | 124,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-06-2018 TO 04-09-2018  | 117,000,000.00                      | (117,000,000.00) | (117,000,000.00)                        | 117,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-09-2018 TO 04-10-2018  | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-10-2018 TO 04-11-2018  | 122,000,000.00                      | (122,000,000.00) | (122,000,000.00)                        | 122,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-11-2018 TO 04-12-2018  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-16-2018 TO 04-17-2018  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 04-17-2018 TO 04-18-2018  | 121,104,000.00                      | (121,104,000.00) | (121,104,000.00)                        | 121,104,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-01-2018 TO 05-02-2018  | 151,620,000.00                      | (151,620,000.00) | (151,620,000.00)                        | 151,620,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-03-2018 TO 05-04-2018  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-11-2018 TO 05-14-2018  | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-14-2018 TO 05-15-2018  | 89,034,000.00                       | (89,034,000.00)  | (89,034,000.00)                         | 89,034,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-16-2018 TO 05-17-2018  | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-17-2018 TO 05-18-2018  | 104,800,000.00                      | (104,800,000.00) | (104,800,000.00)                        | 104,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-25-2018 TO 05-29-2018  | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-29-2018 TO 05-30-2018  | 126,000,000.00                      | (126,000,000.00) | (126,000,000.00)                        | 126,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 05-30-2018 TO 05-31-2018  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.7% FROM 06-06-2018 TO 06-07-2018  | 139,088,000.00                      | (139,088,000.00) | (139,088,000.00)                        | 139,088,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.71% FROM 04-30-2018 TO 05-01-2018 | 137,000,000.00                      | (137,000,000.00) | (137,000,000.00)                        | 137,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.71% FROM 05-24-2018 TO 05-25-2018 | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.72% FROM 06-05-2018 TO 06-06-2018 | 132,000,000.00                      | (132,000,000.00) | (132,000,000.00)                        | 132,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.73% FROM 05-15-2018 TO 05-16-2018 | 122,000,000.00                      | (122,000,000.00) | (122,000,000.00)                        | 122,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.75% FROM 03-29-2018 TO 04-02-2018 | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.75% FROM 04-02-2018 TO 04-03-2018 |  | 168,000,000.00                      | (168,000,000.00) | (168,000,000.00)                        | 168,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.76% FROM 06-04-2018 TO 06-05-2018 |  | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.77% FROM 05-31-2018 TO 06-01-2018 |  | 350,000,000.00                      | (350,000,000.00) | (350,000,000.00)                        | 350,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 176,092,000.00                      | (176,092,000.00) | (176,092,000.00)                        | 176,092,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.8% FROM 04-03-2018 TO 04-04-2018  |  | 111,124,000.00                      | (111,124,000.00) | (111,124,000.00)                        | 111,124,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.83% FROM 06-20-2018 TO 06-21-2018 |  | 119,000,000.00                      | (119,000,000.00) | (119,000,000.00)                        | 119,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.83% FROM 06-21-2018 TO 06-22-2018 |  | 121,000,000.00                      | (121,000,000.00) | (121,000,000.00)                        | 121,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.83% FROM 08-03-2018 TO 08-06-2018 |  | 68,181,000.00                       | (68,181,000.00)  | (68,181,000.00)                         | 68,181,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.84% FROM 06-19-2018 TO 06-20-2018 |  | 116,710,000.00                      | (116,710,000.00) | (116,710,000.00)                        | 116,710,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.84% FROM 08-06-2018 TO 08-07-2018 |  | 108,000,000.00                      | (108,000,000.00) | (108,000,000.00)                        | 108,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.85% FROM 06-18-2018 TO 06-19-2018 |  | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.85% FROM 07-30-2018 TO 07-31-2018 |  | 136,000,000.00                      | (136,000,000.00) | (136,000,000.00)                        | 136,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.85% FROM 08-01-2018 TO 08-02-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-09-2018 TO 07-10-2018 |  | 149,954,000.00                      | (149,954,000.00) | (149,954,000.00)                        | 149,954,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-11-2018 TO 07-12-2018 |  | 153,000,000.00                      | (153,000,000.00) | (153,000,000.00)                        | 153,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-12-2018 TO 07-13-2018 |  | 139,000,000.00                      | (139,000,000.00) | (139,000,000.00)                        | 139,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 118,141,000.00                      | (118,141,000.00) | (118,141,000.00)                        | 118,141,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 172,000,000.00                      | (172,000,000.00) | (172,000,000.00)                        | 172,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 07-25-2018 TO 07-26-2018 |  | 108,000,000.00                      | (108,000,000.00) | (108,000,000.00)                        | 108,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.86% FROM 08-07-2018 TO 08-08-2018 |  | 136,000,000.00                      | (136,000,000.00) | (136,000,000.00)                        | 136,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 06-14-2018 TO 06-15-2018 |  | 113,000,000.00                      | (113,000,000.00) | (113,000,000.00)                        | 113,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 06-15-2018 TO 06-18-2018 |  | 78,000,000.00                       | (78,000,000.00)  | (78,000,000.00)                         | 78,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 07-10-2018 TO 07-11-2018 |  | 99,000,000.00                       | (99,000,000.00)  | (99,000,000.00)                         | 99,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 07-13-2018 TO 07-16-2018 |  | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 07-18-2018 TO 07-19-2018 |  | 109,000,000.00                      | (109,000,000.00) | (109,000,000.00)                        | 109,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 07-27-2018 TO 07-30-2018 |  | 109,000,000.00                      | (109,000,000.00) | (109,000,000.00)                        | 109,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 08-08-2018 TO 08-09-2018 |  | 133,000,000.00                      | (133,000,000.00) | (133,000,000.00)                        | 133,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.87% FROM 08-10-2018 TO 08-13-2018 |  | 129,704,000.00                      | (129,704,000.00) | (129,704,000.00)                        | 129,704,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 06-25-2018 TO 06-26-2018 |  | 114,000,000.00                      | (114,000,000.00) | (114,000,000.00)                        | 114,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 06-26-2018 TO 06-27-2018 |  | 102,000,000.00                      | (102,000,000.00) | (102,000,000.00)                        | 102,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 06-27-2018 TO 06-28-2018 |  | 151,000,000.00                      | (151,000,000.00) | (151,000,000.00)                        | 151,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 07-19-2018 TO 07-20-2018 |  | 121,000,000.00                      | (121,000,000.00) | (121,000,000.00)                        | 121,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 08-13-2018 TO 08-14-2018 |  | 105,000,000.00                      | (105,000,000.00) | (105,000,000.00)                        | 105,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 08-20-2018 TO 08-21-2018 |  | 91,645,000.00                       | (91,645,000.00)  | (91,645,000.00)                         | 91,645,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.88% FROM 08-21-2018 TO 08-22-2018 |  | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 06-22-2018 TO 06-25-2018 |  | 128,822,000.00                      | (128,822,000.00) | (128,822,000.00)                        | 128,822,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 07-24-2018 TO 07-25-2018 |  | 106,000,000.00                      | (106,000,000.00) | (106,000,000.00)                        | 106,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 113,000,000.00                      | (113,000,000.00) | (113,000,000.00)                        | 113,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 08-02-2018 TO 08-03-2018 |  | 126,000,000.00                      | (126,000,000.00) | (126,000,000.00)                        | 126,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 08-09-2018 TO 08-10-2018 |  | 138,000,000.00                      | (138,000,000.00) | (138,000,000.00)                        | 138,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 08-17-2018 TO 08-20-2018 |  | 119,000,000.00                      | (119,000,000.00) | (119,000,000.00)                        | 119,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.89% FROM 08-22-2018 TO 08-23-2018 |  | 127,000,000.00                      | (127,000,000.00) | (127,000,000.00)                        | 127,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 06-28-2018 TO 06-29-2018  |  | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 07-06-2018 TO 07-09-2018  |  | 127,000,000.00                      | (127,000,000.00) | (127,000,000.00)                        | 127,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 07-17-2018 TO 07-18-2018  |  | 111,102,000.00                      | (111,102,000.00) | (111,102,000.00)                        | 111,102,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 08-14-2018 TO 08-15-2018  |  | 104,000,000.00                      | (104,000,000.00) | (104,000,000.00)                        | 104,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 09-06-2018 TO 09-07-2018  |  | 107,000,000.00                      | (107,000,000.00) | (107,000,000.00)                        | 107,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 09-19-2018 TO 09-20-2018  |  | 103,000,000.00                      | (103,000,000.00) | (103,000,000.00)                        | 103,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 09-20-2018 TO 09-21-2018  |  | 34,000,000.00                       | (34,000,000.00)  | (34,000,000.00)                         | 34,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.9% FROM 09-21-2018 TO 09-24-2018  |  | 76,000,000.00                       | (76,000,000.00)  | (76,000,000.00)                         | 76,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 07-31-2018 TO 08-01-2018 |  | 151,000,000.00                      | (151,000,000.00) | (151,000,000.00)                        | 151,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 08-23-2018 TO 08-24-2018 |  | 161,000,000.00                      | (161,000,000.00) | (161,000,000.00)                        | 161,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-07-2018 TO 09-10-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-10-2018 TO 09-11-2018 |  | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-11-2018 TO 09-12-2018 |  | 73,000,000.00                       | (73,000,000.00)  | (73,000,000.00)                         | 73,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-13-2018 TO 09-14-2018 |  | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-14-2018 TO 09-17-2018 |  | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-18-2018 TO 09-19-2018 |  | 108,000,000.00                      | (108,000,000.00) | (108,000,000.00)                        | 108,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-25-2018 TO 09-26-2018 |  | 131,000,000.00                      | (131,000,000.00) | (131,000,000.00)                        | 131,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.91% FROM 09-26-2018 TO 09-27-2018 |  | 149,000,000.00                      | (149,000,000.00) | (149,000,000.00)                        | 149,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 07-16-2018 TO 07-17-2018 |  | 119,253,000.00                      | (119,253,000.00) | (119,253,000.00)                        | 119,253,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 08-29-2018 TO 08-30-2018 |  | 107,548,000.00                      | (107,548,000.00) | (107,548,000.00)                        | 107,548,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 08-30-2018 TO 08-31-2018 |  | 127,000,000.00                      | (127,000,000.00) | (127,000,000.00)                        | 127,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 09-04-2018 TO 09-05-2018 |  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 09-05-2018 TO 09-06-2018 |  | 154,000,000.00                      | (154,000,000.00) | (154,000,000.00)                        | 154,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.92% FROM 09-12-2018 TO 09-13-2018 |  | 100,339,000.00                      | (100,339,000.00) | (100,339,000.00)                        | 100,339,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.94% FROM 08-24-2018 TO 08-27-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |

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|                                                                                                                                                                            |                                     | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.94% FROM 08-27-2018 TO 08-28-2018 | 160,000,000.00                      | (160,000,000.00) | (160,000,000.00)                        | 160,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.94% FROM 08-28-2018 TO 08-29-2018 | 111,000,000.00                      | (111,000,000.00) | (111,000,000.00)                        | 111,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.94% FROM 09-24-2018 TO 09-25-2018 | 99,000,000.00                       | (99,000,000.00)  | (99,000,000.00)                         | 99,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.95% FROM 07-05-2018 TO 07-06-2018 | 154,000,000.00                      | (154,000,000.00) | (154,000,000.00)                        | 154,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.95% FROM 08-31-2018 TO 09-04-2018 | 119,000,000.00                      | (119,000,000.00) | (119,000,000.00)                        | 119,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.96% FROM 08-15-2018 TO 08-16-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.97% FROM 07-03-2018 TO 07-05-2018 | 114,000,000.00                      | (114,000,000.00) | (114,000,000.00)                        | 114,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.97% FROM 08-16-2018 TO 08-17-2018 | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 1.97% FROM 09-17-2018 TO 09-18-2018 | 159,000,000.00                      | (159,000,000.00) | (159,000,000.00)                        | 159,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.1% FROM 06-29-2018 TO 07-02-2018  | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.13% FROM 10-09-2018 TO 10-10-2018 | 71,000,000.00                       | (71,000,000.00)  | (71,000,000.00)                         | 71,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.14% FROM 10-05-2018 TO 10-09-2018 | 137,000,000.00                      | (137,000,000.00) | (137,000,000.00)                        | 137,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.14% FROM 10-10-2018 TO 10-11-2018 | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.15% FROM 09-27-2018 TO 09-28-2018 | 119,000,000.00                      | (119,000,000.00) | (119,000,000.00)                        | 119,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.15% FROM 10-23-2018 TO 10-24-2018 | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.16% FROM 10-11-2018 TO 10-12-2018 | 157,000,000.00                      | (157,000,000.00) | (157,000,000.00)                        | 157,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.16% FROM 10-12-2018 TO 10-15-2018 | 156,000,000.00                      | (156,000,000.00) | (156,000,000.00)                        | 156,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.16% FROM 11-07-2018 TO 11-08-2018 | 91,000,000.00                       | (91,000,000.00)  | (91,000,000.00)                         | 91,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-04-2018 TO 10-05-2018 | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-16-2018 TO 10-17-2018 | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-17-2018 TO 10-18-2018 | 112,000,000.00                      | (112,000,000.00) | (112,000,000.00)                        | 112,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-19-2018 TO 10-22-2018 | 93,000,000.00                       | (93,000,000.00)  | (93,000,000.00)                         | 93,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-22-2018 TO 10-23-2018 | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-24-2018 TO 10-25-2018 | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-25-2018 TO 10-26-2018 | 149,000,000.00                      | (149,000,000.00) | (149,000,000.00)                        | 149,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-26-2018 TO 10-29-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-29-2018 TO 10-30-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 10-30-2018 TO 10-31-2018 | 107,000,000.00                      | (107,000,000.00) | (107,000,000.00)                        | 107,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 11-13-2018 TO 11-14-2018 | 167,000,000.00                      | (167,000,000.00) | (167,000,000.00)                        | 167,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 11-14-2018 TO 11-15-2018 | 153,000,000.00                      | (153,000,000.00) | (153,000,000.00)                        | 153,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 11-21-2018 TO 11-23-2018 | 145,000,000.00                      | (145,000,000.00) | (145,000,000.00)                        | 145,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 11-27-2018 TO 11-28-2018 | 106,000,000.00                      | (106,000,000.00) | (106,000,000.00)                        | 106,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 12-11-2018 TO 12-12-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.17% FROM 12-12-2018 TO 12-13-2018 | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 10-03-2018 TO 10-04-2018 | 108,000,000.00                      | (108,000,000.00) | (108,000,000.00)                        | 108,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 10-18-2018 TO 10-19-2018 | 185,000,000.00                      | (185,000,000.00) | (185,000,000.00)                        | 185,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 11-09-2018 TO 11-13-2018 | 162,000,000.00                      | (162,000,000.00) | (162,000,000.00)                        | 162,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 11-26-2018 TO 11-27-2018 | 127,000,000.00                      | (127,000,000.00) | (127,000,000.00)                        | 127,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 11-28-2018 TO 11-29-2018 | 143,000,000.00                      | (143,000,000.00) | (143,000,000.00)                        | 143,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.18% FROM 12-13-2018 TO 12-14-2018 | 4,000,000.00                        | (4,000,000.00)   | (4,000,000.00)                          | 4,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.19% FROM 10-02-2018 TO 10-03-2018 | 142,000,000.00                      | (142,000,000.00) | (142,000,000.00)                        | 142,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.19% FROM 10-15-2018 TO 10-16-2018 | 174,000,000.00                      | (174,000,000.00) | (174,000,000.00)                        | 174,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.19% FROM 10-31-2018 TO 11-01-2018 | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.19% FROM 12-14-2018 TO 12-17-2018 | 73,000,000.00                       | (73,000,000.00)  | (73,000,000.00)                         | 73,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.2% FROM 10-01-2018 TO 10-02-2018  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.2% FROM 11-08-2018 TO 11-09-2018  | 113,000,000.00                      | (113,000,000.00) | (113,000,000.00)                        | 113,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.2% FROM 12-10-2018 TO 12-11-2018  | 124,912,000.00                      | (124,912,000.00) | (124,912,000.00)                        | 124,912,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.21% FROM 11-01-2018 TO 11-02-2018 | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.21% FROM 11-06-2018 TO 11-07-2018 | 162,000,000.00                      | (162,000,000.00) | (162,000,000.00)                        | 162,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.21% FROM 12-03-2018 TO 12-04-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.22% FROM 11-19-2018 TO 11-20-2018 | 104,000,000.00                      | (104,000,000.00) | (104,000,000.00)                        | 104,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.22% FROM 11-23-2018 TO 11-26-2018 | 103,000,000.00                      | (103,000,000.00) | (103,000,000.00)                        | 103,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.23% FROM 09-28-2018 TO 10-01-2018 | 88,000,000.00                       | (88,000,000.00)  | (88,000,000.00)                         | 88,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.23% FROM 11-05-2018 TO 11-06-2018 | 116,000,000.00                      | (116,000,000.00) | (116,000,000.00)                        | 116,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.23% FROM 11-29-2018 TO 11-30-2018 | 144,000,000.00                      | (144,000,000.00) | (144,000,000.00)                        | 144,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.23% FROM 12-04-2018 TO 12-06-2018 | 129,000,000.00                      | (129,000,000.00) | (129,000,000.00)                        | 129,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.24% FROM 11-02-2018 TO 11-05-2018 | 123,000,000.00                      | (123,000,000.00) | (123,000,000.00)                        | 123,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.26% FROM 11-15-2018 TO 11-16-2018 | 68,000,000.00                       | (68,000,000.00)  | (68,000,000.00)                         | 68,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.26% FROM 11-16-2018 TO 11-19-2018 | 112,000,000.00                      | (112,000,000.00) | (112,000,000.00)                        | 112,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.27% FROM 11-30-2018 TO 12-03-2018 | 175,000,000.00                      | (175,000,000.00) | (175,000,000.00)                        | 175,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.28% FROM 12-07-2018 TO 12-10-2018 | 172,000,000.00                      | (172,000,000.00) | (172,000,000.00)                        | 172,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.28% FROM 12-17-2018 TO 12-18-2018 | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.29% FROM 12-19-2018 TO 12-20-2018 | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.3% FROM 12-18-2018 TO 12-19-2018  | 107,000,000.00                      | (107,000,000.00) | (107,000,000.00)                        | 107,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.31% FROM 12-06-2018 TO 12-07-2018 | 166,000,000.00                      | (166,000,000.00) | (166,000,000.00)                        | 166,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.39% FROM 12-21-2018 TO 12-24-2018 | 93,000,000.00                       | (93,000,000.00)  | (93,000,000.00)                         | 93,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.4% FROM 12-20-2018 TO 12-21-2018  | 104,000,000.00                      | (104,000,000.00) | (104,000,000.00)                        | 104,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS                                                                                                                                      | 2.4% FROM 12-24-2018 TO 12-26-2018  | 87,000,000.00                       | (87,000,000.00)  | (87,000,000.00)                         | 87,000,000.00  |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.43% FROM 12-26-2018 TO 12-27-2018                                                                                                  | 121,000,000.00                      | (121,000,000.00) | (121,000,000.00)                        | 121,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.43% FROM 12-27-2018 TO 12-28-2018                                                                                                  | 124,000,000.00                      | (124,000,000.00) | (124,000,000.00)                        | 124,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.45% FROM 12-28-2018 TO 12-31-2018                                                                                                  | 157,000,000.00                      | (157,000,000.00) | (157,000,000.00)                        | 157,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS FROM 11-20-2018 TO 11-21-2018                                                                                                        | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2%FROM 07-02-2018 TO 07-03-2018                                                                                                      | 122,000,000.00                      | (122,000,000.00) | (122,000,000.00)                        | 122,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.27% FROM 01-09-2018 TO 01-10-2018                                                                                                   | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.27% FROM 02-07-2018 TO 02-08-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.28% FROM 02-12-2018 TO 02-13-2018                                                                                                   | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.28% FROM 02-14-2018 TO 02-15-2018                                                                                                   | 170,000,000.00                      | (170,000,000.00) | (170,000,000.00)                        | 170,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 01-08-2018 TO 01-09-2018                                                                                                   | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 01-30-2018 TO 01-31-2018                                                                                                   | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 02-02-2018 TO 02-05-2018                                                                                                   | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 02-08-2018 TO 02-09-2018                                                                                                   | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 02-09-2018 TO 02-12-2018                                                                                                   | 110,000,000.00                      | (110,000,000.00) | (110,000,000.00)                        | 110,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.29% FROM 02-13-2018 TO 02-14-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.3% FROM 01-05-2018 TO 01-08-2018                                                                                                    | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.31% FROM 02-21-2018 TO 02-22-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.32% FROM 02-20-2018 TO 02-21-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.32% FROM 02-22-2018 TO 02-23-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.32% FROM 02-26-2018 TO 02-27-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 01-31-2018 TO 02-01-2018                                                                                                   | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 02-23-2018 TO 02-26-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.33% FROM 02-27-2018 TO 02-28-2018                                                                                                   | 115,000,000.00                      | (115,000,000.00) | (115,000,000.00)                        | 115,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.34% FROM 01-02-2018 TO 01-03-2018                                                                                                   | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.34% FROM 01-03-2018 TO 01-04-2018                                                                                                   | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.34% FROM 02-15-2018 TO 02-16-2018                                                                                                   | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.34% FROM 02-16-2018 TO 02-20-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.35% FROM 01-04-2018 TO 01-05-2018                                                                                                   | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.36% FROM 02-28-2018 TO 03-01-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.37% FROM 03-01-2018 TO 03-02-2018                                                                                                   | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.37% FROM 03-06-2018 TO 03-07-2018                                                                                                   | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.38% FROM 03-02-2018 TO 03-05-2018                                                                                                   | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.38% FROM 03-05-2018 TO 03-06-2018                                                                                                   | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/JPMORGAN 1.38% FROM 03-07-2018 TO 03-08-2018                                                                                                   | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.26% FROM 01-10-2018 TO 01-11-2018                                                                                                  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 01-09-2018 TO 01-10-2018                                                                                                  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 01-22-2018 TO 01-23-2018                                                                                                  | 1,200,000.00                        | (1,200,000.00)   | (1,200,000.00)                          | 1,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 01-23-2018 TO 01-24-2018                                                                                                  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 02-06-2018 TO 02-07-2018                                                                                                  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 02-07-2018 TO 02-08-2018                                                                                                  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.27% FROM 02-14-2018 TO 02-15-2018                                                                                                  | 1,300,000.00                        | (1,300,000.00)   | (1,300,000.00)                          | 1,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.28% FROM 01-11-2018 TO 01-12-2018                                                                                                  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.28% FROM 01-19-2018 TO 01-22-2018                                                                                                  | 1,000,000.00                        | (1,000,000.00)   | (1,000,000.00)                          | 1,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.28% FROM 02-01-2018 TO 02-02-2018                                                                                                  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.28% FROM 02-12-2018 TO 02-13-2018                                                                                                  | 1,200,000.00                        | (1,200,000.00)   | (1,200,000.00)                          | 1,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 01-08-2018 TO 01-09-2018                                                                                                  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 01-26-2018 TO 01-29-2018                                                                                                  | 1,300,000.00                        | (1,300,000.00)   | (1,300,000.00)                          | 1,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 01-29-2018 TO 01-30-2018                                                                                                  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 01-30-2018 TO 01-31-2018                                                                                                  | 2,800,000.00                        | (2,800,000.00)   | (2,800,000.00)                          | 2,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 02-02-2018 TO 02-05-2018                                                                                                  | 2,200,000.00                        | (2,200,000.00)   | (2,200,000.00)                          | 2,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 02-05-2018 TO 02-06-2018                                                                                                  | 1,400,000.00                        | (1,400,000.00)   | (1,400,000.00)                          | 1,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 02-08-2018 TO 02-09-2018                                                                                                  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 02-09-2018 TO 02-12-2018                                                                                                  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.29% FROM 02-13-2018 TO 02-14-2018                                                                                                  | 800,000.00                          | (800,000.00)     | (800,000.00)                            | 800,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 01-05-2018 TO 01-08-2018                                                                                                   | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 01-12-2018 TO 01-16-2018                                                                                                   | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 01-18-2018 TO 01-19-2018                                                                                                   | 1,300,000.00                        | (1,300,000.00)   | (1,300,000.00)                          | 1,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 01-24-2018 TO 01-25-2018                                                                                                   | 2,400,000.00                        | (2,400,000.00)   | (2,400,000.00)                          | 2,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.3% FROM 01-25-2018 TO 01-26-2018                                                                                                   | 1,500,000.00                        | (1,500,000.00)   | (1,500,000.00)                          | 1,500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.31% FROM 01-17-2018 TO 01-18-2018                                                                                                  | 1,400,000.00                        | (1,400,000.00)   | (1,400,000.00)                          | 1,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.31% FROM 02-20-2018 TO 02-21-2018                                                                                                  | 1,200,000.00                        | (1,200,000.00)   | (1,200,000.00)                          | 1,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.31% FROM 02-21-2018 TO 02-22-2018                                                                                                  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.32% FROM 01-16-2018 TO 01-17-2018                                                                                                  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.32% FROM 02-22-2018 TO 02-23-2018                                                                                                  | 2,400,000.00                        | (2,400,000.00)   | (2,400,000.00)                          | 2,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.33% FROM 02-26-2018 TO 02-27-2018                                                                                                  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.33% FROM 02-27-2018 TO 02-28-2018                                                                                                  | 1,700,000.00                        | (1,700,000.00)   | (1,700,000.00)                          | 1,700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.34% FROM 01-02-2018 TO 01-03-2018                                                                                                  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L 1.34% FROM 01-03-2018 TO 01-04-2018                                                                                                  | 1,300,000.00                        | (1,300,000.00)   | (1,300,000.00)                          | 1,300,000.00   |



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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|----------------|-----------------------------------------|--------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.34% FROM 01-31-2018 TO 02-01-2018 |  | 2,800,000.00                        | (2,800,000.00) | (2,800,000.00)                          | 2,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.34% FROM 02-15-2018 TO 02-16-2018 |  | 900,000.00                          | (900,000.00)   | (900,000.00)                            | 900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.34% FROM 02-16-2018 TO 02-20-2018 |  | 1,300,000.00                        | (1,300,000.00) | (1,300,000.00)                          | 1,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.34% FROM 02-23-2018 TO 02-26-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.35% FROM 01-04-2018 TO 01-05-2018 |  | 1,200,000.00                        | (1,200,000.00) | (1,200,000.00)                          | 1,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.37% FROM 02-28-2018 TO 03-01-2018 |  | 2,600,000.00                        | (2,600,000.00) | (2,600,000.00)                          | 2,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.37% FROM 03-05-2018 TO 03-06-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.37% FROM 03-06-2018 TO 03-07-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.38% FROM 03-01-2018 TO 03-02-2018 |  | 3,000,000.00                        | (3,000,000.00) | (3,000,000.00)                          | 3,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.38% FROM 03-02-2018 TO 03-05-2018 |  | 1,800,000.00                        | (1,800,000.00) | (1,800,000.00)                          | 1,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.38% FROM 03-07-2018 TO 03-08-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.4% FROM 03-09-2018 TO 03-12-2018  |  | 1,300,000.00                        | (1,300,000.00) | (1,300,000.00)                          | 1,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.4% FROM 03-12-2018 TO 03-13-2018  |  | 2,600,000.00                        | (2,600,000.00) | (2,600,000.00)                          | 2,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.4% FROM 03-13-2018 TO 03-14-2018  |  | 2,700,000.00                        | (2,700,000.00) | (2,700,000.00)                          | 2,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.4% FROM 03-14-2018 TO 03-15-2018  |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.41% FROM 03-08-2018 TO 03-09-2018 |  | 800,000.00                          | (800,000.00)   | (800,000.00)                            | 800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.45% FROM 03-19-2018 TO 03-20-2018 |  | 1,400,000.00                        | (1,400,000.00) | (1,400,000.00)                          | 1,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.47% FROM 03-16-2018 TO 03-19-2018 |  | 1,300,000.00                        | (1,300,000.00) | (1,300,000.00)                          | 1,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.47% FROM 03-20-2018 TO 03-21-2018 |  | 2,800,000.00                        | (2,800,000.00) | (2,800,000.00)                          | 2,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.47% FROM 03-21-2018 TO 03-22-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.48% FROM 03-15-2018 TO 03-16-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.62% FROM 03-22-2018 TO 03-23-2018 |  | 2,600,000.00                        | (2,600,000.00) | (2,600,000.00)                          | 2,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.62% FROM 05-22-2018 TO 05-23-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.62% FROM 05-23-2018 TO 05-24-2018 |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.64% FROM 06-12-2018 TO 06-13-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.65% FROM 05-21-2018 TO 05-22-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.66% FROM 04-19-2018 TO 04-20-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.66% FROM 04-25-2018 TO 04-26-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.66% FROM 06-11-2018 TO 06-12-2018 |  | 2,300,000.00                        | (2,300,000.00) | (2,300,000.00)                          | 2,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 04-12-2018 TO 04-13-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 04-23-2018 TO 04-24-2018 |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 04-26-2018 TO 04-27-2018 |  | 1,400,000.00                        | (1,400,000.00) | (1,400,000.00)                          | 1,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 04-27-2018 TO 04-30-2018 |  | 2,900,000.00                        | (2,900,000.00) | (2,900,000.00)                          | 2,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 05-07-2018 TO 05-08-2018 |  | 2,300,000.00                        | (2,300,000.00) | (2,300,000.00)                          | 2,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 05-08-2018 TO 05-09-2018 |  | 2,700,000.00                        | (2,700,000.00) | (2,700,000.00)                          | 2,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 06-08-2018 TO 06-11-2018 |  | 2,300,000.00                        | (2,300,000.00) | (2,300,000.00)                          | 2,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.67% FROM 06-13-2018 TO 06-14-2018 |  | 2,300,000.00                        | (2,300,000.00) | (2,300,000.00)                          | 2,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 |  | 2,800,000.00                        | (2,800,000.00) | (2,800,000.00)                          | 2,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.68% FROM 04-13-2018 TO 04-16-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.68% FROM 04-24-2018 TO 04-25-2018 |  | 1,800,000.00                        | (1,800,000.00) | (1,800,000.00)                          | 1,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.68% FROM 05-04-2018 TO 05-07-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 03-26-2018 TO 03-27-2018 |  | 3,000,000.00                        | (3,000,000.00) | (3,000,000.00)                          | 3,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 03-27-2018 TO 03-28-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 05-02-2018 TO 05-03-2018 |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 05-03-2018 TO 05-04-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 05-10-2018 TO 05-11-2018 |  | 2,900,000.00                        | (2,900,000.00) | (2,900,000.00)                          | 2,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 05-18-2018 TO 05-21-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.69% FROM 06-07-2018 TO 06-08-2018 |  | 2,600,000.00                        | (2,600,000.00) | (2,600,000.00)                          | 2,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 03-28-2018 TO 03-29-2018  |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-04-2018 TO 04-05-2018  |  | 2,800,000.00                        | (2,800,000.00) | (2,800,000.00)                          | 2,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-05-2018 TO 04-06-2018  |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-06-2018 TO 04-09-2018  |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-09-2018 TO 04-10-2018  |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-10-2018 TO 04-11-2018  |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-11-2018 TO 04-12-2018  |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-16-2018 TO 04-17-2018  |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 04-17-2018 TO 04-18-2018  |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-01-2018 TO 05-02-2018  |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-11-2018 TO 05-14-2018  |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-14-2018 TO 05-15-2018  |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-16-2018 TO 05-17-2018  |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-17-2018 TO 05-18-2018  |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-25-2018 TO 05-29-2018  |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-29-2018 TO 05-30-2018  |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.7% FROM 05-30-2018 TO 05-31-2018  |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.71% FROM 04-30-2018 TO 05-01-2018 |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|----------------|-----------------------------------------|--------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.71% FROM 05-24-2018 TO 05-25-2018 |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.71% FROM 06-06-2018 TO 06-07-2018 |  | 2,300,000.00                        | (2,300,000.00) | (2,300,000.00)                          | 2,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.72% FROM 06-05-2018 TO 06-06-2018 |  | 600,000.00                          | (600,000.00)   | (600,000.00)                            | 600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.73% FROM 05-15-2018 TO 05-16-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.76% FROM 04-02-2018 TO 04-03-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.76% FROM 06-04-2018 TO 06-05-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.79% FROM 03-29-2018 TO 04-02-2018 |  | 1,200,000.00                        | (1,200,000.00) | (1,200,000.00)                          | 1,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.8% FROM 04-03-2018 TO 04-04-2018  |  | 3,000,000.00                        | (3,000,000.00) | (3,000,000.00)                          | 3,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.82% FROM 08-03-2018 TO 08-06-2018 |  | 700,000.00                          | (700,000.00)   | (700,000.00)                            | 700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.83% FROM 06-20-2018 TO 06-21-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.83% FROM 06-21-2018 TO 06-22-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.83% FROM 08-06-2018 TO 08-07-2018 |  | 1,000,000.00                        | (1,000,000.00) | (1,000,000.00)                          | 1,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.84% FROM 06-19-2018 TO 06-20-2018 |  | 1,300,000.00                        | (1,300,000.00) | (1,300,000.00)                          | 1,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.84% FROM 08-07-2018 TO 08-08-2018 |  | 900,000.00                          | (900,000.00)   | (900,000.00)                            | 900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.85% FROM 06-18-2018 TO 06-19-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.85% FROM 07-25-2018 TO 07-26-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 06-14-2018 TO 06-15-2018 |  | 2,900,000.00                        | (2,900,000.00) | (2,900,000.00)                          | 2,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 06-15-2018 TO 06-18-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-11-2018 TO 07-12-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-12-2018 TO 07-13-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-18-2018 TO 07-19-2018 |  | 800,000.00                          | (800,000.00)   | (800,000.00)                            | 800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 1,800,000.00                        | (1,800,000.00) | (1,800,000.00)                          | 1,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-27-2018 TO 07-30-2018 |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 07-30-2018 TO 07-31-2018 |  | 2,000,000.00                        | (2,000,000.00) | (2,000,000.00)                          | 2,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 08-01-2018 TO 08-02-2018 |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.86% FROM 08-10-2018 TO 08-13-2018 |  | 1,100,000.00                        | (1,100,000.00) | (1,100,000.00)                          | 1,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 07-09-2018 TO 07-10-2018 |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 07-10-2018 TO 07-11-2018 |  | 1,800,000.00                        | (1,800,000.00) | (1,800,000.00)                          | 1,800,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 07-13-2018 TO 07-16-2018 |  | 700,000.00                          | (700,000.00)   | (700,000.00)                            | 700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 07-19-2018 TO 07-20-2018 |  | 500,000.00                          | (500,000.00)   | (500,000.00)                            | 500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 08-08-2018 TO 08-09-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.87% FROM 08-13-2018 TO 08-14-2018 |  | 600,000.00                          | (600,000.00)   | (600,000.00)                            | 600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 06-25-2018 TO 06-26-2018 |  | 2,700,000.00                        | (2,700,000.00) | (2,700,000.00)                          | 2,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 06-26-2018 TO 06-27-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 06-27-2018 TO 06-28-2018 |  | 2,100,000.00                        | (2,100,000.00) | (2,100,000.00)                          | 2,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 07-24-2018 TO 07-25-2018 |  | 2,600,000.00                        | (2,600,000.00) | (2,600,000.00)                          | 2,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 08-17-2018 TO 08-20-2018 |  | 1,000,000.00                        | (1,000,000.00) | (1,000,000.00)                          | 1,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 08-20-2018 TO 08-21-2018 |  | 1,100,000.00                        | (1,100,000.00) | (1,100,000.00)                          | 1,100,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 08-21-2018 TO 08-22-2018 |  | 1,000,000.00                        | (1,000,000.00) | (1,000,000.00)                          | 1,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.88% FROM 08-22-2018 TO 08-23-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 06-22-2018 TO 06-25-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 07-06-2018 TO 07-09-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 08-02-2018 TO 08-03-2018 |  | 900,000.00                          | (900,000.00)   | (900,000.00)                            | 900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 08-09-2018 TO 08-10-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 08-14-2018 TO 08-15-2018 |  | 500,000.00                          | (500,000.00)   | (500,000.00)                            | 500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 09-20-2018 TO 09-21-2018 |  | 400,000.00                          | (400,000.00)   | (400,000.00)                            | 400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.89% FROM 09-21-2018 TO 09-24-2018 |  | 700,000.00                          | (700,000.00)   | (700,000.00)                            | 700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.9% FROM 06-28-2018 TO 06-29-2018  |  | 1,900,000.00                        | (1,900,000.00) | (1,900,000.00)                          | 1,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.9% FROM 07-17-2018 TO 07-18-2018  |  | 800,000.00                          | (800,000.00)   | (800,000.00)                            | 800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.9% FROM 09-06-2018 TO 09-07-2018  |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.9% FROM 09-07-2018 TO 09-10-2018  |  | 1,700,000.00                        | (1,700,000.00) | (1,700,000.00)                          | 1,700,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.9% FROM 09-19-2018 TO 09-20-2018  |  | 600,000.00                          | (600,000.00)   | (600,000.00)                            | 600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 07-16-2018 TO 07-17-2018 |  | 900,000.00                          | (900,000.00)   | (900,000.00)                            | 900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 07-31-2018 TO 08-01-2018 |  | 2,200,000.00                        | (2,200,000.00) | (2,200,000.00)                          | 2,200,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 08-23-2018 TO 08-24-2018 |  | 1,400,000.00                        | (1,400,000.00) | (1,400,000.00)                          | 1,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 08-29-2018 TO 08-30-2018 |  | 1,600,000.00                        | (1,600,000.00) | (1,600,000.00)                          | 1,600,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 08-30-2018 TO 08-31-2018 |  | 1,500,000.00                        | (1,500,000.00) | (1,500,000.00)                          | 1,500,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 09-13-2018 TO 09-14-2018 |  | 2,900,000.00                        | (2,900,000.00) | (2,900,000.00)                          | 2,900,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 09-14-2018 TO 09-17-2018 |  | 2,400,000.00                        | (2,400,000.00) | (2,400,000.00)                          | 2,400,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 09-18-2018 TO 09-19-2018 |  | 800,000.00                          | (800,000.00)   | (800,000.00)                            | 800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 09-25-2018 TO 09-26-2018 |  | 500,000.00                          | (500,000.00)   | (500,000.00)                            | 500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.91% FROM 09-26-2018 TO 09-27-2018 |  | 400,000.00                          | (400,000.00)   | (400,000.00)                            | 400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.92% FROM 08-24-2018 TO 08-27-2018 |  | 1,300,000.00                        | (1,300,000.00) | (1,300,000.00)                          | 1,300,000.00 |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.92% FROM 09-04-2018 TO 09-05-2018 |  | 2,500,000.00                        | (2,500,000.00) | (2,500,000.00)                          | 2,500,000.00 |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.92% FROM 09-05-2018 TO 09-06-2018 |  | 2,300,000.00                        | (2,300,000.00)   | (2,300,000.00)                          | 2,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 07-05-2018 TO 07-06-2018 |  | 2,200,000.00                        | (2,200,000.00)   | (2,200,000.00)                          | 2,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 08-27-2018 TO 08-28-2018 |  | 1,500,000.00                        | (1,500,000.00)   | (1,500,000.00)                          | 1,500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 09-10-2018 TO 09-11-2018 |  | 1,700,000.00                        | (1,700,000.00)   | (1,700,000.00)                          | 1,700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 09-11-2018 TO 09-12-2018 |  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 09-12-2018 TO 09-13-2018 |  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.93% FROM 09-24-2018 TO 09-25-2018 |  | 800,000.00                          | (800,000.00)     | (800,000.00)                            | 800,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.94% FROM 08-28-2018 TO 08-29-2018 |  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.95% FROM 08-15-2018 TO 08-16-2018 |  | 1,100,000.00                        | (1,100,000.00)   | (1,100,000.00)                          | 1,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.95% FROM 08-31-2018 TO 09-04-2018 |  | 2,800,000.00                        | (2,800,000.00)   | (2,800,000.00)                          | 2,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.97% FROM 07-03-2018 TO 07-05-2018 |  | 1,100,000.00                        | (1,100,000.00)   | (1,100,000.00)                          | 1,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.97% FROM 08-16-2018 TO 08-17-2018 |  | 1,000,000.00                        | (1,000,000.00)   | (1,000,000.00)                          | 1,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.97% FROM 09-17-2018 TO 09-18-2018 |  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 1.99% FROM 07-02-2018 TO 07-03-2018 |  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.08% FROM 06-29-2018 TO 07-02-2018 |  | 1,800,000.00                        | (1,800,000.00)   | (1,800,000.00)                          | 1,800,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.13% FROM 10-09-2018 TO 10-10-2018 |  | 2,900,000.00                        | (2,900,000.00)   | (2,900,000.00)                          | 2,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.13% FROM 10-10-2018 TO 10-11-2018 |  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.14% FROM 10-05-2018 TO 10-09-2018 |  | 2,600,000.00                        | (2,600,000.00)   | (2,600,000.00)                          | 2,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.15% FROM 09-27-2018 TO 09-28-2018 |  | 600,000.00                          | (600,000.00)     | (600,000.00)                            | 600,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.15% FROM 10-11-2018 TO 10-12-2018 |  | 1,500,000.00                        | (1,500,000.00)   | (1,500,000.00)                          | 1,500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.15% FROM 10-12-2018 TO 10-15-2018 |  | 2,300,000.00                        | (2,300,000.00)   | (2,300,000.00)                          | 2,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.15% FROM 10-23-2018 TO 10-24-2018 |  | 700,000.00                          | (700,000.00)     | (700,000.00)                            | 700,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.16% FROM 10-24-2018 TO 10-25-2018 |  | 1,400,000.00                        | (1,400,000.00)   | (1,400,000.00)                          | 1,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.16% FROM 10-25-2018 TO 10-26-2018 |  | 1,500,000.00                        | (1,500,000.00)   | (1,500,000.00)                          | 1,500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.16% FROM 10-26-2018 TO 10-29-2018 |  | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.16% FROM 11-07-2018 TO 11-08-2018 |  | 2,700,000.00                        | (2,700,000.00)   | (2,700,000.00)                          | 2,700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-04-2018 TO 10-05-2018 |  | 2,300,000.00                        | (2,300,000.00)   | (2,300,000.00)                          | 2,300,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-16-2018 TO 10-17-2018 |  | 2,900,000.00                        | (2,900,000.00)   | (2,900,000.00)                          | 2,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-17-2018 TO 10-18-2018 |  | 600,000.00                          | (600,000.00)     | (600,000.00)                            | 600,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-19-2018 TO 10-22-2018 |  | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-22-2018 TO 10-23-2018 |  | 800,000.00                          | (800,000.00)     | (800,000.00)                            | 800,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-29-2018 TO 10-30-2018 |  | 1,200,000.00                        | (1,200,000.00)   | (1,200,000.00)                          | 1,200,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 10-30-2018 TO 10-31-2018 |  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 11-13-2018 TO 11-14-2018 |  | 1,700,000.00                        | (1,700,000.00)   | (1,700,000.00)                          | 1,700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 11-14-2018 TO 11-15-2018 |  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 11-21-2018 TO 11-23-2018 |  | 300,000.00                          | (300,000.00)     | (300,000.00)                            | 300,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.17% FROM 11-27-2018 TO 11-28-2018 |  | 200,000.00                          | (200,000.00)     | (200,000.00)                            | 200,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 10-02-2018 TO 10-03-2018 |  | 300,000.00                          | (300,000.00)     | (300,000.00)                            | 300,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 10-03-2018 TO 10-04-2018 |  | 2,400,000.00                        | (2,400,000.00)   | (2,400,000.00)                          | 2,400,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 10-18-2018 TO 10-19-2018 |  | 1,100,000.00                        | (1,100,000.00)   | (1,100,000.00)                          | 1,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 11-09-2018 TO 11-13-2018 |  | 2,000,000.00                        | (2,000,000.00)   | (2,000,000.00)                          | 2,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 11-20-2018 TO 11-21-2018 |  | 800,000.00                          | (800,000.00)     | (800,000.00)                            | 800,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 11-26-2018 TO 11-27-2018 |  | 700,000.00                          | (700,000.00)     | (700,000.00)                            | 700,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.18% FROM 11-28-2018 TO 11-29-2018 |  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.19% FROM 10-01-2018 TO 10-02-2018 |  | 500,000.00                          | (500,000.00)     | (500,000.00)                            | 500,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.19% FROM 10-15-2018 TO 10-16-2018 |  | 2,600,000.00                        | (2,600,000.00)   | (2,600,000.00)                          | 2,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.19% FROM 10-31-2018 TO 11-01-2018 |  | 800,000.00                          | (800,000.00)     | (800,000.00)                            | 800,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.19% FROM 11-08-2018 TO 11-09-2018 |  | 2,500,000.00                        | (2,500,000.00)   | (2,500,000.00)                          | 2,500,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.2% FROM 11-01-2018 TO 11-02-2018  |  | 900,000.00                          | (900,000.00)     | (900,000.00)                            | 900,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.21% FROM 11-06-2018 TO 11-07-2018 |  | 2,100,000.00                        | (2,100,000.00)   | (2,100,000.00)                          | 2,100,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.21% FROM 11-23-2018 TO 11-26-2018 |  | 700,000.00                          | (700,000.00)     | (700,000.00)                            | 700,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.21% FROM 12-03-2018 TO 12-04-2018 |  | 2,500,000.00                        | (2,500,000.00)   | (2,500,000.00)                          | 0.00           |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.22% FROM 11-05-2018 TO 11-06-2018 |  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.22% FROM 11-19-2018 TO 11-20-2018 |  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.23% FROM 11-02-2018 TO 11-05-2018 |  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.23% FROM 11-29-2018 TO 11-30-2018 |  | 1,900,000.00                        | (1,900,000.00)   | (1,900,000.00)                          | 1,900,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.24% FROM 11-16-2018 TO 11-19-2018 |  | 1,600,000.00                        | (1,600,000.00)   | (1,600,000.00)                          | 1,600,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.25% FROM 09-28-2018 TO 10-01-2018 |  | 300,000.00                          | (300,000.00)     | (300,000.00)                            | 300,000.00     |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.25% FROM 11-15-2018 TO 11-16-2018 |  | 1,000,000.00                        | (1,000,000.00)   | (1,000,000.00)                          | 1,000,000.00   |
| BUY TO OPEN TRIPARTY REPO W/MERRILL L                                                                                                                                      | 2.27% FROM 11-30-2018 TO 12-03-2018 |  | 2,700,000.00                        | (2,700,000.00)   | (2,700,000.00)                          | 2,700,000.00   |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.83% FROM 08-03-2018 TO 08-06-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.84% FROM 08-06-2018 TO 08-07-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.85% FROM 07-30-2018 TO 07-31-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.85% FROM 08-01-2018 TO 08-02-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.86% FROM 07-20-2018 TO 07-23-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.86% FROM 07-23-2018 TO 07-24-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.86% FROM 07-25-2018 TO 07-26-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 1.86% FROM 08-07-2018 TO 08-08-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |

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|                                                                                                                                                                               |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity<br>value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.87% FROM 07-27-2018 TO 07-30-2018 |  | 85,000,000.00                       | (85,000,000.00)  | (85,000,000.00)                         | 85,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.87% FROM 08-08-2018 TO 08-09-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.87% FROM 08-10-2018 TO 08-13-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.88% FROM 07-19-2018 TO 07-20-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.88% FROM 08-13-2018 TO 08-14-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.88% FROM 08-20-2018 TO 08-21-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.88% FROM 08-21-2018 TO 08-22-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 07-24-2018 TO 07-25-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 07-26-2018 TO 07-27-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 08-02-2018 TO 08-03-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 08-09-2018 TO 08-10-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 08-17-2018 TO 08-20-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.89% FROM 08-22-2018 TO 08-23-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.9% FROM 08-14-2018 TO 08-15-2018  |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.9% FROM 09-06-2018 TO 09-07-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.9% FROM 09-19-2018 TO 09-20-2018  |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.9% FROM 09-20-2018 TO 09-21-2018  |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.9% FROM 09-21-2018 TO 09-24-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 07-31-2018 TO 08-01-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-07-2018 TO 09-10-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-10-2018 TO 09-11-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-11-2018 TO 09-12-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-13-2018 TO 09-14-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-14-2018 TO 09-17-2018 |  | 175,000,000.00                      | (175,000,000.00) | (175,000,000.00)                        | 175,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-18-2018 TO 09-19-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-25-2018 TO 09-26-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.91% FROM 09-26-2018 TO 09-27-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 08-23-2018 TO 08-24-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 08-29-2018 TO 08-30-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 08-30-2018 TO 08-31-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 09-04-2018 TO 09-05-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 09-05-2018 TO 09-06-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.92% FROM 09-12-2018 TO 09-13-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.94% FROM 08-24-2018 TO 08-27-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.94% FROM 08-27-2018 TO 08-28-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.94% FROM 08-28-2018 TO 08-29-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.94% FROM 09-24-2018 TO 09-25-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.96% FROM 08-15-2018 TO 08-16-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.97% FROM 08-16-2018 TO 08-17-2018 |  | 55,000,000.00                       | (55,000,000.00)  | (55,000,000.00)                         | 55,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 1.97% FROM 09-17-2018 TO 09-18-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.13% FROM 10-09-2018 TO 10-10-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.14% FROM 10-05-2018 TO 10-09-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.14% FROM 10-10-2018 TO 10-11-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.15% FROM 09-27-2018 TO 09-28-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.15% FROM 10-23-2018 TO 10-24-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.16% FROM 10-12-2018 TO 10-15-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.16% FROM 10-25-2018 TO 10-26-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.16% FROM 11-07-2018 TO 11-08-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-04-2018 TO 10-05-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-16-2018 TO 10-17-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-17-2018 TO 10-18-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-19-2018 TO 10-22-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-22-2018 TO 10-23-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-24-2018 TO 10-25-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-26-2018 TO 10-29-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-29-2018 TO 10-30-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 10-30-2018 TO 10-31-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 11-13-2018 TO 11-14-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 11-14-2018 TO 11-15-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 11-21-2018 TO 11-23-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 12-11-2018 TO 12-12-2018 |  | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.17% FROM 12-12-2018 TO 12-13-2018 |  | 200,000,000.00                      | (200,000,000.00) | (200,000,000.00)                        | 200,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 10-03-2018 TO 10-04-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 10-18-2018 TO 10-19-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 11-09-2018 TO 11-13-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 11-20-2018 TO 11-21-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 11-26-2018 TO 11-27-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                         | 2.18% FROM 11-27-2018 TO 11-28-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |

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|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.18% FROM 11-28-2018 TO 11-29-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.19% FROM 10-02-2018 TO 10-03-2018 |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.19% FROM 10-15-2018 TO 10-16-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.19% FROM 10-31-2018 TO 11-01-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.19% FROM 11-08-2018 TO 11-09-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.2% FROM 10-01-2018 TO 10-02-2018  |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.2% FROM 11-01-2018 TO 11-02-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.2% FROM 12-10-2018 TO 12-11-2018  |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.21% FROM 11-06-2018 TO 11-07-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.21% FROM 12-03-2018 TO 12-04-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.22% FROM 11-19-2018 TO 11-20-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.22% FROM 11-23-2018 TO 11-26-2018 |  | 80,000,000.00                       | (80,000,000.00)  | (80,000,000.00)                         | 80,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.23% FROM 09-28-2018 TO 10-01-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.23% FROM 11-05-2018 TO 11-06-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.23% FROM 11-29-2018 TO 11-30-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.23% FROM 12-04-2018 TO 12-06-2018 |  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.25% FROM 11-15-2018 TO 11-16-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.25% FROM 11-16-2018 TO 11-19-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.27% FROM 11-30-2018 TO 12-03-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.28% FROM 12-07-2018 TO 12-10-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.28% FROM 12-17-2018 TO 12-18-2018 |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.3% FROM 12-19-2018 TO 12-20-2018  |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.31% FROM 12-06-2018 TO 12-07-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.31% FROM 12-18-2018 TO 12-19-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.39% FROM 12-21-2018 TO 12-24-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.4% FROM 12-20-2018 TO 12-21-2018  |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.4% FROM 12-24-2018 TO 12-26-2018  |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.43% FROM 12-26-2018 TO 12-27-2018 |  | 25,000,000.00                       | (25,000,000.00)  | (25,000,000.00)                         | 25,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.43% FROM 12-27-2018 TO 12-28-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/NATWEST M                                                                                                                                      | 2.45% FROM 12-28-2018 TO 12-31-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.39% FROM 03-08-2018 TO 03-09-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.4% FROM 03-12-2018 TO 03-13-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.4% FROM 03-13-2018 TO 03-14-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.4% FROM 03-14-2018 TO 03-15-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.45% FROM 03-19-2018 TO 03-20-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.46% FROM 03-16-2018 TO 03-19-2018 |  | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.47% FROM 03-20-2018 TO 03-21-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.47% FROM 03-21-2018 TO 03-22-2018 |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.5% FROM 03-15-2018 TO 03-16-2018  |  | 215,000,000.00                      | (215,000,000.00) | (215,000,000.00)                        | 215,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.62% FROM 05-22-2018 TO 05-23-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.63% FROM 03-22-2018 TO 03-23-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.63% FROM 05-23-2018 TO 05-24-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.65% FROM 06-12-2018 TO 06-13-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.66% FROM 05-21-2018 TO 05-22-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.66% FROM 06-11-2018 TO 06-12-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-19-2018 TO 04-20-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-20-2018 TO 04-23-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-23-2018 TO 04-24-2018 |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-25-2018 TO 04-26-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-26-2018 TO 04-27-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 04-27-2018 TO 04-30-2018 |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 05-07-2018 TO 05-08-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 05-08-2018 TO 05-09-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 06-08-2018 TO 06-11-2018 |  | 160,000,000.00                      | (160,000,000.00) | (160,000,000.00)                        | 160,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.67% FROM 06-13-2018 TO 06-14-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 03-23-2018 TO 03-26-2018 |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 04-12-2018 TO 04-13-2018 |  | 130,000,000.00                      | (130,000,000.00) | (130,000,000.00)                        | 130,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 04-13-2018 TO 04-16-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 04-24-2018 TO 04-25-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 05-04-2018 TO 05-07-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 05-09-2018 TO 05-10-2018 |  | 45,000,000.00                       | (45,000,000.00)  | (45,000,000.00)                         | 45,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.68% FROM 05-10-2018 TO 05-11-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.69% FROM 04-18-2018 TO 04-19-2018 |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.69% FROM 05-18-2018 TO 05-21-2018 |  | 30,000,000.00                       | (30,000,000.00)  | (30,000,000.00)                         | 30,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.69% FROM 06-07-2018 TO 06-08-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 03-26-2018 TO 03-27-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 03-27-2018 TO 03-28-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-04-2018 TO 04-05-2018  |  | 75,000,000.00                       | (75,000,000.00)  | (75,000,000.00)                         | 75,000,000.00  |

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Plan Year: 2018

|                                                                                                                                                                            |                                     |  | (c) Cost of Acquisition<br>Acquired |                  | (d) Proceeds of Disposition<br>Disposed |                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--|-------------------------------------|------------------|-----------------------------------------|----------------|
| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value |                                     |  | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-05-2018 TO 04-06-2018  |  | 120,000,000.00                      | (120,000,000.00) | (120,000,000.00)                        | 120,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-06-2018 TO 04-09-2018  |  | 165,000,000.00                      | (165,000,000.00) | (165,000,000.00)                        | 165,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-09-2018 TO 04-10-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-10-2018 TO 04-11-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-11-2018 TO 04-12-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-16-2018 TO 04-17-2018  |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 04-17-2018 TO 04-18-2018  |  | 95,000,000.00                       | (95,000,000.00)  | (95,000,000.00)                         | 95,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-03-2018 TO 05-04-2018  |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-11-2018 TO 05-14-2018  |  | 70,000,000.00                       | (70,000,000.00)  | (70,000,000.00)                         | 70,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-14-2018 TO 05-15-2018  |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-16-2018 TO 05-17-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-17-2018 TO 05-18-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-25-2018 TO 05-29-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-29-2018 TO 05-30-2018  |  | 50,000,000.00                       | (50,000,000.00)  | (50,000,000.00)                         | 50,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 05-30-2018 TO 05-31-2018  |  | 40,000,000.00                       | (40,000,000.00)  | (40,000,000.00)                         | 40,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.7% FROM 06-06-2018 TO 06-07-2018  |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.71% FROM 05-24-2018 TO 05-25-2018 |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.72% FROM 04-30-2018 TO 05-01-2018 |  | 35,000,000.00                       | (35,000,000.00)  | (35,000,000.00)                         | 35,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.72% FROM 06-05-2018 TO 06-06-2018 |  | 135,000,000.00                      | (135,000,000.00) | (135,000,000.00)                        | 135,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.73% FROM 05-15-2018 TO 05-16-2018 |  | 65,000,000.00                       | (65,000,000.00)  | (65,000,000.00)                         | 65,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.75% FROM 04-02-2018 TO 04-03-2018 |  | 10,000,000.00                       | (10,000,000.00)  | (10,000,000.00)                         | 10,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.76% FROM 06-04-2018 TO 06-05-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.77% FROM 06-01-2018 TO 06-04-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.78% FROM 05-31-2018 TO 06-01-2018 |  | 380,000,000.00                      | (380,000,000.00) | (380,000,000.00)                        | 380,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.8% FROM 04-03-2018 TO 04-04-2018  |  | 60,000,000.00                       | (60,000,000.00)  | (60,000,000.00)                         | 60,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.83% FROM 06-20-2018 TO 06-21-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.83% FROM 06-21-2018 TO 06-22-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.84% FROM 06-19-2018 TO 06-20-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.85% FROM 06-18-2018 TO 06-19-2018 |  | 20,000,000.00                       | (20,000,000.00)  | (20,000,000.00)                         | 20,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.87% FROM 06-14-2018 TO 06-15-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.87% FROM 06-15-2018 TO 06-18-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.88% FROM 06-25-2018 TO 06-26-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.88% FROM 06-26-2018 TO 06-27-2018 |  | 100,000,000.00                      | (100,000,000.00) | (100,000,000.00)                        | 100,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.89% FROM 06-22-2018 TO 06-25-2018 |  | 125,000,000.00                      | (125,000,000.00) | (125,000,000.00)                        | 125,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.9% FROM 06-28-2018 TO 06-29-2018  |  | 90,000,000.00                       | (90,000,000.00)  | (90,000,000.00)                         | 90,000,000.00  |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.9% FROM 07-06-2018 TO 07-09-2018  |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.95% FROM 07-05-2018 TO 07-06-2018 |  | 140,000,000.00                      | (140,000,000.00) | (140,000,000.00)                        | 140,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 1.98% FROM 07-03-2018 TO 07-05-2018 |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 2.1% FROM 06-29-2018 TO 07-02-2018  |  | 155,000,000.00                      | (155,000,000.00) | (155,000,000.00)                        | 155,000,000.00 |
| BUY TO OPEN TRIPARTY REPO W/RBS SECUR                                                                                                                                      | 2%FROM 07-02-2018 TO 07-03-2018     |  | 150,000,000.00                      | (150,000,000.00) | (150,000,000.00)                        | 150,000,000.00 |
| BYD ELECTRONIC INT NPV                                                                                                                                                     |                                     |  | 177,500.00                          | (384,369.29)     | (173,000.00)                            | 183,686.70     |
| C H ROBINSON 4.2% DUE 04-15-2028                                                                                                                                           |                                     |  | 1,404,000.00                        | (1,395,604.08)   | (1,404,000.00)                          | 1,389,412.44   |
| CADILA HEALTHCARE INR1                                                                                                                                                     |                                     |  | 39,114.00                           | (245,434.03)     | (39,114.00)                             | 197,105.91     |
| CAE INC COM NPV                                                                                                                                                            |                                     |  | 33,400.00                           | (657,089.66)     | (73.00)                                 | 1,369.06       |
| CAESARS ENTMT CORP 5.0% 10-01-2024                                                                                                                                         |                                     |  | 985,000.00                          | (1,765,976.95)   | (1,061,000.00)                          | 2,066,386.15   |
| CAIXABANK SA EUR1                                                                                                                                                          |                                     |  | 347,571.00                          | (1,509,492.54)   | (329,623.00)                            | 1,522,163.77   |
| CALAMP CORP SR NT CONV 1.625% DUE 05-15-2020 REG                                                                                                                           |                                     |  | 370,000.00                          | (399,994.69)     | (875,000.00)                            | 901,983.91     |
| CALBEE INC                                                                                                                                                                 |                                     |  | 23,100.00                           | (780,864.34)     | (35,400.00)                             | 1,145,323.55   |
| CALFRAC HLDGS LP 8.5% DUE 06-15-2026                                                                                                                                       |                                     |  | 391,000.00                          | (391,000.00)     | (146,000.00)                            | 142,832.50     |
| CALL FXO CHASUS33 09/25/2018 USD/MXN 19.4 European IXOPVQPGRK                                                                                                              |                                     |  | 10,000,000.00                       | (100,515.00)     | (10,000,000.00)                         | 0.00           |
| CALL FXO CHASUS33 09/25/2018 USD/MXN 19.7 European IXOPVQPGRQ                                                                                                              |                                     |  | 15,000,000.00                       | 0.00             | (15,000,000.00)                         | 74,715.00      |
| CALL FXO CHASUS33 11/09/2018 USD/KRW 1125 European IXOPVSW2GL                                                                                                              |                                     |  | 20,000,000.00                       | 0.00             | (20,000,000.00)                         | 222,000.00     |
| CALL SWAPTION USD BOFAUS3N 3MLIBOR/6M 1.95% European COSL1G1589 08-06-2018                                                                                                 |                                     |  | 25,000,000.00                       | 0.00             | (25,000,000.00)                         | 0.00           |
| CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.77% European 317U731P3 03-12-2018                                                                                                  |                                     |  | 200,000.00                          | 0.00             | (200,000.00)                            | 586.00         |
| CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.92% European 317U367Q2 06-21-2018                                                                                                  |                                     |  | 300,000.00                          | 0.00             | (300,000.00)                            | 336.00         |
| CALL SWAPTION USD CHASUS33 3M/ 2.37% European COSL51414G 08-14-2018                                                                                                        |                                     |  | 500,000,000.00                      | 0.00             | (500,000,000.00)                        | 0.00           |
| CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.435% European COSL51416R 08-14-2018                                                                                                |                                     |  | 20,000,000.00                       | 0.00             | (20,000,000.00)                         | 0.00           |
| CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.83% European 317U919P7 04-12-2018                                                                                                  |                                     |  | 100,000.00                          | 0.00             | (100,000.00)                            | 240.00         |
| CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.86% European 317U184Q3 05-25-2018                                                                                                  |                                     |  | 400,000.00                          | 0.00             | (400,000.00)                            | 480.00         |
| CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.81% European 317U161Q0 05-21-2018                                                                                                  |                                     |  | 300,000.00                          | 0.00             | (300,000.00)                            | 378.75         |
| CALL SWAPTION USD MCFUS33 3MLIBOR/6M 2.85% European 317U212Q9 06-01-2018                                                                                                   |                                     |  | 2,900,000.00                        | 0.00             | (2,900,000.00)                          | 3,117.50       |
| CALL SWAPTION USD NSCPUS33 3MLIBOR/6M 2.85% European 317U307Q5 06-14-2018                                                                                                  |                                     |  | 1,500,000.00                        | 0.00             | (1,500,000.00)                          | 1,500.00       |
| CALL SWO USD BARCGB33 P 3MLIBOR / R 2.79% European 317U054R8 09/27/2018                                                                                                    |                                     |  | 800,000.00                          | 0.00             | (800,000.00)                            | 880.00         |
| CALL SWO USD BARCGB33 P 3MLIBOR / R 2.8% European 317U751Q6 08/09/2018                                                                                                     |                                     |  | 100,000.00                          | 0.00             | (100,000.00)                            | 110.00         |
| CALL SWO USD BARCGB33 P 3MLIBOR / R 2.83% European 317U056R6 09/28/2018                                                                                                    |                                     |  | 800,000.00                          | 0.00             | (800,000.00)                            | 924.00         |
| CALL SWO USD BARCGB33 P 3MLIBOR / R 2.875% European 317U115R5 10/10/2018                                                                                                   |                                     |  | 100,000.00                          | 0.00             | (100,000.00)                            | 104.15         |
| CALL SWO USD BARCUS3 P 3MLIBOR / R 2.951% European COSLFH000B 12/13/2018                                                                                                   |                                     |  | 200,000,000.00                      | 0.00             | (200,000,000.00)                        | 0.00           |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.82% European 317U987Q2 09/10/2018                                                                                                    |                                     |  | 2,600,000.00                        | 0.00             | (2,600,000.00)                          | 2,762.50       |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |            | (d) Proceeds of Disposition<br>Disposed |            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount | Share/Par                               | Net Amount |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 2.87% European 317U976Q5 09/10/2018                                                                                                     | 6,100,000.00                        | 0.00       | (6,100,000.00)                          | 6,405.00   |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 2.91% European 317U675R7 12/24/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 352.50     |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018                                                                                                     | 500,000.00                          | 0.00       | (500,000.00)                            | 535.00     |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 2.97% European 317U192R1 10/18/2018                                                                                                     | 2,600,000.00                        | 0.00       | (2,600,000.00)                          | 2,684.50   |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 3% European 317U262R6 10/29/2018                                                                                                        | 2,700,000.00                        | 0.00       | (2,700,000.00)                          | 2,497.50   |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 3.06% European 317U488R4 11/26/2018                                                                                                     | 100,000.00                          | 0.00       | (100,000.00)                            | 227.00     |
| CALL SWO USD BNPFRPP P 3MLIBOR / R 3.12% European 317U592R7 12/10/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 307.50     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.75% European 317U031R6 09/24/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 232.50     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.77% European 317U779Q4 10/11/2018                                                                                                    | 100,000.00                          | 0.00       | (100,000.00)                            | 409.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.8% European 317U024R5 09/17/2018                                                                                                     | 200,000.00                          | 0.00       | (200,000.00)                            | 234.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.81% European 317U001R2 09/14/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 220.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.85% European 317U600Q9 07/16/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 240.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.92% European 317U953Q2 09/04/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 324.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.01% European 317U233R2 10/24/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 292.50     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.02% European 317U470R4 11/26/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 363.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.04% European 317U374R1 11/13/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 352.50     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.05% European 317U533R9 12/03/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 330.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.1% European 317U332R2 11/09/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 375.00     |
| CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.11% European 317U483R9 11/26/2018                                                                                                    | 150,000.00                          | 0.00       | (150,000.00)                            | 321.00     |
| CALL SWO USD CHASUS33 P 3MLIBOR / R 2.83% European 317U083R3 10/04/2018                                                                                                    | 4,400,000.00                        | 0.00       | (4,400,000.00)                          | 4,840.00   |
| CALL SWO USD CHASUS33 P 3MLIBOR / R 2.835% European 317U576Q9 07/11/2018                                                                                                   | 2,800,000.00                        | 0.00       | (2,800,000.00)                          | 3,500.00   |
| CALL SWO USD CHASUS33 P 3MLIBOR / R 2.85% European 317U860Q4 08/20/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 430.00     |
| CALL SWO USD CHASUS33 P 3MLIBOR / R 2.99% European COSL3B47QO 11/28/2018                                                                                                   | 200,000,000.00                      | 0.00       | (200,000,000.00)                        | 0.00       |
| CALL SWO USD CITIUS33 P 3MLIBOR / R 3.02% European 317U224R3 10/22/2018                                                                                                    | 2,600,000.00                        | 0.00       | (2,600,000.00)                          | 3,087.50   |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U050R2 09/24/2018                                                                                                     | 1,600,000.00                        | 0.00       | (1,600,000.00)                          | 1,808.00   |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U809Q8 10/16/2018                                                                                                     | 200,000.00                          | 0.00       | (200,000.00)                            | 832.00     |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.82% European 317U812Q3 08/16/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 345.00     |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.86% European 317U883Q7 08/23/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 330.00     |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.9% European 317U935Q5 08/31/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 322.50     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U731Q1 08/02/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 300.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U783Q8 08/13/2018                                                                                                     | 200,000.00                          | 0.00       | (200,000.00)                            | 224.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.84% European 317U110R0 10/09/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 230.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.87% European 317U718R6 12/31/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 230.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U972Q9 09/07/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 205.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.895% European 317U655R1 12/19/2018                                                                                                   | 200,000.00                          | 0.00       | (200,000.00)                            | 270.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.925% European 317U668R6 12/21/2018                                                                                                   | 300,000.00                          | 0.00       | (300,000.00)                            | 390.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.98% European 317U282R2 10/29/2018                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 190.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.04% European 317U623R0 12/13/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 307.50     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.045% European 317U388R5 11/15/2018                                                                                                   | 300,000.00                          | 0.00       | (300,000.00)                            | 330.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.08% European 317U576R7 12/07/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 292.50     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U446R5 11/23/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 300.00     |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U491R9 11/29/2018                                                                                                     | 300,000.00                          | 0.00       | (300,000.00)                            | 742.50     |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.77% European 317U484Q0 07/02/2018                                                                                                    | 2,900,000.00                        | 0.00       | (2,900,000.00)                          | 3,498.13   |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.81% European 317U863Q1 08/20/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 300.00     |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.93% European 317U711R3 12/28/2018                                                                                                    | 3,500,000.00                        | 0.00       | (3,500,000.00)                          | 4,480.00   |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.96% European 317U649R0 12/17/2018                                                                                                    | 3,400,000.00                        | 0.00       | (3,400,000.00)                          | 4,122.50   |
| CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.06% European 317U559R8 12/05/2018                                                                                                    | 3,300,000.00                        | 0.00       | (3,300,000.00)                          | 4,455.00   |
| CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.85% European 317U652Q6 07/23/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 363.75     |
| CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.88% European 317U912Q2 08/27/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 307.50     |
| CALL SWO USD NGFPUS33 P 3MLIBOR / R 3.07% European 317U315R3 11/05/2018                                                                                                    | 300,000.00                          | 0.00       | (300,000.00)                            | 345.00     |
| CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U028R1 09/20/2018                                                                                                  | 5,900,000.00                        | 0.00       | (5,900,000.00)                          | 7,080.00   |
| CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U080R6 09/28/2018                                                                                                  | 2,700,000.00                        | 0.00       | (2,700,000.00)                          | 2,916.00   |
| CALL SWO_CD_X BARCGB33 10/17/2018 CDX.NA.IG.30 317581866                                                                                                                   | 300,000.00                          | 0.00       | (300,000.00)                            | 285.00     |
| CALL SWO_CD_X BARCGB33 12/19/2018 CDX.NA.IG.31 12/28 3175X0019                                                                                                             | 200,000.00                          | 0.00       | (200,000.00)                            | 166.00     |
| CALL SWO_CD_X BARCGB33 15/08/2018 ITRAXX EUROPE SERIES 2 3175165N8                                                                                                         | 300,000.00                          | 0.00       | (300,000.00)                            | 324.11     |
| CALL SWO_CD_X BARCGB33 17/10/2018 ITRAXX EUROPE SERIES 2 3175499T2                                                                                                         | 600,000.00                          | 0.00       | (600,000.00)                            | 744.87     |
| CALL SWO_CD_X BARCGB33 21/11/2018 ITRAXX EUROPE SERIES 2 3175490B0                                                                                                         | 300,000.00                          | 0.00       | (300,000.00)                            | 360.22     |
| CALL SWO_CD_X BNPFRPP 06/20/2018 CDX.NA.IG.30 3175WE176                                                                                                                    | 2,500,000.00                        | 0.00       | (2,500,000.00)                          | 2,175.00   |
| CALL SWO_CD_X BNPFRPP 08/15/2018 CDX.NA.IG.30 317580751                                                                                                                    | 2,500,000.00                        | 0.00       | (2,500,000.00)                          | 2,468.75   |
| CALL SWO_CD_X BNPFRPP 09/19/2018 CDX.NA.IG.30 3175CA424                                                                                                                    | 4,400,000.00                        | 0.00       | (4,400,000.00)                          | 5,140.00   |
| CALL SWO_CD_X BNPFRPP 09/19/2018 CDX.NA.IG.30 3175QA304                                                                                                                    | 200,000.00                          | 0.00       | (200,000.00)                            | 235.00     |
| CALL SWO_CD_X BNPFRPP 10/17/2018 CDX.NA.IG.30 317581924                                                                                                                    | 34,800,000.00                       | 0.00       | (34,800,000.00)                         | 47,850.00  |
| CALL SWO_CD_X BNPFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175TY887                                                                                                              | 1,700,000.00                        | 0.00       | (1,700,000.00)                          | 1,700.00   |
| CALL SWO_CD_X BNPFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175Z9216                                                                                                              | 400,000.00                          | 0.00       | (400,000.00)                            | 364.00     |
| CALL SWO_CD_X BNPFRPP 15/08/2018 ITRAXX EUROPE SERIES 2 3175189W0                                                                                                          | 300,000.00                          | 0.00       | (300,000.00)                            | 574.70     |
| CALL SWO_CD_X BNPFRPP 17/10/2018 ITRAXX EUROPE SERIES 2 3175449W6                                                                                                          | 300,000.00                          | 0.00       | (300,000.00)                            | 363.56     |
| CALL SWO_CD_X BNPFRPP 19/09/2018 ITRAXX EUROPE SERIES 2 3175189S9                                                                                                          | 200,000.00                          | 0.00       | (200,000.00)                            | 313.18     |
| CALL SWO_CD_X BNPFRPP 19/12/2018 ITRAXX EUROPE INDEX 30 3177489X1                                                                                                          | 3,700,000.00                        | 0.00       | (3,700,000.00)                          | 5,333.78   |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| CALL SWO_CDX BOFAUS6S 08/15/2018 CDX.NA.IG.30 3175SS006                                                                                                                    | 300,000.00                          | (11.25)         | (300,000.00)                            | 300.00        |
| CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS295                                                                                                                    | 300,000.00                          | 0.00            | (300,000.00)                            | 420.00        |
| CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS733                                                                                                                    | 200,000.00                          | 0.00            | (200,000.00)                            | 180.00        |
| CALL SWO_CDX BOFAUS6S 11/21/2018 CDX.NA.IG.31 12/28 3175TY820                                                                                                              | 800,000.00                          | 0.00            | (800,000.00)                            | 528.00        |
| CALL SWO_CDX BOFAUS6S 12/19/2018 CDX.NA.IG.31 12/28 3175TY838                                                                                                              | 200,000.00                          | 0.00            | (200,000.00)                            | 194.00        |
| CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 3175449T3                                                                                                          | 400,000.00                          | 0.00            | (400,000.00)                            | 469.23        |
| CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 317574AH4                                                                                                          | 300,000.00                          | 0.00            | (300,000.00)                            | 396.28        |
| CALL SWO_CDX CHASUS33 07/18/2018 CDX.NA.IG.30 317580504                                                                                                                    | 1,500,000.00                        | 0.00            | (1,500,000.00)                          | 1,387.50      |
| CALL SWO_CDX CHASUS33 09/19/2018 CDX.NA.IG.30 3175SS378                                                                                                                    | 5,800,000.00                        | 0.00            | (5,800,000.00)                          | 5,727.50      |
| CALL SWO_CDX CITIGB2L 19/12/2018 ITRAXX EUROPE INDEX 30 3177489W3                                                                                                          | 3,400,000.00                        | 0.00            | (3,400,000.00)                          | 3,695.85      |
| CALL SWO_CDX CITIUS33 09/19/2018 CDX.NA.IG.30 3175Z7806                                                                                                                    | 1,800,000.00                        | 0.00            | (1,800,000.00)                          | 2,372.50      |
| CALL SWO_CDX CITIUS33 10/17/2018 CDX.NA.IG.30 3175SS873                                                                                                                    | 5,400,000.00                        | 0.00            | (5,400,000.00)                          | 5,022.00      |
| CALL SWO_CDX CSFPGB2L 08/15/2018 CDX.NA.IG.30 COSP9N1CVE                                                                                                                   | 100,000,000.00                      | (42,000.00)     | (100,000,000.00)                        | 0.00          |
| CALL SWO_CDX CSFPGB2L 09/19/2018 CDX.NA.IG.30 3175Z8150                                                                                                                    | 1,700,000.00                        | 0.00            | (1,700,000.00)                          | 1,827.50      |
| CALL SWO_CDX CSFPGB2L 10/17/2018 CDX.NA.IG.30 317581908                                                                                                                    | 1,600,000.00                        | 0.00            | (1,600,000.00)                          | 3,680.00      |
| CALL SWO_CDX CSFPGB2L 11/21/2018 CDX.NA.IG.31 12/28 3175SA336                                                                                                              | 300,000.00                          | 0.00            | (300,000.00)                            | 210.00        |
| CALL SWO_CDX DEUTGB2L 12/19/2018 CDX.NA.IG.31 12/28 3175Z7558                                                                                                              | 300,000.00                          | 0.00            | (300,000.00)                            | 285.00        |
| CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999                                                                                                                    | 1,100,000.00                        | 0.00            | (1,100,000.00)                          | 1,102.50      |
| CALL SWO_CDX GSILGB2X 12/19/2018 CDX.NA.HY.31 12/23 COSP0A0KBX                                                                                                             | 300,000,000.00                      | 0.00            | (300,000,000.00)                        | 600,000.00    |
| CALL SWO_CDX GSILGB2X 12/19/2018 CDX.NA.IG.31 12/28 317583672                                                                                                              | 100,000.00                          | 0.00            | (100,000.00)                            | 78.75         |
| CALL SWO_CDX GSILGB2X 17/10/2018 ITRAXX EUROPE SERIES 2 3175449U0                                                                                                          | 1,700,000.00                        | 0.00            | (1,700,000.00)                          | 1,962.32      |
| CALL SWO_CDX MSCSUS33 09/19/2018 CDX.NA.IG.30 COSP1W1O35                                                                                                                   | 100,000,000.00                      | (41,500.00)     | (100,000,000.00)                        | 0.00          |
| CALL SWO_CDX MSCSUS33 09/19/2018 CDX.NA.IG.30 COSP9U1T5X                                                                                                                   | 100,000,000.00                      | (53,000.00)     | (100,000,000.00)                        | 0.00          |
| CALL SWO_CDX MSCSUS33 19/09/2018 ITRAXX EUROPE SERIES 2 3175139R2                                                                                                          | 300,000.00                          | 0.00            | (300,000.00)                            | 480.53        |
| CALLON PETE CO DEL 6.125% DUE 10-01-2024                                                                                                                                   | 93,000.00                           | (90,445.00)     | (156,000.00)                            | 157,672.50    |
| CALTEX AUSTRALIA NPV                                                                                                                                                       | 1,206.00                            | (5,562.96)      | (5,658.00)                              | 124,617.30    |
| CAMECO CORP COM NPV                                                                                                                                                        | 74,569.00                           | (700,680.08)    | (79,059.00)                             | 773,018.86    |
| CAMPBELL SOUP CO 3.65% 03-16-2018                                                                                                                                          | 700,000.00                          | (698,957.00)    | (300,000.00)                            | 289,950.00    |
| CAMPBELL SOUP CO 3.8% DUE 08-02-2042                                                                                                                                       | 145,000.00                          | (109,644.65)    | (310,000.00)                            | 245,454.00    |
| CAMPBELL SOUP CO 4.8% 03-15-2048                                                                                                                                           | 940,000.00                          | (935,553.80)    | (100,000.00)                            | 88,316.00     |
| CAMPBELL SOUP CO FLTG RT 3.24088% DUE 03-15-2021                                                                                                                           | 500,000.00                          | (500,000.00)    | (500,000.00)                            | 495,410.00    |
| CANADIAN IMP BANK COM NPV                                                                                                                                                  | 7,752.00                            | (547,553.37)    | (3,753.00)                              | 329,712.25    |
| CANADIAN NAT RES LTD DISC COML PAPER NTS4/A2 YRS 3&4 06-22-2018                                                                                                            | 400,000.00                          | (399,156.11)    | (400,000.00)                            | 400,000.00    |
| CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                                                                                                                                 | 2,158,000.00                        | (2,158,453.13)  | (310,000.00)                            | 316,618.25    |
| CANADIAN NATL RY CO 3.65% 02-03-2048                                                                                                                                       | 4,330,000.00                        | (4,283,264.95)  | (355,000.00)                            | 331,543.35    |
| CANADIAN PACIFIC R COM NPV                                                                                                                                                 | 3,645.00                            | (556,601.62)    | (74,498.00)                             | 14,797,618.08 |
| CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV                                                                                                                              | 5,632.00                            | (739,249.89)    | (5,632.00)                              | 609,343.87    |
| CANCARA ASSET SECURITIZATION LTDASSET SECURITIZATION LLC DISC COML 08-15-2018                                                                                              | 2,000,000.00                        | (1,988,700.00)  | (2,000,000.00)                          | 2,000,000.00  |
| CANON INC NPV                                                                                                                                                              | 90,900.00                           | (2,863,154.96)  | (53,300.00)                             | 1,485,404.03  |
| CANOPY GROWTH CORP COM NPV                                                                                                                                                 | 43,951.00                           | (1,446,830.36)  | (901.00)                                | 30,630.88     |
| CAP 1 FINL CORP 3.75% DUE 03-09-2027                                                                                                                                       | 270,000.00                          | (269,165.70)    | (1,080,000.00)                          | 1,049,025.75  |
| CAP 1 FINL CORP 3.8% DUE 01-31-2028                                                                                                                                        | 8,850,000.00                        | (8,480,761.30)  | (1,040,000.00)                          | 989,472.15    |
| CAPGEMINI EUR8                                                                                                                                                             | 80,568.00                           | (10,152,720.79) | (6.00)                                  | 765.64        |
| CAPITA PLC ORD GBP0.02066666                                                                                                                                               | 137,859.00                          | (343,720.56)    | (170,596.00)                            | 347,038.94    |
| CAPITA PLC ORD GBP0.02066666(NP-24/05/                                                                                                                                     | 206,415.00                          | 0.00            | (206,415.00)                            | 177,094.81    |
| CAPITAL INTERNATIONAL PRIVATE EQUITY FUND VI                                                                                                                               | 6,486,953.00                        | (6,486,953.00)  | (436,906.00)                            | 436,906.00    |
| CAPITALAND COMM TR NPV (REIT)                                                                                                                                              | 83,700.00                           | (94,526.74)     | (30,100.00)                             | 39,346.21     |
| CAPITALAND LTD NPV                                                                                                                                                         | 66,800.00                           | (135,548.38)    | (193,500.00)                            | 440,396.02    |
| CAPITALAND MALL TRUST                                                                                                                                                      | 186,000.00                          | (276,873.08)    | (29,900.00)                             | 49,501.89     |
| CARBONITE INC SR NT CONV 2.5% DUE 04-01-2022 BEO                                                                                                                           | 240,000.00                          | 0.00            | (240,000.00)                            | 320,892.47    |
| CARDINAL HLTH INC 4.368% DUE 06-15-2047                                                                                                                                    | 1,100,000.00                        | (964,609.30)    | (110,000.00)                            | 105,543.90    |
| CARDINAL RESOURCES NPV                                                                                                                                                     | 290,000.00                          | (119,529.01)    | (503,000.00)                            | 152,110.61    |
| CARGOTEC OYJ SER'B'NPV                                                                                                                                                     | 7,303.00                            | (430,936.07)    | (7,303.00)                              | 421,895.85    |
| CARL ZEISS MEDITEC NPV                                                                                                                                                     | 3,448.00                            | (277,133.84)    | (6,595.00)                              | 486,911.74    |
| CARLSBERG SER'B'DKK20                                                                                                                                                      | 17,346.00                           | (1,972,236.51)  | (36,732.00)                             | 4,137,024.95  |
| CARMEL PARTNERS INVESTMENT FUND III                                                                                                                                        | 51,859.90                           | (51,859.90)     | (7,090.87)                              | 7,090.87      |
| CARMEL PARTNERS INVESTMENT FUND IV LP                                                                                                                                      | 632,374.29                          | (632,374.29)    | (12,766,245.55)                         | 12,766,245.55 |
| CARMEL PARTNERS INVESTMENT FUND V                                                                                                                                          | 7,662,553.00                        | (7,662,553.00)  | (303,113.00)                            | 303,113.00    |
| CARNIVAL PLC ORD USD1.66                                                                                                                                                   | 14,457.00                           | (932,431.22)    | (3,751.00)                              | 217,081.07    |
| CARREFOUR SA EUR2.50                                                                                                                                                       | 59,279.00                           | (1,213,226.02)  | (6,062.00)                              | 105,356.74    |
| CARRIAGE SVCS INC SUB CONV NT 2.75% 03-15-2021 REG                                                                                                                         | 210,000.00                          | (275,880.15)    | (1,060,000.00)                          | 1,376,910.56  |
| CASCADES INC COM NPV                                                                                                                                                       | 45,302.00                           | (434,953.67)    | (45,302.00)                             | 462,868.57    |
| CASINO GUICH-PERR EUR1.53                                                                                                                                                  | 6,047.00                            | (291,669.64)    | (740.00)                                | 31,825.95     |
| CASIO COMPUTER CO NPV                                                                                                                                                      | 700.00                              | 0.00            | (800.00)                                | 12,953.11     |
| CATCHER TECHNOLOGY TWD10                                                                                                                                                   | 34,000.00                           | (394,252.22)    | (148,000.00)                            | 1,691,937.62  |
| CATHAY FINL HLDG TWD10                                                                                                                                                     | 1,400,000.00                        | (2,289,442.63)  | (316,000.00)                            | 484,116.71    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 03-09-2018                                                                                                  | 600,000.00                          | (598,180.84)    | (600,000.00)                            | 598,180.84    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 04-11-2018                                                                                                  | 100,000.00                          | (99,539.58)     | (100,000.00)                            | 99,539.58     |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 05-08-2018                                                                                                  | 2,600,000.00                        | (2,588,172.22)  | (2,600,000.00)                          | 2,600,000.00  |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 05-17-2018                                                                                                  | 700,000.00                          | (696,990.05)    | (700,000.00)                            | 700,000.00    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 07-25-2018                                                                                                  | 1,000,000.00                        | (993,816.67)    | (1,000,000.00)                          | 1,000,000.00  |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 08-01-2018                                                                                                  | 3,500,000.00                        | (3,478,405.56)  | (3,500,000.00)                          | 3,500,000.00  |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 11-20-2018                                                                                                  | 750,000.00                          | (745,185.18)    | (750,000.00)                            | 750,000.00    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 12-03-2018                                                                                                  | 200,000.00                          | (198,725.00)    | (200,000.00)                            | 200,000.00    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 12-13-2018                                                                                                  | 250,000.00                          | (248,654.17)    | (250,000.00)                            | 250,000.00    |
| CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 CPN 09-10-2018                                                                                              | 700,000.00                          | (695,544.58)    | (700,000.00)                            | 700,000.00    |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2425.00 PER SHARE 18-JAN-2019                                                                                                        | 2,000.00                            | (6,404,068.60)  | (4,500.00)                              | 8,990,845.65  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHARE 18-JAN-2019                                                                                                        | 4,500.00                            | (13,914,154.35) | (2,000.00)                              | 11,115,931.40 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHARE 21-DEC-2018                                                                                                        | 10,300.00                           | (2,334,953.29)  | (10,300.00)                             | 19,668,046.71 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2515.00 PER SHARE 21-DEC-2018                                                                                                        | 6,500.00                            | (1,313,222.95)  | (6,500.00)                              | 3,886,777.05  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2525.00 PER SHARE 21-DEC-2018                                                                                                        | 14,300.00                           | (25,863,090.50) | (14,300.00)                             | 13,677,909.51 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2575.00 PER SHARE 21-DEC-2018                                                                                                        | 4,800.00                            | (11,617,764.64) | (4,800.00)                              | 1,958,235.36  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2600.00 PER SHARE 21-DEC-2018                                                                                                        | 5,500.00                            | (19,921,188.65) | (5,500.00)                              | 2,848,811.35  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2615.00 PER SHARE 21-DEC-2018                                                                                                        | 6,500.00                            | (10,933,222.95) | (6,500.00)                              | 3,106,777.05  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2625.00 PER SHARE 16-NOV-2018                                                                                                        | 2,500.00                            | (8,880,085.75)  | (2,500.00)                              | 2,682,414.25  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2625.00 PER SHARE 21-DEC-2018                                                                                                        | 14,300.00                           | (27,052,090.49) | (14,300.00)                             | 54,766,402.00 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2685.00 PER SHARE 16-NOV-2018                                                                                                        | 2,380.00                            | (11,309,841.63) | (2,380.00)                              | 2,256,158.37  |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2750.00 PER SHARE 16-NOV-2018                                                                                                        | 2,500.00                            | (5,155,085.75)  | (2,500.00)                              | 21,569,914.25 |
| CBOE S&P 500 INDEX PUT OPTION W/STK \$2810.00 PER SHARE 16-NOV-2018                                                                                                        | 2,380.00                            | (4,764,841.63)  | (2,380.00)                              | 27,365,158.37 |
| CBRE EUROPEAN CO-INVESTMENT FUND B.V.                                                                                                                                      | 1,110,403.23                        | (1,110,403.23)  | (16,356,341.93)                         | 16,356,341.93 |
| CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 2 B.V.                                                                                                                        | 291,984.00                          | (291,984.00)    | (118,936.74)                            | 118,936.74    |
| CBS CORP DISC COML PAPER 4/2 YRS 3&4 08-06-2018                                                                                                                            | 800,000.00                          | (797,806.67)    | (800,000.00)                            | 800,000.00    |
| CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV                                                                                                                                 | 9,539.00                            | (457,291.35)    | (41,439.00)                             | 1,957,971.82  |
| CCP DUE FROM GOLDMAN SACHS                                                                                                                                                 | 550,000.00                          | (550,000.00)    | (521,000.00)                            | 521,000.00    |
| CCP DUE FROM MORGAN STANLEY CO LL C                                                                                                                                        | 1,197,000.00                        | (1,197,000.00)  | (401,000.00)                            | 401,000.00    |
| CCP DUE TO/FROM MORGAN STANLEY                                                                                                                                             | 161,000.00                          | (161,000.00)    | (761,000.00)                            | 761,000.00    |
| CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA                                                                                                                  | 298,000.00                          | (298,000.00)    | (935,000.00)                            | 935,000.00    |
| CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS                                                                                                          | 165,000.00                          | (165,000.00)    | (86,000.00)                             | 86,000.00     |
| CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK                                                                                                                      | 417,000.00                          | (417,000.00)    | (338,000.00)                            | 338,000.00    |
| CCR SA COM NPV                                                                                                                                                             | 237,400.00                          | (798,108.83)    | (461,000.00)                            | 1,854,425.35  |
| CD PROJEKT SA PLN1.00                                                                                                                                                      | 3,816.00                            | (132,131.19)    | (19,946.00)                             | 671,203.40    |
| CDK GLOBAL INC FIXED 5.875% DUE 06-15-2026                                                                                                                                 | 241,000.00                          | (241,000.00)    | (241,000.00)                            | 245,793.75    |
| CDN NAT RES LTD 6.25% DUE 03-15-2038                                                                                                                                       | 4,300,000.00                        | (5,186,815.20)  | (1,500,000.00)                          | 1,650,540.00  |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                                                                                                                 | 720,000.00                          | (751,309.75)    | (1,125,000.00)                          | 1,190,049.00  |
| CDN NATL RAILWAYS COM NPV                                                                                                                                                  | 83,256.00                           | (6,317,381.31)  | (64,216.00)                             | 5,465,537.08  |
| CDN NATL RY CO 3.2% DUE 08-02-2046                                                                                                                                         | 100,000.00                          | (86,943.00)     | (2,428,000.00)                          | 2,159,400.21  |
| CDN NATURAL RESOURCES COMMON STOCK                                                                                                                                         | 231,606.00                          | (7,520,856.00)  | (210,094.00)                            | 6,219,302.97  |
| CDN PAC RY CO NEW 6.125% DUE 09-15-2115                                                                                                                                    | 2,000,000.00                        | (2,447,480.00)  | (230,000.00)                            | 277,418.15    |
| CDN PAC RY CO NEW FIXED 4% 06-01-2028                                                                                                                                      | 190,000.00                          | (189,825.20)    | (190,000.00)                            | 191,179.90    |
| CDN UTILITIES CLASS'A'COM NON-VTG NPV                                                                                                                                      | 28,821.00                           | (680,657.25)    | (1,093.00)                              | 28,017.78     |
| CECONOMY AG ORD NPV                                                                                                                                                        | 20,192.00                           | (276,909.40)    | (31,604.00)                             | 160,420.08    |
| CELESTICA INC SUB ORD VTG SHS NPV                                                                                                                                          | 3,248.00                            | (35,875.15)     | (80,946.00)                             | 938,239.40    |
| CELGENE CORP 3.9% 02-20-2028                                                                                                                                               | 1,135,000.00                        | (1,112,497.90)  | (1,135,000.00)                          | 1,105,925.75  |
| CELGENE CORP 4.55% 02-20-2048                                                                                                                                              | 15,000,000.00                       | (14,412,081.51) | (3,685,000.00)                          | 3,419,694.98  |
| CELGENE CORP 4.625% DUE 05-15-2044                                                                                                                                         | 460,000.00                          | (430,485.25)    | (70,000.00)                             | 70,479.50     |
| CELGENE CORP 5% DUE 08-15-2045                                                                                                                                             | 965,000.00                          | (916,641.40)    | (640,000.00)                            | 623,807.70    |
| CELGENE CORP FIXED 4.35% DUE 11-15-2047                                                                                                                                    | 385,000.00                          | (360,647.05)    | (230,000.00)                            | 211,641.00    |
| CELLTRION INC KRW1000                                                                                                                                                      | 8,301.00                            | (2,073,841.67)  | (8,267.06)                              | 1,862,219.56  |
| CELLTRION PHARM IN KRW500                                                                                                                                                  | 3,374.00                            | (274,997.95)    | (3,300.00)                              | 190,978.85    |
| CEMEX SA CPO NPV(REP 2'A' & 1'B')                                                                                                                                          | 118,000.00                          | (72,469.01)     | (51,000.00)                             | 26,123.19     |
| CENDANA BLACKBIRD LP                                                                                                                                                       | 5,605,382.00                        | (5,605,382.00)  | (7,248,225.00)                          | 7,248,225.00  |
| CENOVUS ENERGY INC 4.45% DUE 09-15-2042                                                                                                                                    | 3,861,000.00                        | (3,422,423.36)  | (1,536,000.00)                          | 1,399,691.60  |
| CENOVUS ENERGY INC 5.2% DUE 09-15-2043                                                                                                                                     | 380,000.00                          | (356,116.34)    | (2,480,000.00)                          | 2,499,704.94  |
| CENOVUS ENERGY INC 5.4% 06-15-2047                                                                                                                                         | 1,253,000.00                        | (1,309,113.02)  | (1,040,000.00)                          | 1,030,682.75  |
| CENOVUS ENERGY INC COM NPV                                                                                                                                                 | 17,220.00                           | (136,743.93)    | (348,355.00)                            | 3,142,459.37  |
| CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027                                                                                                                              | 1,750,000.00                        | (1,707,149.50)  | (788,000.00)                            | 744,699.40    |
| CENT GARDEN & PET 5.125% 02-01-2028                                                                                                                                        | 100,000.00                          | (100,250.00)    | (100,000.00)                            | 99,500.00     |
| CENT PATTANA PUB                                                                                                                                                           | 86,400.00                           | (218,815.85)    | (94,400.00)                             | 212,465.16    |
| CENTERRA GOLD INC COM NPV                                                                                                                                                  | 69,142.00                           | (356,071.35)    | (320,409.00)                            | 1,289,355.98  |
| CENTRAIS ELET BRAS COM NPV                                                                                                                                                 | 2,600.00                            | (9,672.41)      | (2,600.00)                              | 16,498.62     |
| CENTRAIS ELET BRAS PRF'B'NPV                                                                                                                                               | 61,900.00                           | (381,049.84)    | (288,500.00)                            | 1,609,631.22  |
| CENTRAL AMERN BK ECONOMIC INTEGRATION DISC COML PAPER 3/A3 YRS 3&4 02-23-2018                                                                                              | 1,600,000.00                        | (1,595,971.10)  | (1,600,000.00)                          | 1,595,971.10  |
| CENTRAL JAPAN RLWY NPV                                                                                                                                                     | 6,300.00                            | (1,159,374.65)  | (3,800.00)                              | 742,330.27    |
| CENTRICA ORD GBP0.061728395                                                                                                                                                | 935,106.00                          | (1,823,314.08)  | (721,966.00)                            | 1,369,064.65  |
| CERBERUS INSTITUTIONAL PARTNERS VI LP                                                                                                                                      | 81,825,000.00                       | (81,825,000.00) | (7,500,000.00)                          | 7,500,000.00  |
| CEZ CZK100                                                                                                                                                                 | 1,478.00                            | (38,692.75)     | (428.00)                                | 10,380.00     |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| CF HIGHMARK US EQUITIES 1 (SCOPIA)                                                                                                                                         | 2,600.96                            | (383,000.00)    | (761,913.33)                            | 92,484,077.69 |
| CHAILEASE HOLDING TWD10                                                                                                                                                    | 10,000.00                           | (32,644.85)     | (443,000.00)                            | 1,465,716.98  |
| CHALLENGER LTD NPV                                                                                                                                                         | 11,022.00                           | (75,002.94)     | (11,110.00)                             | 82,953.41     |
| CHANG HWA COMMERC TWD10                                                                                                                                                    | 49,000.00                           | (28,808.69)     | (49,000.00)                             | 27,720.32     |
| CHAROEN POK FOODS THB1(ALIEN MKT)                                                                                                                                          | 2,259,800.00                        | (1,747,688.43)  | (189,700.00)                            | 143,796.88    |
| CHART INDS INC 1% DUE 11-15-2024                                                                                                                                           | 610,000.00                          | (788,202.96)    | (1,283,000.00)                          | 1,463,001.59  |
| CHARTER 4.464% DUE 07-23-2022                                                                                                                                              | 500,000.00                          | (507,756.70)    | (600,000.00)                            | 606,075.00    |
| CHARTER 4.908% DUE 07-23-2025                                                                                                                                              | 180,000.00                          | (182,440.80)    | (180,000.00)                            | 183,412.80    |
| CHARTER 5.375% 05-01-2047                                                                                                                                                  | 13,520,000.00                       | (12,646,724.25) | (7,132,000.00)                          | 7,127,620.41  |
| CHARTER 5.375% DUE 04-01-2038                                                                                                                                              | 2,494,000.00                        | (2,471,373.55)  | (1,095,000.00)                          | 1,030,915.85  |
| CHARTER 6.384% DUE 10-23-2035                                                                                                                                              | 535,000.00                          | (605,784.85)    | (3,148,000.00)                          | 3,501,200.39  |
| CHARTER 6.484% DUE 10-23-2045                                                                                                                                              | 1,060,000.00                        | (1,173,718.70)  | (3,300,000.00)                          | 3,526,412.75  |
| CHARTER 6.834% DUE 10-23-2055                                                                                                                                              | 240,000.00                          | (268,828.60)    | (405,000.00)                            | 455,022.95    |
| CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025                                                                                               | 98,500.00                           | 0.00            | (98,500.00)                             | 96,300.37     |
| CHARTER FIXED 5.75% DUE 04-01-2048                                                                                                                                         | 4,429,000.00                        | (4,388,211.29)  | (845,000.00)                            | 855,080.65    |
| CHEIL WORLDWIDE KRW200                                                                                                                                                     | 1,383.00                            | (27,440.87)     | (8,751.00)                              | 149,476.04    |
| CHENIERE ENERGY INC SR NT CONV 4.25% DUE 03-15-2045 REG                                                                                                                    | 1,875,000.00                        | (1,465,753.27)  | (130,000.00)                            | 100,818.53    |
| CHESAPEAKE ENERGY CORP 5.5% 09-15-2026                                                                                                                                     | 4,240,000.00                        | (1,839,254.08)  | (580,000.00)                            | 515,622.05    |
| CHIBA BANK NPV                                                                                                                                                             | 23,100.00                           | (160,405.82)    | (74,700.00)                             | 484,261.45    |
| CHINA AIRLINES TWD10                                                                                                                                                       | 532,000.00                          | (214,074.87)    | (723,000.00)                            | 260,592.86    |
| CHINA CITIC BANK CORPORATION LTD HCN1                                                                                                                                      | 83,000.00                           | (49,024.14)     | (363,000.00)                            | 300,356.65    |
| CHINA COMMUNICATIONS CONSTRUCTION CNY1                                                                                                                                     | 600,000.00                          | (674,376.95)    | (894,000.00)                            | 1,019,783.05  |
| CHINA CONSTRUCTION BANK HCN1                                                                                                                                               | 32,139,800.00                       | (31,192,534.06) | (25,512,800.00)                         | 23,338,795.64 |
| CHINA EVERBRIGHT B 'H'CNY1                                                                                                                                                 | 29,000.00                           | (11,653.64)     | (800,000.00)                            | 452,162.03    |
| CHINA GAS HOLDINGS HKD0.01                                                                                                                                                 | 2,190,400.00                        | (7,300,011.51)  | (2,010,800.00)                          | 7,500,060.14  |
| CHINA HUARONG AST 'H'CNY1                                                                                                                                                  | 91,000.00                           | (16,020.35)     | (1,702,000.00)                          | 773,931.29    |
| CHINA INTL MARINE CONTAINERS HONG KONG LTD BK AMER 3/A2 DISC CP 07-23-2018                                                                                                 | 1,800,000.00                        | (1,797,546.67)  | (1,800,000.00)                          | 1,800,000.00  |
| CHINA INTL TRAVEL SERVICE CORP LTD 'A'CNY1 STOCK CONNECT                                                                                                                   | 191,047.00                          | (1,706,776.90)  | (163,384.00)                            | 1,392,641.66  |
| CHINA LIFE INS TWD10                                                                                                                                                       | 256,000.00                          | (262,630.87)    | (208,000.00)                            | 207,493.97    |
| CHINA LIFE INSURANCE CO H CNY1                                                                                                                                             | 113,000.00                          | (288,703.06)    | (966,000.00)                            | 3,180,425.45  |
| CHINA LONGYUAN PWR 'H'CNY1                                                                                                                                                 | 2,149,000.00                        | (1,803,366.75)  | (324,600.00)                            | 275,407.26    |
| CHINA MENGNIU DAIR HKD0.1                                                                                                                                                  | 2,797,000.00                        | (8,845,686.91)  | (2,207,000.00)                          | 6,351,771.96  |
| CHINA MERCHANTS BK COM STK                                                                                                                                                 | 2,242,000.00                        | (9,695,671.02)  | (2,416,000.00)                          | 9,951,118.00  |
| CHINA MINSHENG BAN 'H'CNY1                                                                                                                                                 | 355,140.00                          | (221,550.84)    | (21,500.00)                             | 15,868.31     |
| CHINA MOBILE LTD NPV                                                                                                                                                       | 959,500.00                          | (9,541,854.84)  | (1,114,500.00)                          | 10,214,842.57 |
| CHINA MOLYBDENUM CO. LTD. H CNY0.2                                                                                                                                         | 873,000.00                          | (451,427.07)    | (2,559,000.00)                          | 1,224,434.88  |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10                                                                                                                                    | 604,000.00                          | (2,033,588.51)  | (1,140,100.00)                          | 3,921,022.04  |
| CHINA PAC INS GR-H                                                                                                                                                         | 5,528,400.00                        | (23,689,747.90) | (2,847,600.00)                          | 11,917,807.40 |
| CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS                                                                                                                                 | 5,224,000.00                        | (5,040,231.07)  | (616,000.00)                            | 498,395.43    |
| CHINA RAILWAY SIGNAL & COM CORP LTD CNY1                                                                                                                                   | 15,000.00                           | (10,333.21)     | (2,610,500.00)                          | 1,977,352.61  |
| CHINA RES BEER HLD NPV                                                                                                                                                     | 148,000.00                          | (602,137.30)    | (50,000.00)                             | 208,445.71    |
| CHINA RES GAS GP L HKD0.10                                                                                                                                                 | 146,000.00                          | (525,905.28)    | (76,000.00)                             | 263,654.25    |
| CHINA RES PHARM GR NPV                                                                                                                                                     | 14,000.00                           | (21,753.37)     | (9,000.00)                              | 13,279.47     |
| CHINA RY GROUP LTD COMMON STOCK                                                                                                                                            | 2,942,000.00                        | (2,806,058.19)  | (447,000.00)                            | 405,762.03    |
| CHINA SHENHUA ENERGY CO 'H'                                                                                                                                                | 729,500.00                          | (1,805,959.89)  | (156,500.00)                            | 183,136.47    |
| CHINA SHENHUA ENERGY COMPANY LTD 'A'CNY1STOCK CONNECT                                                                                                                      | 162,100.00                          | (512,066.81)    | (162,100.00)                            | 435,172.10    |
| CHINA SPECIAL OPPORTUNITIES FUND III                                                                                                                                       | 419,499.00                          | (419,499.00)    | (2,035,275.00)                          | 2,035,275.00  |
| CHINA STATE CONSTR HKD0.025                                                                                                                                                | 3,354,000.00                        | (4,287,280.34)  | (3,334,000.00)                          | 3,627,663.48  |
| CHINA TELECOM CORP LTD 'H'CNY1                                                                                                                                             | 1,858,000.00                        | (955,172.48)    | (10,484,000.00)                         | 4,749,221.33  |
| CHINA TOWER CORP L 144A                                                                                                                                                    | 310,000.00                          | (45,478.93)     | (310,000.00)                            | 45,918.34     |
| CHINA UNICOM LTD HKD0.10                                                                                                                                                   | 1,006,000.00                        | (1,236,497.30)  | (344,000.00)                            | 485,213.67    |
| CHONG KUN DANG PHA KRW2500                                                                                                                                                 | 1,770.00                            | (209,091.87)    | (1,770.00)                              | 152,297.98    |
| CHONG QING CHANGAN 'B'CNY1                                                                                                                                                 | 15,800.00                           | (13,000.60)     | (15,800.00)                             | 7,186.21      |
| CHONG SING HOLDING HKD0.02                                                                                                                                                 | 3,524,000.00                        | (454,078.17)    | (3,524,000.00)                          | 97,264.43     |
| CHONGQING RURAL CO CNY1 H SHARE                                                                                                                                            | 788,000.00                          | (509,160.06)    | (1,487,000.00)                          | 795,493.39    |
| CHR. HANSEN HLDG DKK10                                                                                                                                                     | 26,138.00                           | (2,248,711.54)  | (74,370.00)                             | 7,445,121.34  |
| CHROMA ATE INC TWD10                                                                                                                                                       | 22,000.00                           | (125,605.67)    | (258,000.00)                            | 1,069,906.58  |
| CHUBB INA HOLDINGS 4.35% DUE 11-03-2045                                                                                                                                    | 310,000.00                          | (338,404.95)    | (590,000.00)                            | 611,117.10    |
| CHUBU ELECTRIC POWER CO INC NPV                                                                                                                                            | 75,300.00                           | (972,541.63)    | (331,800.00)                            | 5,103,526.25  |
| CHUGAI PHARMACY CO. LTD NPV                                                                                                                                                | 22,500.00                           | (1,125,787.48)  | (23,800.00)                             | 1,260,260.03  |
| CHUGOKU ELECTRIC POWER CO INC NPV                                                                                                                                          | 7,300.00                            | (79,549.90)     | (12,200.00)                             | 156,874.77    |
| CI FINANCIAL CORP COMSTK                                                                                                                                                   | 29,546.00                           | (471,540.99)    | (27,180.00)                             | 397,425.23    |
| CI:Z HOLDINGS CO LTD                                                                                                                                                       | 15,100.00                           | (676,764.04)    | (5,900.00)                              | 192,148.72    |
| CIA DE SANEAMENTO UNITS (1 COM & 4 PRF)                                                                                                                                    | 294,900.00                          | (3,646,096.86)  | (112,500.00)                            | 1,545,358.89  |
| CIA ENERG MG-CEMIG PRF BRL5.00                                                                                                                                             | 2,344,265.00                        | (4,604,289.33)  | (2,773,165.00)                          | 7,276,409.09  |
| CIA HERING COM NPV                                                                                                                                                         | 43,000.00                           | (301,057.35)    | (232,300.00)                            | 976,019.34    |
| CIA PARANAENSE DE PRF'B'NPV                                                                                                                                                | 24,400.00                           | (177,147.95)    | (106,800.00)                            | 784,177.04    |
| CIE DE ST-GOBAIN EUR4                                                                                                                                                      | 50,333.00                           | (2,017,551.36)  | (31,747.00)                             | 1,503,383.56  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|-----------------------------------------|----------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount       | Share/Par                               | Net Amount     |
| CIELO SA COM NPV                                                                                                                                                           | 431,000.00                          | (1,854,450.61)   | (432,700.00)                            | 2,054,972.58   |
| CIENA CORP 3.75% DUE 10-15-2018                                                                                                                                            | 450,000.00                          | (601,949.03)     | (1,795,000.00)                          | 1,446,849.95   |
| CIFI HLDGS GROUP C HKD0.10                                                                                                                                                 | 30,000.00                           | (14,275.15)      | (524,000.00)                            | 254,825.79     |
| CIMB GROUP HOLDINGS BERHAD MYR1                                                                                                                                            | 41,100.00                           | (58,614.41)      | (1,869,700.00)                          | 3,010,220.81   |
| CIMIC GROUP LIMITED NPV                                                                                                                                                    | 13,774.00                           | (490,671.03)     | (9,870.00)                              | 355,408.52     |
| CINEWORLD GRP NEW ORD GBP.01 (NIL PD 5/2/18) RTS 19/2/18                                                                                                                   | 1,293,600.00                        | 0.00             | (1,293,600.00)                          | 0.00           |
| CIT GROUP INC NEW 5.375 DUE 05-15-2020                                                                                                                                     | 0.00                                | 0.00             | (38,669.58)                             | 38,669.58      |
| CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025                                                                                                                               | 130,000.00                          | (130,000.00)     | (130,000.00)                            | 132,085.51     |
| CITIBANK CR CARD 1.74% DUE 01-19-2021                                                                                                                                      | 240,000.00                          | (238,818.75)     | (240,000.00)                            | 239,315.63     |
| CITIBANK N A 3.05% DUE 05-01-2020                                                                                                                                          | 605,000.00                          | (604,721.70)     | (605,000.00)                            | 603,293.90     |
| CITIC LTD                                                                                                                                                                  | 54,000.00                           | (75,776.85)      | (8,000.00)                              | 12,830.52      |
| CITIGROUP INC 3.142% 01-24-2023                                                                                                                                            | 1,990,000.00                        | (1,990,000.00)   | (1,405,000.00)                          | 1,407,669.50   |
| CITIGROUP INC 3.52% 10-27-2028                                                                                                                                             | 165,000.00                          | (154,888.80)     | (460,000.00)                            | 448,411.00     |
| CITIGROUP INC 3.887% 01-10-2028                                                                                                                                            | 5,745,000.00                        | (5,638,404.90)   | (2,160,000.00)                          | 2,095,904.95   |
| CITIGROUP INC 4.65% DUE 07-23-2048                                                                                                                                         | 12,780,000.00                       | (12,791,579.15)  | (1,615,000.00)                          | 1,645,837.75   |
| CITIGROUP INC 4.75% DUE 05-18-2046                                                                                                                                         | 9,182,000.00                        | (9,413,092.43)   | (3,340,000.00)                          | 3,327,527.65   |
| CITIGROUP INC 6.675% DUE 09-13-2043                                                                                                                                        | 345,000.00                          | (420,916.00)     | (90,000.00)                             | 105,785.10     |
| CITIGROUP INC 8.125% DUE 07-15-2039                                                                                                                                        | 90,000.00                           | (128,504.70)     | (90,000.00)                             | 129,627.90     |
| CITIGROUP INC FIXED 3.878% DUE 01-24-2039                                                                                                                                  | 2,675,000.00                        | (2,656,965.35)   | (725,000.00)                            | 692,272.10     |
| CITIGROUP INC FLTGT RT 3.668% DUE 07-24-2028                                                                                                                               | 575,000.00                          | (555,969.50)     | (2,412,000.00)                          | 2,290,401.30   |
| CITIGROUP INC FLTGT RT 4.075% DUE 04-23-2029                                                                                                                               | 22,517,000.00                       | (22,134,858.19)  | (13,132,000.00)                         | 12,950,106.06  |
| CITRIX SYSTEMS INC CONV BNDS DUE .5% 04-15-2019                                                                                                                            | 1,325,000.00                        | (1,805,001.99)   | (2,233,000.00)                          | 3,078,508.66   |
| CITY DEVELOPMENTS LTD                                                                                                                                                      | 36,800.00                           | (349,924.12)     | (1,900.00)                              | 12,531.51      |
| CJ E&M CORPORATION KRW5000                                                                                                                                                 | 4,003.00                            | (352,073.18)     | (14,465.00)                             | 1,216,015.83   |
| CJ ENM CO LTD                                                                                                                                                              | 95.00                               | (20,824.80)      | (5,788.00)                              | 1,097,541.66   |
| CK ASSET HOLDINGS LTD                                                                                                                                                      | 131,000.00                          | (985,894.45)     | (105,000.00)                            | 790,028.50     |
| CK HUTCHISON HLDGS HKD1                                                                                                                                                    | 71,500.00                           | (798,189.45)     | (46,000.00)                             | 466,855.32     |
| CK INFRASTRUCTURE HKD1                                                                                                                                                     | 137,000.00                          | (1,077,850.94)   | (559,500.00)                            | 4,410,123.00   |
| CLARIANT AG CHF3.70 (REGD)                                                                                                                                                 | 1,636.00                            | (20,688.05)      | (1,431.00)                              | 34,634.44      |
| CLEARLAKE CAPITAL PARTNERS V LP                                                                                                                                            | 28,509,290.37                       | (28,509,290.37)  | (543,050.01)                            | 543,050.01     |
| CLEVELAND-CLIFFS INC NEW SR NT CONV 1.5%01-15-2025                                                                                                                         | 1,115,000.00                        | (1,350,471.55)   | (1,693,000.00)                          | 2,330,867.42   |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE BANK OF AMERICA                                                                                                                     | 110,610,000.00                      | (110,610,000.00) | (153,910,000.00)                        | 153,910,000.00 |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE BARCLAYS                                                                                                                            | 206,480,000.00                      | (206,480,000.00) | (206,480,000.00)                        | 206,480,000.00 |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE CITI                                                                                                                                | 48,418,827.52                       | (48,418,827.52)  | (48,418,827.52)                         | 48,418,827.52  |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE CSFB                                                                                                                                | 95,170,000.00                       | (95,170,000.00)  | (98,850,000.00)                         | 98,850,000.00  |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE GOLDMAN SACHS                                                                                                                       | 302,750,000.00                      | (302,750,000.00) | (263,050,000.00)                        | 263,050,000.00 |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE JP MORGAN CHASE                                                                                                                     | 152,430,000.00                      | (152,430,000.00) | (217,630,000.00)                        | 217,630,000.00 |
| CLIENT SWAP CASH COLLATERAL RECEIVABLE MORGAN STANLEY                                                                                                                      | 28,083,197.99                       | (28,083,197.99)  | (28,083,197.99)                         | 28,083,197.99  |
| CLINIGEN GROUP PLC ORD GBP0.001                                                                                                                                            | 84,433.00                           | (1,223,725.04)   | (84,433.00)                             | 1,054,927.38   |
| CLOVIS ONCOLOGY INC SR NT CONV 1.25% 05-01-2025                                                                                                                            | 7,375,000.00                        | (7,375,000.00)   | (6,375,000.00)                          | 6,466,020.84   |
| CLOVIS ONCOLOGY INC SR NT CONV 2.5% DUE 09-15-2021 REG                                                                                                                     | 423,000.00                          | (532,122.52)     | (904,000.00)                            | 1,047,318.90   |
| CLP HOLDINGS LTD NPV                                                                                                                                                       | 95,000.00                           | (1,050,565.28)   | (91,000.00)                             | 1,017,452.42   |
| CMD SWP 01-25-2019 99D0AWRP3                                                                                                                                               | 7,862.00                            | 0.00             | (7,862.00)                              | 0.00           |
| CMD SWP 01-31-2019 99D0C0ZB3                                                                                                                                               | 12,108.00                           | 0.00             | (12,108.00)                             | 0.00           |
| CMD SWP 02-28-2019 99D0CZ1T4                                                                                                                                               | 4,497.00                            | 0.00             | (4,497.00)                              | 0.00           |
| CMD SWP 03-29-2019 99D0BOUK7                                                                                                                                               | 22,696.00                           | 0.00             | (22,696.00)                             | 0.00           |
| CMD SWP 04-30-2019 99D0DS425                                                                                                                                               | 3,710.00                            | 0.00             | (3,710.00)                              | 0.00           |
| CMD SWP 04-30-2019 99D0DV2J3                                                                                                                                               | 14,780.00                           | 0.00             | (14,780.00)                             | 0.00           |
| CMD SWP 04-30-2019 99D0DV2S3                                                                                                                                               | 404,561.00                          | 0.00             | (404,561.00)                            | 0.00           |
| CMD SWP 12-31-2018 99D0BOU84                                                                                                                                               | 29,291.00                           | 0.00             | (29,291.00)                             | 0.00           |
| CMD SWP 12-31-2018 99D0BOUB7                                                                                                                                               | 45,178.00                           | 0.00             | (45,178.00)                             | 0.00           |
| CMD SWP 12-31-2018 99D0BOUN1                                                                                                                                               | 207,993.00                          | 0.00             | (207,993.00)                            | 0.00           |
| CMD SWP BARCGB22 02-28-2019 99D0CZ1T4                                                                                                                                      | 4,497.00                            | 0.00             | (4,497.00)                              | 0.00           |
| CMD SWP BARCGB22 03/29/2019 USD BLOOMBERG COMMOD/0.01% 99D0AQBK4                                                                                                           | 73,454.00                           | 0.00             | (73,454.00)                             | 0.00           |
| CMD SWP BARCGB22 04-30-2019 99D0DS425                                                                                                                                      | 3,710.00                            | 0.00             | (3,710.00)                              | 0.00           |
| CMD SWP BARCGB22 04-30-2019 99D0DV2S3                                                                                                                                      | 404,561.00                          | 0.00             | (404,561.00)                            | 0.00           |
| CMD SWP CIBCCATT 12-31-2018 99D0BOUN1                                                                                                                                      | 207,993.00                          | 0.00             | (207,993.00)                            | 0.00           |
| CMD SWP CSFPGB2L 01-31-2019 99D0C0ZB3                                                                                                                                      | 12,108.00                           | 0.00             | (12,108.00)                             | 0.00           |
| CMD SWP GSILGB2X 04-30-2019 99D0DV2J3                                                                                                                                      | 14,780.00                           | 0.00             | (14,780.00)                             | 0.00           |
| CMD SWP MACQAU25 01-25-2019 99D0AWRP3                                                                                                                                      | 7,862.00                            | 0.00             | (7,862.00)                              | 0.00           |
| CMD SWP MACQAU25 03-29-2019 99D0BOUK7                                                                                                                                      | 22,696.00                           | 0.00             | (22,696.00)                             | 0.00           |
| CMD SWP MACQAU25 07/26/2019 USD 0%/URANIUM 308 PHYSICA 99D0DV004                                                                                                           | 106,602.00                          | 0.00             | (106,602.00)                            | 0.00           |
| CMD SWP ROYCCAT3 12-31-2018 99D0BOU84                                                                                                                                      | 29,291.00                           | 0.00             | (29,291.00)                             | 0.00           |
| CMD SWP ROYCCAT3 12-31-2018 99D0BOUB7                                                                                                                                      | 45,178.00                           | 0.00             | (45,178.00)                             | 0.00           |
| CMD SWP ROYCCAT3IMM 03/29/2019 USD 0.14%/BBG CMDTY 3 M F 99D0AQB8                                                                                                          | 30,630.00                           | 0.00             | (30,630.00)                             | 0.00           |
| CMO FEDERAL HOME LN MTG CORP SR K-C-0-2 CL A-1 3.254% 02-25-2025                                                                                                           | 450,000.00                          | (447,747.30)     | (450,000.00)                            | 446,508.14     |
| CMO WAMU MTG PASS-THROUGH CTF5 2005-AR8 CL 2AB2 FLTGT DUE 07-25-2045 REG                                                                                                   | 201,247.55                          | (201,090.33)     | (32,194.94)                             | 32,194.94      |
| CNH INDL CAP LLC DISC COML PAPER 4/2 YRS3&4 07-24-2018                                                                                                                     | 300,000.00                          | (298,599.83)     | (300,000.00)                            | 300,000.00     |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| CNH INDUSTRIAL NV COM EURO.01                                                                                                                                              | 24,775.00                           | (299,844.70)    | (24,651.00)                             | 282,408.31    |
| CNOOC LTD HKD0.02                                                                                                                                                          | 10,713,000.00                       | (18,400,204.72) | (6,233,000.00)                          | 10,747,596.52 |
| CNP ASSURANCES EUR1.00                                                                                                                                                     | 5,031.00                            | (116,674.84)    | (2,555.00)                              | 56,223.68     |
| COBHAM ORD GBP0.025                                                                                                                                                        | 2,030,727.00                        | (3,224,764.42)  | (656,909.00)                            | 1,025,389.85  |
| COCA COLA BOTTLERS NPV                                                                                                                                                     | 22,000.00                           | (814,708.51)    | (8,100.00)                              | 240,996.17    |
| COCA-COLA AMATIL NPV                                                                                                                                                       | 62,291.00                           | (424,147.03)    | (312,818.00)                            | 2,121,235.26  |
| COCA-COLA HBC AG ORD (CDI)                                                                                                                                                 | 85.00                               | (2,653.52)      | (85.00)                                 | 2,707.44      |
| COCHLEAR LTD NPV                                                                                                                                                           | 2,454.00                            | (315,697.67)    | (257.00)                                | 37,490.88     |
| COGECO COMMUNICATI SUB VTG SHS                                                                                                                                             | 9,750.00                            | (565,592.07)    | (9,750.00)                              | 513,418.09    |
| COLES GROUP LTD                                                                                                                                                            | 37,403.00                           | 0.00            | (197.00)                                | 1,644.49      |
| COLONIAL PIPELN CO 4.25% DUE 04-15-2048                                                                                                                                    | 2,780,000.00                        | (2,774,773.60)  | (2,780,000.00)                          | 2,572,862.20  |
| COLOPLAST SER'B'DKK1                                                                                                                                                       | 2,581.00                            | (185,131.93)    | (48,017.00)                             | 4,146,830.12  |
| COLUMBIA PPTY TR INC COM NEW STK                                                                                                                                           | 76,251.00                           | (1,684,296.66)  | (40.00)                                 | 830.38        |
| COLUMBUS GOLD CORP COM NPV                                                                                                                                                 | 88,000.00                           | (23,982.45)     | (145,000.00)                            | 25,167.15     |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                                                                                                                                    | 250,000.00                          | (240,713.20)    | (125,000.00)                            | 121,097.50    |
| COMCAST CORP 4.7% 10-15-2048                                                                                                                                               | 13,865,000.00                       | (13,840,807.50) | (2,340,000.00)                          | 2,313,254.40  |
| COMCAST CORP NEW 2.35% DUE 01-15-2027                                                                                                                                      | 17,300,000.00                       | (15,224,173.00) | (17,300,000.00)                         | 15,152,205.00 |
| COMCAST CORP NEW 3.15% DUE 02-15-2028                                                                                                                                      | 100,000.00                          | (93,003.00)     | (50,000.00)                             | 46,246.50     |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                                                                                                                                       | 1,709,000.00                        | (1,472,225.77)  | (4,489,000.00)                          | 3,709,859.80  |
| COMCAST CORP NEW 3.55% DUE 05-01-2028                                                                                                                                      | 140,000.00                          | (139,126.40)    | (140,000.00)                            | 138,089.00    |
| COMCAST CORP NEW 3.9% DUE 03-01-2038                                                                                                                                       | 2,043,000.00                        | (2,029,749.05)  | (755,000.00)                            | 692,327.60    |
| COMCAST CORP NEW 4% DUE 03-01-2048                                                                                                                                         | 1,508,000.00                        | (1,411,273.92)  | (1,508,000.00)                          | 1,359,066.17  |
| COMCAST CORP NEW 4% DUE 08-15-2047                                                                                                                                         | 2,444,000.00                        | (2,258,884.25)  | (105,000.00)                            | 93,693.60     |
| COMCAST CORP NEW 4.049% DUE 11-01-2052                                                                                                                                     | 3,582,000.00                        | (3,229,353.89)  | (2,882,000.00)                          | 2,675,165.05  |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                                                                                                                                      | 190,000.00                          | (189,905.00)    | (190,000.00)                            | 190,043.70    |
| COMCAST CORP NEW 4.6% 10-15-2038                                                                                                                                           | 21,483,000.00                       | (21,341,995.47) | (260,000.00)                            | 259,374.20    |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                                                                                                                                       | 345,000.00                          | (334,948.90)    | (250,000.00)                            | 243,251.60    |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                                      | 5,862,000.00                        | (5,862,430.24)  | (2,657,000.00)                          | 2,611,610.60  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                                                                                                                               | 1,840,000.00                        | (1,659,939.50)  | (915,000.00)                            | 898,502.95    |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                                                                                                                               | 1,040,000.00                        | (1,012,697.80)  | (2,466,000.00)                          | 2,226,435.24  |
| COMFORTDELGRO CORP LTD                                                                                                                                                     | 276,800.00                          | (471,059.00)    | (341,500.00)                            | 545,809.02    |
| COMINAR REAL ESTAT TRUST UNITS                                                                                                                                             | 2,457.00                            | (28,353.39)     | (60,326.00)                             | 517,091.30    |
| COMMERCIAL BK QATAR P S Q C DISC COML PAPER 3/A2 YRS 3&4 CPN 10-09-2018                                                                                                    | 3,750,000.00                        | (3,727,060.43)  | (3,750,000.00)                          | 3,750,000.00  |
| COMMERCIAL INTL BK EGP10                                                                                                                                                   | 8,808.00                            | (40,473.67)     | (5,090.00)                              | 20,060.84     |
| COMMERZBANK AG NPV                                                                                                                                                         | 3,991.00                            | (1,951.38)      | (4,189.00)                              | 42,908.76     |
| COMMONWEALTH BANK OF AUSTRALIA NPV                                                                                                                                         | 75,862.00                           | (3,766,931.67)  | (113,667.00)                            | 6,407,001.56  |
| COMMONWEALTH EDISON CO 3.7% 08-15-2028                                                                                                                                     | 175,000.00                          | (174,580.00)    | (175,000.00)                            | 174,243.55    |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                                                                                                                             | 6,820,000.00                        | (6,741,574.20)  | (270,000.00)                            | 257,757.90    |
| COMPASS GROUP ORD GBP0.1105                                                                                                                                                | 327,065.00                          | (6,875,196.93)  | (392,624.00)                            | 8,431,670.01  |
| COMPEQ MFG TWD10                                                                                                                                                           | 865,000.00                          | (1,142,318.73)  | (865,000.00)                            | 920,438.99    |
| COMPUTERSHARE LTD NPV                                                                                                                                                      | 25,055.00                           | (321,148.43)    | (2,391.00)                              | 32,515.30     |
| CONAGRA BRANDS INC 5.4% 11-01-2048                                                                                                                                         | 9,417,000.00                        | (9,175,048.62)  | (1,284,000.00)                          | 1,261,028.96  |
| CONAGRA BRANDS INC FLTG 10-22-2020                                                                                                                                         | 400,000.00                          | (400,000.00)    | (200,000.00)                            | 199,086.00    |
| CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038                                                                                                                        | 4,614,000.00                        | (4,587,814.02)  | (4,339,000.00)                          | 4,232,195.56  |
| CONCHO RES INC 4.85% DUE 08-15-2048                                                                                                                                        | 4,115,000.00                        | (4,123,644.55)  | (920,000.00)                            | 884,833.75    |
| CONCHO RES INC 4.875% DUE 10-01-2047                                                                                                                                       | 4,090,000.00                        | (4,167,293.35)  | (265,000.00)                            | 266,903.55    |
| CONCHO RESOURCES INC 4.3% 06-18-2028                                                                                                                                       | 680,000.00                          | (674,692.90)    | (235,000.00)                            | 235,195.05    |
| CONCORD MINUTEMEN CAP CO LLC COMMERCIAL PAPER NOTE DUE 06-25-2018                                                                                                          | 7,000,000.00                        | (6,997,236.96)  | (7,000,000.00)                          | 7,000,000.00  |
| CONCORD MINUTEMEN CAP CO LLC SER A DISC COML PAPER 144A 3C7 YRS 3&4 05-18-2018                                                                                             | 10,250,000.00                       | (10,245,854.44) | (10,250,000.00)                         | 10,250,000.00 |
| CONCORD MINUTEMEN CAP CO LLC SER A DISC COML PAPER 144A 3C7 YRS 3&4 05-25-2018                                                                                             | 10,000,000.00                       | (9,996,461.11)  | (10,000,000.00)                         | 10,000,000.00 |
| CONCORDIA FINL GROUP LT                                                                                                                                                    | 52,700.00                           | (283,719.13)    | (119,200.00)                            | 565,377.06    |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG                                                                                                                                | 3,533,000.00                        | (4,565,370.69)  | (60,000.00)                             | 76,224.00     |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG                                                                                                                             | 1,725,000.00                        | (1,786,847.25)  | (130,000.00)                            | 134,290.00    |
| CONSTELLATION 4.1% 02-15-2048                                                                                                                                              | 1,550,000.00                        | (1,540,313.80)  | (95,000.00)                             | 87,852.20     |
| CONSTELLATION 4.5% DUE 05-09-2047                                                                                                                                          | 360,000.00                          | (356,446.00)    | (370,000.00)                            | 353,404.75    |
| CONSTELLATION 5.25% DUE 11-15-2048                                                                                                                                         | 1,468,000.00                        | (1,462,477.16)  | (838,000.00)                            | 841,737.48    |
| CONSTELLATION SOFT COM STK NPV                                                                                                                                             | 6,583.00                            | (4,327,601.33)  | (2,937.00)                              | 1,937,403.25  |
| CONSTRUTORA TENDA COM NPV                                                                                                                                                  | 245,000.00                          | (1,684,622.79)  | (51,800.00)                             | 380,355.31    |
| CONTAINER CORP INR10                                                                                                                                                       | 12,004.00                           | (246,464.03)    | (17,565.00)                             | 0.00          |
| CONTINENTAL AG ORD NPV                                                                                                                                                     | 19,839.00                           | (3,648,129.61)  | (12,674.00)                             | 2,910,088.44  |
| CONTINENTAL GOLD I COM NPV                                                                                                                                                 | 178,000.00                          | (500,609.51)    | (676,000.00)                            | 1,653,022.21  |
| CONTINENTAL RUBR AMER CORP COML PAPER 3/A3 YRS 3&4 10-11-2018                                                                                                              | 1,000,000.00                        | (999,867.22)    | (1,000,000.00)                          | 1,000,000.00  |
| CONTINENTAL RUBR AMER CORP COML PAPER 3/A3 YRS 3&4 12-04-2018                                                                                                              | 1,000,000.00                        | (999,645.83)    | (1,000,000.00)                          | 1,000,000.00  |
| CONTL RES INC 4.375% DUE 01-15-2028                                                                                                                                        | 190,000.00                          | (187,942.30)    | (1,590,000.00)                          | 1,569,648.00  |
| CONTL RES INC 4.9% DUE 06-01-2044                                                                                                                                          | 370,000.00                          | (360,049.30)    | (2,450,000.00)                          | 2,401,000.00  |
| CONVATEC GROUP PLC ORD GBP0.1 (WI)                                                                                                                                         | 691,349.00                          | (1,782,125.34)  | (307,280.00)                            | 716,888.48    |
| CONVERGINT TECHNOLOGIES LLC TERM BANK LOAN 02-01-2025                                                                                                                      | 100,000.00                          | (99,750.00)     | (100,000.00)                            | 100,107.14    |
| COOPERATIEVE 5.25% DUE 05-24-2041                                                                                                                                          | 235,000.00                          | (259,870.05)    | (110,000.00)                            | 129,637.20    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 03-07-2018                                                                                                         | 5,500,000.00                        | (5,499,784.58) | (5,500,000.00)                          | 5,499,784.58 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER NOTE DUE 02-28-2018                                                                                                | 5,600,000.00                        | (5,599,780.67) | (5,600,000.00)                          | 5,599,780.67 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 12-01-2043 REG                                                                                                     | 250,000.00                          | (283,060.00)   | (85,000.00)                             | 92,519.10    |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 07-17-2018                                                                                                         | 5,500,000.00                        | (5,499,712.78) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 05-25-2018                                                                                                         | 5,500,000.00                        | (5,499,743.33) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 04-23-2018                                                                                                         | 5,500,000.00                        | (5,499,230.00) | (5,500,000.00)                          | 5,499,230.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-12-2018                                                                                                         | 5,400,000.00                        | (5,399,677.50) | (5,400,000.00)                          | 5,400,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-24-2018                                                                                                         | 5,400,000.00                        | (5,399,677.50) | (5,400,000.00)                          | 5,400,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-11-2018                                                                                                         | 5,700,000.00                        | (5,699,661.17) | (5,700,000.00)                          | 5,700,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-30-2018                                                                                                         | 5,400,000.00                        | (5,399,677.50) | (5,400,000.00)                          | 5,400,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 02-22-2018                                                                                                         | 5,500,000.00                        | (5,499,784.58) | (5,500,000.00)                          | 5,499,784.58 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-18-2018                                                                                                         | 5,700,000.00                        | (5,699,659.58) | (5,700,000.00)                          | 5,700,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COM P 12-11-2018                                                                                                              | 4,700,000.00                        | (4,699,719.31) | (4,700,000.00)                          | 4,700,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 02-27-2018                                                                                                         | 5,600,000.00                        | (5,599,780.67) | (5,600,000.00)                          | 5,599,780.67 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 03-12-2018                                                                                                         | 5,500,000.00                        | (5,499,353.75) | (5,500,000.00)                          | 5,499,353.75 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 06-06-2018                                                                                                         | 5,500,000.00                        | (5,499,743.33) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 03-05-2018                                                                                                         | 5,100,000.00                        | (5,099,400.75) | (5,100,000.00)                          | 5,099,400.75 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 04-13-2018                                                                                                         | 5,400,000.00                        | (5,399,748.00) | (5,400,000.00)                          | 5,399,748.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 07-20-2018                                                                                                         | 5,600,000.00                        | (5,599,707.56) | (5,600,000.00)                          | 5,600,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 10-16-2018                                                                                                         | 5,500,000.00                        | (5,499,671.53) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER DUE 05-18-2018                                                                                                     | 3,100,000.00                        | (3,099,855.33) | (3,100,000.00)                          | 3,100,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 04-20-2018                                                                                                         | 5,500,000.00                        | (5,499,743.33) | (5,500,000.00)                          | 5,499,743.33 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 04-16-2018                                                                                                         | 5,400,000.00                        | (5,399,244.00) | (5,400,000.00)                          | 5,399,244.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 05-22-2018                                                                                                         | 4,400,000.00                        | (4,399,794.67) | (4,400,000.00)                          | 4,400,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 05-24-2018                                                                                                         | 5,600,000.00                        | (5,599,738.67) | (5,600,000.00)                          | 5,600,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 05-23-2018                                                                                                         | 4,500,000.00                        | (4,499,790.00) | (4,500,000.00)                          | 4,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 06-08-2018                                                                                                         | 5,600,000.00                        | (5,599,738.67) | (5,600,000.00)                          | 5,600,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 06-19-2018                                                                                                         | 5,500,000.00                        | (5,499,712.78) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 07-26-2018                                                                                                         | 5,500,000.00                        | (5,499,712.78) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 07-27-2018                                                                                                         | 5,500,000.00                        | (5,499,712.78) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 06-12-2018                                                                                                         | 5,500,000.00                        | (5,499,743.33) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 02-12-2018                                                                                                         | 5,400,000.00                        | (5,399,365.50) | (5,400,000.00)                          | 5,399,365.50 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 07-30-18                                                                                                           | 5,800,000.00                        | (5,799,091.33) | (5,800,000.00)                          | 5,800,000.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER 08-04-2045 BEO                                                                                                     | 620,000.00                          | (689,873.60)   | (125,000.00)                            | 127,232.50   |
| COOPERATIVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER NOTE DUE 07-25-2018                                                                                                 | 5,500,000.00                        | (5,499,712.78) | (5,500,000.00)                          | 5,500,000.00 |
| COOPERATIVE CENTRALE RAIFFEISEN-BOERENLDISC COML PAPER NOTE DUE 12-19-2018                                                                                                 | 4,900,000.00                        | (4,899,707.36) | (4,900,000.00)                          | 4,900,000.00 |
| CORONATION FUND MA ZAR0.0001                                                                                                                                               | 2,636.00                            | (9,941.65)     | (2,636.00)                              | 8,625.80     |
| CORP OFFICE PPTYS TR COM                                                                                                                                                   | 16,979.00                           | (451,562.12)   | (45,689.00)                             | 1,202,268.79 |
| CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV                                                                                                                                   | 114,371.00                          | (814,123.21)   | (132,671.00)                            | 707,676.00   |
| CORVUS GOLD INC COMMON STOCK                                                                                                                                               | 501,900.00                          | (429,819.98)   | (188,000.00)                            | 412,277.10   |
| COSCO SHIPPING DEV 'H' CNY1                                                                                                                                                | 1,297,000.00                        | (150,706.36)   | (75,000.00)                             | 8,427.74     |
| COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD                                                                                                                              | 24,000.00                           | (10,409.80)    | (20,000.00)                             | 10,802.78    |
| COSMOS PHARMACEUTI NPV                                                                                                                                                     | 3,100.00                            | (634,198.78)   | (2,700.00)                              | 516,231.67   |
| COSTA GROUP HOLDINGS LIMITED NPV                                                                                                                                           | 159,561.00                          | (1,015,931.90) | (159,561.00)                            | 823,643.31   |
| COUNTRY GARDEN HLD HKD0.10                                                                                                                                                 | 372,000.00                          | (668,754.58)   | (948,000.00)                            | 1,909,545.64 |
| COUPA SOFTWARE INC .375% DUE 01-15-2023                                                                                                                                    | 2,015,000.00                        | (2,353,528.48) | (1,550,000.00)                          | 2,002,017.77 |
| COVESTRO AG NPV                                                                                                                                                            | 26,274.00                           | (1,683,825.20) | (2,096.00)                              | 109,667.33   |
| COVIVIO                                                                                                                                                                    | 1,219.00                            | (126,809.30)   | (356.00)                                | 34,610.13    |
| COX ENTERPRISES INC-DISC COML PAPER 4/2 YRS 3&4 CPN 07-05-2018                                                                                                             | 800,000.00                          | (799,482.22)   | (800,000.00)                            | 800,000.00   |
| CPECHINA FUNA, LP                                                                                                                                                          | 618,235.00                          | (618,235.00)   | (2,594,893.00)                          | 2,594,893.00 |
| CPECHINA FUND II LP                                                                                                                                                        | 4,247,889.00                        | (4,247,889.00) | (4,292,564.00)                          | 4,292,564.00 |
| CR AGRICOLE CORP & INVT BK DISC COML PAPER 03-06-2018                                                                                                                      | 5,500,000.00                        | (5,499,786.11) | (5,500,000.00)                          | 5,499,786.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-01-2018                                                                                            | 1,800,000.00                        | (1,799,934.50) | (1,800,000.00)                          | 1,799,934.50 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-02-2018                                                                                            | 1,900,000.00                        | (1,899,926.11) | (1,900,000.00)                          | 1,899,926.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-08-2018                                                                                            | 5,000,000.00                        | (4,999,805.56) | (5,000,000.00)                          | 4,999,805.56 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-13-2018                                                                                            | 5,500,000.00                        | (5,499,786.11) | (5,500,000.00)                          | 5,499,786.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-14-2018                                                                                            | 5,500,000.00                        | (5,499,786.11) | (5,500,000.00)                          | 5,499,786.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-21-2018                                                                                            | 5,500,000.00                        | (5,499,786.11) | (5,500,000.00)                          | 5,499,786.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-23-2018                                                                                            | 5,600,000.00                        | (5,599,782.22) | (5,600,000.00)                          | 5,599,782.22 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 02-26-2018                                                                                            | 5,400,000.00                        | (5,399,370.00) | (5,400,000.00)                          | 5,399,370.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-01-2018                                                                                            | 5,600,000.00                        | (5,599,796.22) | (5,600,000.00)                          | 5,599,796.22 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-08-2018                                                                                            | 5,500,000.00                        | (5,499,786.11) | (5,500,000.00)                          | 5,499,786.11 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-09-2018                                                                                            | 5,400,000.00                        | (5,399,790.00) | (5,400,000.00)                          | 5,399,790.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-14-2018                                                                                            | 5,600,000.00                        | (5,599,782.22) | (5,600,000.00)                          | 5,599,782.22 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-22-2018                                                                                            | 5,400,000.00                        | (5,399,790.00) | (5,400,000.00)                          | 5,399,790.00 |

**Plan Year: 2018**

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition |                | (d) Proceeds of Disposition |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|----------------|-----------------------------|--------------|
|                                                                                                                                                                            | Acquired                |                | Disposed                    |              |
|                                                                                                                                                                            | Share/Par               | Net Amount     | Share/Par                   | Net Amount   |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-27-2018                                                                                            | 4,900,000.00            | (4,899,774.06) | (4,900,000.00)              | 4,899,774.06 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 03-28-2018                                                                                            | 5,100,000.00            | (5,099,764.83) | (5,100,000.00)              | 5,099,764.83 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-11-2018                                                                                            | 5,400,000.00            | (5,399,751.00) | (5,400,000.00)              | 5,399,751.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-12-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,499,746.39 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-17-2018                                                                                            | 5,400,000.00            | (5,399,751.00) | (5,400,000.00)              | 5,399,751.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-18-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,499,746.39 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-19-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,499,746.39 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-25-2018                                                                                            | 5,400,000.00            | (5,399,751.00) | (5,400,000.00)              | 5,399,751.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-27-2018                                                                                            | 5,400,000.00            | (5,399,751.00) | (5,400,000.00)              | 5,399,751.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 04-30-2018                                                                                            | 5,500,000.00            | (5,499,239.17) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-01-2018                                                                                            | 5,400,000.00            | (5,399,754.00) | (5,400,000.00)              | 5,399,754.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-02-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-03-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-08-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-09-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-10-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-15-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-16-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-17-2018                                                                                            | 5,400,000.00            | (5,399,751.00) | (5,400,000.00)              | 5,400,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-21-2018                                                                                            | 3,100,000.00            | (3,099,571.17) | (3,100,000.00)              | 3,100,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-29-2018                                                                                            | 5,500,000.00            | (5,498,985.56) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-30-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 05-31-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-01-2018                                                                                            | 5,500,000.00            | (5,499,746.39) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-04-2018                                                                                            | 5,400,000.00            | (5,399,253.00) | (5,400,000.00)              | 5,400,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-05-2018                                                                                            | 5,500,000.00            | (5,499,744.86) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-07-2018                                                                                            | 5,500,000.00            | (5,499,744.86) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-11-2018                                                                                            | 5,600,000.00            | (5,599,220.67) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-14-2018                                                                                            | 5,500,000.00            | (5,499,744.86) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-15-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-18-2018                                                                                            | 5,500,000.00            | (5,499,142.92) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-21-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-22-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-25-2018                                                                                            | 5,600,000.00            | (5,599,127.34) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 06-29-2018                                                                                            | 5,500,000.00            | (5,499,714.30) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-03-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-06-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-10-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-11-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-12-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-13-2018                                                                                            | 5,400,000.00            | (5,399,719.50) | (5,400,000.00)              | 5,400,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-16-2018                                                                                            | 5,600,000.00            | (5,599,127.34) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-18-2018                                                                                            | 5,400,000.00            | (5,399,719.50) | (5,400,000.00)              | 5,400,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-19-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-23-2018                                                                                            | 5,600,000.00            | (5,599,127.34) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 07-24-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-01-2018                                                                                            | 5,000,000.00            | (4,999,740.28) | (5,000,000.00)              | 5,000,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-02-2018                                                                                            | 5,700,000.00            | (5,699,703.92) | (5,700,000.00)              | 5,700,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-03-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-06-2018                                                                                            | 5,500,000.00            | (5,499,142.92) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-08-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-09-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-10-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-13-2018                                                                                            | 5,500,000.00            | (5,499,142.92) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-14-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-15-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-16-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-17-2018                                                                                            | 5,400,000.00            | (5,399,719.50) | (5,400,000.00)              | 5,400,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-20-2018                                                                                            | 5,500,000.00            | (5,499,142.92) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-21-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-22-2018                                                                                            | 5,800,000.00            | (5,799,698.72) | (5,800,000.00)              | 5,800,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-23-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-24-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-28-2018                                                                                            | 6,700,000.00            | (6,699,651.97) | (6,700,000.00)              | 6,700,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-29-2018                                                                                            | 7,300,000.00            | (7,299,620.81) | (7,300,000.00)              | 7,300,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 08-31-2018                                                                                            | 4,700,000.00            | (4,699,754.56) | (4,700,000.00)              | 4,700,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-05-2018                                                                                            | 5,600,000.00            | (5,599,709.11) | (5,600,000.00)              | 5,600,000.00 |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-06-2018                                                                                            | 5,500,000.00            | (5,499,714.31) | (5,500,000.00)              | 5,500,000.00 |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount    |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-07-2018                                                                                            | 5,400,000.00                        | (5,399,719.50) | (5,400,000.00)                          | 5,400,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-10-2018                                                                                            | 5,300,000.00                        | (5,299,174.08) | (5,300,000.00)                          | 5,300,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-11-2018                                                                                            | 5,500,000.00                        | (5,499,714.31) | (5,500,000.00)                          | 5,500,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-13-2018                                                                                            | 5,600,000.00                        | (5,599,709.11) | (5,600,000.00)                          | 5,600,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-14-2018                                                                                            | 5,600,000.00                        | (5,599,709.11) | (5,600,000.00)                          | 5,600,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 09-27-2018                                                                                            | 5,700,000.00                        | (5,699,700.75) | (5,700,000.00)                          | 5,700,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-02-2018                                                                                            | 5,900,000.00                        | (5,899,649.28) | (5,900,000.00)                          | 5,900,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-04-2018                                                                                            | 6,000,000.00                        | (5,999,643.33) | (6,000,000.00)                          | 6,000,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-05-2018                                                                                            | 5,600,000.00                        | (5,599,667.11) | (5,600,000.00)                          | 5,600,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-09-2018                                                                                            | 5,400,000.00                        | (5,398,716.00) | (5,400,000.00)                          | 5,400,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-23-2018                                                                                            | 5,500,000.00                        | (5,499,670.00) | (5,500,000.00)                          | 5,500,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 10-25-2018                                                                                            | 5,200,000.00                        | (5,199,688.00) | (5,200,000.00)                          | 5,200,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-01-2018                                                                                            | 5,500,000.00                        | (5,499,670.00) | (5,500,000.00)                          | 5,500,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-05-2018                                                                                            | 5,400,000.00                        | (5,399,028.00) | (5,400,000.00)                          | 5,400,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-08-2018                                                                                            | 5,400,000.00                        | (5,399,674.50) | (5,400,000.00)                          | 5,400,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-09-2018                                                                                            | 5,700,000.00                        | (5,699,658.00) | (5,700,000.00)                          | 5,700,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-13-2018                                                                                            | 5,500,000.00                        | (5,498,680.00) | (5,500,000.00)                          | 5,500,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-29-2018                                                                                            | 5,000,000.00                        | (4,999,700.00) | (5,000,000.00)                          | 5,000,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 11-30-2018                                                                                            | 5,700,000.00                        | (5,699,658.00) | (5,700,000.00)                          | 5,700,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 12-03-2018                                                                                            | 5,300,000.00                        | (5,299,046.00) | (5,300,000.00)                          | 5,300,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 12-14-2018                                                                                            | 5,300,000.00                        | (5,299,680.52) | (5,300,000.00)                          | 5,300,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 12-17-2018                                                                                            | 5,400,000.00                        | (5,399,023.46) | (5,400,000.00)                          | 5,399,023.46  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 12-18-2018                                                                                            | 5,100,000.00                        | (5,099,692.58) | (5,100,000.00)                          | 5,100,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 12-21-2018                                                                                            | 5,300,000.00                        | (5,299,651.05) | (5,300,000.00)                          | 5,300,000.00  |
| CR AGRICOLE CORP & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 YRS 3&4 2-09-18                                                                                               | 5,000,000.00                        | (4,999,805.56) | (5,000,000.00)                          | 4,999,805.56  |
| CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029                                                                                                                           | 5,775,000.00                        | (5,492,065.60) | (2,275,000.00)                          | 2,163,833.05  |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045                                                                                                                         | 120,000.00                          | (133,945.20)   | (120,000.00)                            | 123,786.00    |
| CREDIT AGRICOLE CORPORATE & INVT BK DISC COML PAPER 3/A3 YRS 3&4 04-04-2018                                                                                                | 5,300,000.00                        | (5,299,754.14) | (5,300,000.00)                          | 5,299,754.14  |
| CREDIT AGRICOLE CORPORATE & INVT BK NEW DISC COML PAPER E 05-07-2018                                                                                                       | 5,500,000.00                        | (5,499,239.17) | (5,500,000.00)                          | 5,500,000.00  |
| CREDIT AGRICOLE CORPORATE & INVT BK NEW DISC COML PAPER 3/A3 YRS 3&4 05-04-2018                                                                                            | 5,400,000.00                        | (5,399,751.00) | (5,400,000.00)                          | 5,400,000.00  |
| CREDIT AGRICOLE CORPORATE & INVT BK NEW YORK BRH 3/A3 YR 09-04-2018                                                                                                        | 5,600,000.00                        | (5,598,830.22) | (5,600,000.00)                          | 5,598,830.22  |
| CREDIT AGRICOLE CORPORATE & INVT BK NEW YORK BRH DISC COML PAPER 10-03-2018                                                                                                | 6,000,000.00                        | (5,999,643.33) | (6,000,000.00)                          | 6,000,000.00  |
| CREDIT AGRICOLE CORPORATE & INVT BK NEW YORK BRH DISC COML PAPER 3/A3 08-30-2018                                                                                           | 4,600,000.00                        | (4,599,761.06) | (4,600,000.00)                          | 4,600,000.00  |
| CREDIT AGRICOLE CORPORATE & INVT DISC COML PAPER 3/A3 YRS 3&4 04-26-2018                                                                                                   | 5,300,000.00                        | (5,299,755.61) | (5,300,000.00)                          | 5,299,755.61  |
| CREDIT AGRICOLE SA EUR3                                                                                                                                                    | 82,531.00                           | (1,270,437.66) | (12,693.00)                             | 148,037.44    |
| CREDIT SAISON CO NPV                                                                                                                                                       | 106,900.00                          | (1,865,508.85) | (61,700.00)                             | 959,436.11    |
| CREDIT SUISSE AG CHF0.04(REGD)                                                                                                                                             | 595,129.00                          | (9,493,957.42) | (126,283.00)                            | 1,728,493.12  |
| CRESCENT POINT EN COM NPV                                                                                                                                                  | 9,477.00                            | (41,105.19)    | (111,462.00)                            | 756,777.40    |
| CRH ORD EURO.32                                                                                                                                                            | 220,069.00                          | (7,535,424.68) | (112.00)                                | 3,688.60      |
| CROMBIE REAL STATE TRUST UNITS                                                                                                                                             | 3,468.00                            | (37,336.95)    | (47,066.00)                             | 464,588.28    |
| CROW HOLDINGS REALTY PARTNERS VI LP                                                                                                                                        | 431,446.00                          | (431,446.00)   | (12,485,734.00)                         | 12,485,734.00 |
| CROW HOLDINGS REALTY PARTNERS VII LP                                                                                                                                       | 1,621,122.00                        | (1,621,122.00) | (10,217,027.00)                         | 10,217,027.00 |
| CROWN CASTLE INTL CORP NEW COM                                                                                                                                             | 10,445.00                           | (953,457.78)   | (4,679.00)                              | 523,886.28    |
| CROWN CASTLE INTL PFD MAND CONV SER A 6.875%                                                                                                                               | 1,162.00                            | (1,227,398.26) | (2,354.00)                              | 2,563,624.20  |
| CROWN RESORTS LIMITED                                                                                                                                                      | 48,211.00                           | (474,082.28)   | (67,732.00)                             | 596,827.83    |
| CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026                                                                                                                 | 300,000.00                          | (298,500.00)   | (1,500.00)                              | 1,500.00      |
| CSL LTD NPV                                                                                                                                                                | 16,855.00                           | (1,904,250.17) | (32,634.00)                             | 4,209,095.47  |
| CSPC PHARMACEUTICAL GROUP LTD HKD0.10                                                                                                                                      | 1,306,000.00                        | (3,519,221.37) | (492,000.00)                            | 713,293.49    |
| CSX CORP 3.8% DUE 11-01-2046                                                                                                                                               | 545,000.00                          | (494,870.90)   | (705,000.00)                            | 643,726.35    |
| CSX CORP 3.95% DUE 05-01-2050                                                                                                                                              | 910,000.00                          | (813,876.70)   | (400,000.00)                            | 374,172.00    |
| CSX CORP 4.25% DUE 11-01-2066                                                                                                                                              | 290,000.00                          | (273,690.40)   | (290,000.00)                            | 259,951.60    |
| CSX CORP 4.4 DUE 03-01-2043 REG                                                                                                                                            | 110,000.00                          | (112,183.50)   | (220,000.00)                            | 221,127.90    |
| CSX CORP 4.75% DUE 05-30-2042                                                                                                                                              | 105,000.00                          | (106,445.85)   | (105,000.00)                            | 104,847.75    |
| CSX CORP FIXED 4.3% DUE 03-01-2048                                                                                                                                         | 1,620,000.00                        | (1,607,556.65) | (1,620,000.00)                          | 1,567,328.75  |
| CTBC FINANCIAL HOLDING CO COM STK                                                                                                                                          | 3,298,000.00                        | (2,335,653.47) | (887,000.00)                            | 573,157.67    |
| CTRIIP COM INTL LTD SR NT CONV ADR 1% DUE07-01-2020 REG                                                                                                                    | 1,095,000.00                        | (1,154,348.60) | (1,965,000.00)                          | 1,976,304.57  |
| CTRY GARDEN SVCS USD0.0001                                                                                                                                                 | 487,747.00                          | (744,502.95)   | (45,747.00)                             | 79,318.23     |
| CTS EVENTIM AG & C NPV                                                                                                                                                     | 42,774.00                           | (1,911,478.91) | (45,508.00)                             | 2,013,648.07  |
| CURRENCY OPT CALL BARCGB22 USD/MXN 19.25European 06-25-2018 USD/MXN SELL 19                                                                                                | 10,000,000.00                       | 0.00           | (10,000,000.00)                         | 661,000.00    |
| CURRENCY OPT CALL BARCGB22 USD/MXN 19.75European 06-25-2018 USD/MXN BUY 19.7                                                                                               | 15,000,000.00                       | (646,650.00)   | (15,000,000.00)                         | 0.00          |
| CURRENCY OPT CALL CHASUS33 USD/MXN 20.25European 06-29-2018 USD/MXN BUY 20.2                                                                                               | 40,000,000.00                       | (1,010,400.00) | (40,000,000.00)                         | 0.00          |
| CURRENCY OPTION CALL BARCUS33 EUR/USD 1.24 European 08/02/2018 FX OPTION 02.06                                                                                             | 15,000,000.00                       | 0.00           | (15,000,000.00)                         | 24,500.00     |
| CURRENCY OPTION CALL BARCUS33 USD/MXN 19.25 European 06-25-2018 FX OPT 03.15                                                                                               | 10,000,000.00                       | (207,900.00)   | (10,000,000.00)                         | 0.00          |
| CURRENCY OPTION CALL BARCUS33 USD/MXN 19.5 European 06-29-2018 FX OPTION 02.27                                                                                             | 20,000,000.00                       | (425,800.00)   | (20,000,000.00)                         | 0.00          |
| CURRENCY OPTION CALL BARCUS33 USD/MXN 19.75 European 06-25-2018 FX OPT 03.15                                                                                               | 15,000,000.00                       | 0.00           | (15,000,000.00)                         | 193,500.00    |
| CURRENCY OPTION CALL BARCUS33 USD/MXN 20.25 European 06-29-2018 FX OPT 02.27                                                                                               | 40,000,000.00                       | 0.00           | (40,000,000.00)                         | 482,000.00    |
| CURRENCY OPTION CALL BARCUS33 USD/MXN 21European 06-29-2018 FX OPTION 02.27.                                                                                               | 20,000,000.00                       | (144,400.00)   | (20,000,000.00)                         | 0.00          |
| CURRENCY OPTION CALL BNPAFRPP USD/MXN 19.3 European 04-19-2018 31750D355                                                                                                   | 270,000.00                          | 0.00           | (270,000.00)                            | 1,350.00      |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| CURRENCY OPTION CALL BOFAUS3N EUR/USD 1.235 European 28/03/2018 FX OPT 02.28                                                                                               | 20,000,000.00                       | (51,298.80)     | (20,000,000.00)                         | 0.00         |
| CURRENCY OPTION CALL BOFAUS3N USD/MXN 19European 02-02-2018 FX OPTION 01.25.                                                                                               | 15,000,000.00                       | (38,850.00)     | (15,000,000.00)                         | 0.00         |
| CURRENCY OPTION CALL CHASUS33 USD/JPY 114.2 European 11-06-2018 IXOPVFY5SM                                                                                                 | 10,000,000.00                       | (37,400.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION CALL CHASUS33 USD/KRW 1125 European 11-09-2018 IXOPVPBCY4                                                                                                  | 20,000,000.00                       | (204,600.00)    | (20,000,000.00)                         | 0.00         |
| CURRENCY OPTION CALL CHASUS33 USD/KRW 1175 European 11-09-2018 IXOPVPBCYQ                                                                                                  | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 100,000.00   |
| CURRENCY OPTION CALL CHASUS33 USD/KRW 1225 European 11-09-2018 IXOPVPBC22                                                                                                  | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 58,000.00    |
| CURRENCY OPTION CALL CHASUS33 USD/MXN 19.5 European 06-29-2018 USD/CAD SELL 19                                                                                             | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 1,130,000.00 |
| CURRENCY OPTION CALL CHASUS33 USD/MXN 21European 06-29-2018 USD/CAD SELL 21.                                                                                               | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 140,400.00   |
| CURRENCY OPTION CALL CITIUS33 EUR/USD 1.262 European 10/05/2018 31750D0K5                                                                                                  | 1,999,000.00                        | 0.00            | (1,999,000.00)                          | 10,276.83    |
| CURRENCY OPTION CALL CITIUS33 GBP/USD 1.4455 European 17/05/2018 31750D926                                                                                                 | 626,000.00                          | 0.00            | (626,000.00)                            | 2,776.42     |
| CURRENCY OPTION CALL CSFPGB2L USD/BRL 3.3335 European 04-11-2018 31750D007                                                                                                 | 215,000.00                          | 0.00            | (215,000.00)                            | 1,053.50     |
| CURRENCY OPTION CALL GSCMUS33 EUR/USD 1.2645 European 19/04/2018 31750CXW5                                                                                                 | 335,000.00                          | 0.00            | (335,000.00)                            | 1,885.21     |
| CURRENCY OPTION CALL GSCMUS33 GBP/USD 1.4194 European 12/04/2018 31750D1A6                                                                                                 | 102,000.00                          | 0.00            | (102,000.00)                            | 471.35       |
| CURRENCY OPTION CALL BARCUS33 USD/BRL 3.327 European 02-08-2018 31750CPZ7                                                                                                  | 200,000.00                          | 0.00            | (200,000.00)                            | 1,050.00     |
| CURRENCY OPTION CALL GSCMUS33 USD/RUB 58.37 European 04-12-2018 31750D0W9                                                                                                  | 311,000.00                          | 0.00            | (311,000.00)                            | 1,396.39     |
| CURRENCY OPTION CALL GSILGB2X EUR/USD 1.2549 European 03/06/2010                                                                                                           | 0.00                                | 8,532.06        | 0.00                                    | 0.00         |
| CURRENCY OPTION CALL MRMDUS33 USD/RUB 59.45 European 04-19-2018 31750D2R8                                                                                                  | 300,000.00                          | 0.00            | (300,000.00)                            | 1,515.00     |
| CURRENCY OPTION CALL MSBKUSWFXO USD/BRL3.32 European 04-12-2018 31750D1Y4                                                                                                  | 819,611.00                          | 0.00            | (819,611.00)                            | 4,900.45     |
| CURRENCY OPTION PUT BARCGB22 USD/MXN 19.4 European 06-14-2018 USD/MXN 19.4 06                                                                                              | 30,000,000.00                       | 0.00            | (30,000,000.00)                         | 71,400.00    |
| CURRENCY OPTION PUT BARCGB22 USD/MXN 19.7 European 06-14-2018 USD/MXN 19.7 06                                                                                              | 20,000,000.00                       | (117,400.00)    | (20,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 EUR/USD 1.15 European 06/09/2018 IXOPVPBCRB                                                                                                   | 10,000,000.00                       | 0.00            | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 EUR/USD 1.2European 06/09/2018 IXOPVPBCPW                                                                                                     | 10,000,000.00                       | (50,352.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 EUR/USD 1.2European 16/08/2018 IXOPV9LQF7                                                                                                     | 10,000,000.00                       | (72,480.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 GBP/USD 1.27 European 16/08/2018 IXOPVP5G36                                                                                                   | 10,000,000.00                       | (31,193.05)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 USD/BRL 3.15 European 02-02-2018 FX OPTION 01.19                                                                                              | 15,000,000.00                       | 0.00            | (15,000,000.00)                         | 49,254.77    |
| CURRENCY OPTION PUT BARCUS33 USD/BRL 3.15 European 02-02-2018 FX OPTION 01.30                                                                                              | 15,000,000.00                       | (26,250.00)     | (15,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 USD/BRL 3.2European 02-02-2018 FX OPTION 01.19.                                                                                               | 10,000,000.00                       | (88,894.79)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BARCUS33 USD/BRL 3.2European 02-02-2018 FX OPTION 01.30.                                                                                               | 10,000,000.00                       | 0.00            | (10,000,000.00)                         | 86,550.00    |
| CURRENCY OPTION PUT BARCUS33 USD/TRY 4 European 10-11-2018 IXOPVDGRTX                                                                                                      | 10,000,000.00                       | (77,300.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT BNPAFRPP USD/BRL 3.8European 10-30-2018 31750E114                                                                                                      | 499,000.00                          | 0.00            | (499,000.00)                            | 6,973.53     |
| CURRENCY OPTION PUT BOFAUS3N EUR/USD 1.13 European 17/09/2018 IXOPVNXFSV                                                                                                   | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 56,639.10    |
| CURRENCY OPTION PUT BOFAUS3N GBP/USD 1.27 European 16/08/2018 IXOPV9LQSP                                                                                                   | 10,000,000.00                       | 0.00            | (10,000,000.00)                         | 50,303.08    |
| CURRENCY OPTION PUT BOFAUS3N USD/MXN 18.9 European 05-09-2018 FX OPTION 05.02                                                                                              | 10,000,000.00                       | (41,200.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT CHASUS33 EUR/CHF 1.18 European 25/07/2018 FX OPT 05/24/                                                                                                | 10,000,000.00                       | 0.00            | (10,000,000.00)                         | 229,673.00   |
| CURRENCY OPTION PUT CITIUS33 EUR/USD 1.13 European 05/09/2018 IXOPVNM3RG                                                                                                   | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 8,209.60     |
| CURRENCY OPTION PUT CITIUS33 EUR/USD 1.15 European 05/09/2018 IXOPVNM36J                                                                                                   | 20,000,000.00                       | (36,591.36)     | (20,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT CITIUS33 USD/BRL 3.8European 10-30-2018 31750E106                                                                                                      | 496,000.00                          | 0.00            | (496,000.00)                            | 7,038.24     |
| CURRENCY OPTION PUT CSFPGB2L EUR/USD 1.24 European 08/02/2018 FX OPTION 02.02                                                                                              | 15,000,000.00                       | (29,985.00)     | (15,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT GOLDUS33 EUR/CHF 1.18 European 25/07/2018 FX OPTION 04.25                                                                                              | 10,000,000.00                       | (63,173.40)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT GSCMUS33 USD/JPY 104.96 European 04-12-2018 31750D1B4                                                                                                  | 213,000.00                          | 0.00            | (213,000.00)                            | 761.48       |
| CURRENCY OPTION PUT GSILGB2X EUR/USD 1.2349 European 09/06/2010                                                                                                            | 0.00                                | 5,253.76        | 0.00                                    | 0.00         |
| CURRENCY OPTION PUT GSILGB2X EUR/USD 1.2549 European 03/06/2010                                                                                                            | 0.00                                | 8,532.06        | 0.00                                    | 32,405.43    |
| CURRENCY OPTION PUT MSCUS33 EUR/USD 1.15 European 17/09/2018 IXOPVMWZ24                                                                                                    | 20,000,000.00                       | (96,400.00)     | (20,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT MSCUS33 EUR/USD 1.19 European 07/03/2018 FX OPTION 01.05                                                                                               | 10,000,000.00                       | (64,800.00)     | (10,000,000.00)                         | 0.00         |
| CURRENCY OPTION PUT MSLNGB2X USD/BRL 3.7European 10-31-2018 31750E2D7                                                                                                      | 1,300,000.00                        | 0.00            | (1,300,000.00)                          | 13,507.00    |
| CVC BRASIL OP AG V COM NPV                                                                                                                                                 | 243,900.00                          | (3,115,959.00)  | (406,046.00)                            | 5,723,260.30 |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043                                                                                                                                       | 185,000.00                          | (195,587.15)    | (245,000.00)                            | 279,513.95   |
| CVS GROUP PLC COMM STK                                                                                                                                                     | 23,792.00                           | (377,345.55)    | (100,933.00)                            | 1,240,473.92 |
| CVS HEALTH CORP 2.125% DUE 06-01-2021                                                                                                                                      | 230,000.00                          | (224,440.90)    | (460,000.00)                            | 446,625.50   |
| CVS HEALTH CORP 3.7% DUE 03-09-2023                                                                                                                                        | 900,000.00                          | (891,936.00)    | (500,000.00)                            | 493,430.00   |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                                                                                                                                        | 3,590,000.00                        | (3,545,459.80)  | (3,395,000.00)                          | 3,362,116.20 |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                                                                                                                                       | 22,484,000.00                       | (22,340,532.51) | (4,105,000.00)                          | 4,042,810.55 |
| CVS HEALTH CORP 4.875% DUE 07-20-2035                                                                                                                                      | 3,170,000.00                        | (3,159,598.40)  | (120,000.00)                            | 117,948.00   |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                                                                                                                                       | 39,264,000.00                       | (39,618,882.15) | (5,117,000.00)                          | 5,173,889.44 |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                                                                                                                                      | 845,000.00                          | (893,935.85)    | (1,755,000.00)                          | 1,819,203.15 |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG                                                                                                           | 18,305.61                           | (17,847.97)     | (2,013.96)                              | 2,013.96     |
| CYBERAGENT INC                                                                                                                                                             | 87,800.00                           | (4,545,129.87)  | (14,300.00)                             | 584,915.79   |
| CYBERDYNE INC NPV                                                                                                                                                          | 500.00                              | (743.93)        | (600.00)                                | 4,573.02     |
| CYPRESS SEMICONDUCTOR CORP SR NT CONV 4.5% DUE 01-15-2022 REG                                                                                                              | 250,000.00                          | (361,875.00)    | (1,511,000.00)                          | 2,132,098.73 |
| D A CONSORTIUM HLD NPV                                                                                                                                                     | 6,900.00                            | (185,575.79)    | (6,900.00)                              | 228,204.47   |
| DAELIM INDUSTRIAL KRW5000                                                                                                                                                  | 13,676.00                           | (1,010,454.98)  | (192.00)                                | 16,429.30    |
| DAH SING BANKING G NPV                                                                                                                                                     | 366,000.00                          | (851,935.84)    | (366,000.00)                            | 789,370.21   |
| DAI NIPPON PRINTNG NPV                                                                                                                                                     | 7,000.00                            | (134,264.93)    | (3,500.00)                              | 75,989.75    |
| DAIBIRU CORP NPV                                                                                                                                                           | 7,800.00                            | (98,588.77)     | (7,800.00)                              | 98,328.59    |
| DAICEL CORPORATION INDS NPV                                                                                                                                                | 6,300.00                            | (59,219.48)     | (3,700.00)                              | 39,875.46    |
| DAIFUKU CO LTD NPV                                                                                                                                                         | 34,900.00                           | (1,874,776.33)  | (106,900.00)                            | 5,464,496.84 |
| DAI-ICHI LIFE HOLD NPV                                                                                                                                                     | 160,500.00                          | (3,160,456.82)  | (99,106.00)                             | 1,696,359.07 |
| DAIICHI SANKYO COM NPV                                                                                                                                                     | 23,300.00                           | (769,202.31)    | (48,700.00)                             | 1,737,818.68 |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| DAIKIN INDUSTRIES NPV                                                                                                                                                      | 32,600.00                           | (3,776,288.09)  | (21,800.00)                             | 2,461,957.28  |
| DAIKOKU DENKI CO NPV                                                                                                                                                       | 4,500.00                            | (78,512.46)     | (4,500.00)                              | 63,505.94     |
| DAIMLER AG ORD NPV(REGD)                                                                                                                                                   | 61,819.00                           | (4,050,702.00)  | (32,419.00)                             | 2,318,483.85  |
| DAITO TRUST CONST NPV                                                                                                                                                      | 5,900.00                            | (900,032.11)    | (5,300.00)                              | 849,911.45    |
| DAIWA HOUSE INDS NPV                                                                                                                                                       | 74,000.00                           | (2,215,499.70)  | (257,600.00)                            | 8,244,417.18  |
| DAIWA HOUSE REIT INVESTMENT CO                                                                                                                                             | 136.00                              | (306,432.84)    | (235.00)                                | 550,679.57    |
| DAIWA SECS GROUP INC                                                                                                                                                       | 39,500.00                           | (196,888.54)    | (17,300.00)                             | 95,414.37     |
| DALATA HOTEL GROUP ORD EURO.01                                                                                                                                             | 61,605.00                           | (474,011.59)    | (18,975.00)                             | 150,221.66    |
| DALI FOODS GROUP C HKD0.01                                                                                                                                                 | 430,000.00                          | (338,408.57)    | (729,000.00)                            | 591,711.49    |
| DALMIA BHARAT ENTERPRISES LTD                                                                                                                                              | 96,873.00                           | (3,677,783.82)  | (96,873.00)                             | 3,105,248.74  |
| DANONE EURO.25                                                                                                                                                             | 23,617.00                           | (1,763,435.35)  | (2,576.00)                              | 186,514.59    |
| DANSKE BANK A/S DKK10                                                                                                                                                      | 45,296.00                           | (1,048,071.06)  | (17,906.00)                             | 523,775.09    |
| DARDEN RESTAURANTS INC 4.55% 02-15-2048                                                                                                                                    | 1,105,000.00                        | (1,078,475.35)  | (700,000.00)                            | 644,915.55    |
| DASSAULT SYSTEMES EURO.50                                                                                                                                                  | 86.00                               | (10,538.33)     | (77.00)                                 | 10,283.58     |
| DATALOGIC SPA EURO.52                                                                                                                                                      | 5,679.00                            | (209,664.59)    | (29,042.00)                             | 958,586.53    |
| DATANG INTL POWER 'H'CNY1                                                                                                                                                  | 942,000.00                          | (288,177.36)    | (9,174,700.00)                          | 2,237,538.01  |
| DAVIDE DE CAMPARI EURO.05                                                                                                                                                  | 34,806.00                           | (278,220.07)    | (446,099.00)                            | 3,750,679.95  |
| DBS GROUP HLDGS NPV                                                                                                                                                        | 80,200.00                           | (1,344,016.31)  | (81,396.00)                             | 1,505,260.64  |
| DCAT LLC DISC COML PAPER 3/A3 YRS 3&4 11-05-2018                                                                                                                           | 1,600,000.00                        | (1,594,912.00)  | (1,600,000.00)                          | 1,600,000.00  |
| DCAT LLC DISC COML PAPER 3/A3 YRS 3&4 CPN 08-31-2018                                                                                                                       | 3,400,000.00                        | (3,394,248.32)  | (3,400,000.00)                          | 3,400,000.00  |
| DECHRA PHARMA ORD GBP0.01                                                                                                                                                  | 21,780.00                           | (682,141.25)    | (33,374.00)                             | 1,123,463.52  |
| DEFAULTED PAC GAS & ELEC CO FIXED 3.95% DUE 12-01-2047                                                                                                                     | 2,990,000.00                        | (2,472,798.50)  | (1,160,000.00)                          | 875,075.00    |
| DEFAULTED PACIFIC GAS & ELEC CO 0.0% 03-15-2027                                                                                                                            | 1,020,000.00                        | (921,839.27)    | (795,000.00)                            | 675,750.00    |
| DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040                                                                                                                            | 4,791,000.00                        | (4,145,078.12)  | (2,828,000.00)                          | 2,287,914.38  |
| DELHAIZE GROUP SA 5.7 DUE 10-01-2040                                                                                                                                       | 2,000,000.00                        | (2,245,380.00)  | (2,463,000.00)                          | 2,736,737.82  |
| DELIVERY HERO SE NPV                                                                                                                                                       | 9,886.00                            | (468,076.79)    | (11,061.00)                             | 607,687.39    |
| DELL INTL L.L.C (EMC CORPORATION) REPLCMT TERM A-3 LN DUE 12-31-2018                                                                                                       | (158,787.50)                        | 158,787.50      | (143,787.50)                            | 143,787.50    |
| DELTA AIR LINES 4.375% DUE 04-19-2028                                                                                                                                      | 2,780,000.00                        | (2,778,888.00)  | (2,780,000.00)                          | 2,717,060.80  |
| DELTA ELECTRONIC TWD10                                                                                                                                                     | 333,000.00                          | (1,415,608.11)  | (7,000.00)                              | 29,493.51     |
| DEMANT A/S DKK0.20                                                                                                                                                         | 395.00                              | 0.00            | (395.00)                                | 15,947.61     |
| DENA CO LTD NPV                                                                                                                                                            | 109,390.00                          | (2,079,916.11)  | (91,200.00)                             | 1,603,922.02  |
| DENSO CORP NPV                                                                                                                                                             | 69,700.00                           | (3,537,990.39)  | (31,900.00)                             | 1,593,611.54  |
| DENTIUM CO LTD                                                                                                                                                             | 14,761.00                           | (1,219,104.33)  | (14,761.00)                             | 1,041,840.74  |
| DENTSU INC COM STK                                                                                                                                                         | 93,440.00                           | (4,023,080.83)  | (218,245.00)                            | 10,274,211.24 |
| DESCENTE LTD NPV                                                                                                                                                           | 11,300.00                           | (211,357.89)    | (11,300.00)                             | 210,163.64    |
| DETOUR GOLD CORPOR COM NPV                                                                                                                                                 | 1,947.00                            | (21,567.33)     | (56,425.00)                             | 447,912.75    |
| DEUTSCHE BANK AG NPV(REGD)                                                                                                                                                 | 122,309.00                          | (1,330,167.18)  | (90,925.00)                             | 942,453.44    |
| DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021                                                                                                                              | 600,000.00                          | 0.00            | (150,000.00)                            | 145,483.50    |
| DEUTSCHE BOERSE AG NPV(REGD)                                                                                                                                               | 31,904.00                           | (4,139,734.52)  | (36,395.00)                             | 4,718,304.07  |
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)                                                                                                                                    | 72,619.00                           | (2,241,538.85)  | (52,364.00)                             | 1,425,316.91  |
| DEUTSCHE POST AG NPV(REGD)                                                                                                                                                 | 222,917.00                          | (8,770,888.47)  | (96,897.00)                             | 3,419,446.31  |
| DEUTSCHE TELEKOM NPV(REGD)                                                                                                                                                 | 572,861.00                          | (9,571,286.43)  | (231,053.00)                            | 3,956,271.69  |
| DEUTSCHE WOHNEN SE NPV (BR)                                                                                                                                                | 11,243.00                           | (465,686.53)    | (9,577.00)                              | 462,114.89    |
| DEUTZ AG NPV                                                                                                                                                               | 29,306.00                           | (258,303.85)    | (25,365.00)                             | 190,494.74    |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042                                                                                                                                     | 450,000.00                          | (430,934.10)    | (1,055,000.00)                          | 1,046,202.90  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                                                                                                                                       | 6,065,000.00                        | (6,814,412.55)  | (2,864,000.00)                          | 3,196,119.22  |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                                                                                                                                  | 1,240,000.00                        | (1,212,121.85)  | (1,110,000.00)                          | 1,136,228.55  |
| DEXCOM INC .75% DUE 12-01-2023                                                                                                                                             | 7,606,000.00                        | (7,637,872.29)  | (4,775,000.00)                          | 4,786,898.38  |
| DEXCOM INC CONV .75% DUE 05-15-2022                                                                                                                                        | 1,500,000.00                        | (854,612.63)    | (1,120,000.00)                          | 1,628,141.32  |
| DEXUS PROPERTY GROUP NPV                                                                                                                                                   | 26,855.00                           | (173,251.29)    | (28,573.00)                             | 217,015.77    |
| DGB FINANCIAL GROU KRW5000                                                                                                                                                 | 1,444.00                            | (12,969.67)     | (53,772.00)                             | 597,590.05    |
| DIAGEO ORD PLC                                                                                                                                                             | 345,558.00                          | (12,258,930.34) | (115,296.00)                            | 4,123,559.13  |
| DIALOG GROUP MYR0.10                                                                                                                                                       | 453,700.00                          | (384,305.67)    | (902,700.00)                            | 666,435.11    |
| DIGICERT HOLDINGS, INC. TLB1 TERM LOAN SENIOR SECURED 10-31-2024                                                                                                           | 0.00                                | 0.00            | (374,000.00)                            | 374,455.00    |
| DIGITAL GARAGE NPV                                                                                                                                                         | 143,400.00                          | (4,948,488.19)  | (10,900.00)                             | 268,607.14    |
| DIGITAL RLTY TR INC COM                                                                                                                                                    | 1,866.00                            | (132,985.90)    | (161.00)                                | 18,682.92     |
| DIRECT LINE INSURANCE PLC ORD GBP                                                                                                                                          | 146,096.00                          | (624,896.33)    | (17,408.00)                             | 72,266.02     |
| DIRITTI UNICREDIT RIGHT 31/12/2049                                                                                                                                         | 729,069.00                          | 0.00            | (729,069.00)                            | 0.00          |
| DISCO CORPORATION NPV                                                                                                                                                      | 300.00                              | (49,156.40)     | (300.00)                                | 55,298.85     |
| DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017                                                                                                                | 5,265,000.00                        | (5,073,848.80)  | (683,000.00)                            | 635,784.21    |
| DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                                                                                                                               | 4,821,000.00                        | (4,666,931.71)  | (1,469,000.00)                          | 1,377,295.56  |
| DISCOVERY COMMUNICATIONS LLC DISC COML PAPER 4/A2 YRS 3&4 07-13-2018                                                                                                       | 400,000.00                          | (399,466.00)    | (400,000.00)                            | 400,000.00    |
| DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG                                                                                                                            | 965,000.00                          | (914,770.91)    | (2,825,000.00)                          | 3,020,468.26  |
| DISNEY WALT CO NEW 4.125 DUE 06-01-2044                                                                                                                                    | 300,000.00                          | (294,975.00)    | (400,000.00)                            | 416,164.00    |
| DKSH HOLDING LTD CHF0.1                                                                                                                                                    | 35,628.00                           | (2,680,659.44)  | (495.00)                                | 45,544.53     |
| DMCI HLDGS INC PHP1                                                                                                                                                        | 42,500.00                           | (9,608.91)      | (1,534,900.00)                          | 359,915.13    |
| DNB ASA NOK10                                                                                                                                                              | 137,603.00                          | (2,668,205.05)  | (504,036.00)                            | 9,921,582.55  |
| DOHA BANK QAR10                                                                                                                                                            | 1,420.00                            | (9,892.23)      | (1,420.00)                              | 8,328.10      |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| DOLLARAMA INC COM STK NPV                                                                                                                                                  | 194,550.00                          | (3,138,082.47) | (30,971.00)                             | 1,140,482.37 |
| DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY                                                                                                          | 630,000.00                          | (630,000.00)   | (630,000.00)                            | 630,000.00   |
| DOMETIC GROUP AB NPV                                                                                                                                                       | 19,391.00                           | (189,345.65)   | (149,899.00)                            | 1,431,438.95 |
| DOMINION RES INC 5.25% DUE 08-01-2033                                                                                                                                      | 355,000.00                          | (375,817.20)   | (230,000.00)                            | 259,702.20   |
| DOMINOS PIZZA ENT NPV                                                                                                                                                      | 3,199.00                            | (93,443.46)    | (328.00)                                | 12,047.39    |
| DONG SUH KRW500                                                                                                                                                            | 514.00                              | (9,781.77)     | (514.00)                                | 8,171.50     |
| DONGBU INSURANCE CO LTD KRW500                                                                                                                                             | 7,165.00                            | (455,314.68)   | (7,294.00)                              | 401,099.38   |
| DONGFENG MOTOR GRO 'H'CNY1                                                                                                                                                 | 344,000.00                          | (353,416.42)   | (50,000.00)                             | 60,757.82    |
| DOOSAN BOBCAT INC KRW500                                                                                                                                                   | 395.00                              | (12,663.18)    | (395.00)                                | 11,556.67    |
| DOOSAN HEAVY IND KRW5000                                                                                                                                                   | 6,575.00                            | (69,860.65)    | (747.00)                                | 7,584.48     |
| DOUZONE BIZON CO L KRW500                                                                                                                                                  | 26,631.00                           | (1,374,147.80) | (27,262.00)                             | 1,135,649.79 |
| DOW CHEM CO 4.625% DUE 10-01-2044                                                                                                                                          | 2,500,000.00                        | (2,478,500.00) | (1,200,000.00)                          | 1,078,968.00 |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 04-17-2018                                                                                                                        | 100,000.00                          | (99,785.50)    | (100,000.00)                            | 99,785.50    |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 09-26-2018                                                                                                                        | 100,000.00                          | (99,484.31)    | (100,000.00)                            | 100,000.00   |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 10-17-2018                                                                                                                        | 4,700,000.00                        | (4,674,476.37) | (4,700,000.00)                          | 4,700,000.00 |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 10-19-2018                                                                                                                        | 550,000.00                          | (548,487.50)   | (550,000.00)                            | 550,000.00   |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 DUE 07-09-2018                                                                                                                    | 3,100,000.00                        | (3,087,761.01) | (3,100,000.00)                          | 3,100,000.00 |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&403-28-2018                                                                                                                         | 3,300,000.00                        | (3,287,074.99) | (3,300,000.00)                          | 3,287,074.99 |
| DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&412-19-2018                                                                                                                         | 750,000.00                          | (748,140.62)   | (750,000.00)                            | 750,000.00   |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042                                                                                                                                      | 3,215,000.00                        | (2,993,459.95) | (975,000.00)                            | 860,765.20   |
| DOWDUPONT INC 4.725% DUE 11-15-2028                                                                                                                                        | 6,027,000.00                        | (6,027,000.00) | (3,971,000.00)                          | 4,042,391.27 |
| DOWDUPONT INC 5.419% DUE 11-15-2048                                                                                                                                        | 7,912,000.00                        | (8,014,977.19) | (2,339,000.00)                          | 2,392,264.10 |
| DR REDDYS LABS INR5                                                                                                                                                        | 10,393.00                           | (367,081.18)   | (1,003.00)                              | 39,042.95    |
| DRA GROWTH & INCOME FUND VIII                                                                                                                                              | 2,671,585.00                        | (2,671,585.00) | (4,541,139.00)                          | 4,541,139.00 |
| DRA GROWTH AND INCOME FUND IX, LLC                                                                                                                                         | 9,074,479.00                        | (9,074,479.00) | (2,669,855.00)                          | 2,669,855.00 |
| DRA GROWTH AND INCOME FUND VIII CO - INVESTMENT I, LLC                                                                                                                     | 1,034,396.00                        | (1,034,396.00) | (6,000,000.00)                          | 6,000,000.00 |
| DSV DKK1                                                                                                                                                                   | 57,997.00                           | (4,665,999.32) | (37,190.00)                             | 2,714,158.72 |
| DUBAI INVESTMENTS AED1                                                                                                                                                     | 18,551.00                           | (9,871.67)     | (766,490.00)                            | 422,256.72   |
| DUBAI ISLAMIC BANK-RTS 06/06/2018                                                                                                                                          | 180,228.00                          | 0.00           | (180,228.00)                            | 0.00         |
| DUBAI ISLAMIC BK AED1                                                                                                                                                      | 194,236.00                          | (172,359.40)   | (720,914.00)                            | 938,435.08   |
| DUFRY AG CHF5 (REGD)                                                                                                                                                       | 123.00                              | 0.00           | (168.00)                                | 21,183.09    |
| DUKE ENERGY 4.25% DUE 12-15-2041                                                                                                                                           | 1,015,000.00                        | (1,052,402.50) | (65,000.00)                             | 62,868.65    |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046                                                                                                                                      | 6,495,000.00                        | (5,783,795.76) | (1,835,000.00)                          | 1,671,369.35 |
| DUKE RLTY CORP COM NEW REIT                                                                                                                                                | 3,379.00                            | (58,284.54)    | (85.00)                                 | 2,322.09     |
| DUKSAN NEOLUX CO LTD                                                                                                                                                       | 7,053.00                            | (162,452.00)   | (33,738.00)                             | 634,648.15   |
| DURATEX SA COM NPV                                                                                                                                                         | 515,800.00                          | (1,283,020.26) | (251,500.00)                            | 711,827.08   |
| DYCOM INDS INC SR NT CONV .75% DUE 09-15-2021 REG                                                                                                                          | 685,000.00                          | (756,920.31)   | (2,957,000.00)                          | 3,677,079.19 |
| E INK HOLDINGS INC TWD10                                                                                                                                                   | 114,000.00                          | (208,118.89)   | (1,344,000.00)                          | 1,468,177.09 |
| E.ON SE NPV                                                                                                                                                                | 122,844.00                          | (1,208,378.29) | (189,414.00)                            | 1,919,101.23 |
| E.SUN FINL HLDGS TWD10                                                                                                                                                     | 86,000.00                           | (62,155.14)    | (86,000.00)                             | 57,826.37    |
| EAST JAPAN RAILWAY CO NPV                                                                                                                                                  | 77,200.00                           | (7,175,350.22) | (66,200.00)                             | 6,119,578.64 |
| EASTMAIN RESOURCES COM NPV                                                                                                                                                 | 100,000.00                          | (16,499.19)    | (270,000.00)                            | 44,761.42    |
| EASTMAN CHEM CO 4.65% DUE 10-15-2044                                                                                                                                       | 2,500,000.00                        | (2,484,150.00) | (375,000.00)                            | 369,821.25   |
| EASY BIO INC KRW500                                                                                                                                                        | 187,723.00                          | (1,423,903.58) | (187,723.00)                            | 1,216,067.21 |
| EASYJET ORD GBP0.27285714                                                                                                                                                  | 6,454.00                            | (92,878.30)    | (9,186.00)                              | 197,771.14   |
| ECHO GLOBAL 2.5% DUE 05-01-2020                                                                                                                                            | 2,090,000.00                        | (2,192,103.98) | (1,555,000.00)                          | 1,543,979.98 |
| ECLAT TEXTILE CO TWD10                                                                                                                                                     | 145,000.00                          | (1,789,286.92) | (44,000.00)                             | 479,879.20   |
| EDELWEISS FIN SERV INR1                                                                                                                                                    | 1,325,275.00                        | (4,576,639.75) | (501,580.00)                            | 1,810,561.85 |
| EDENRED EUR2                                                                                                                                                               | 189,739.00                          | (6,707,408.38) | (155,421.00)                            | 5,492,035.09 |
| EDF EURO.5                                                                                                                                                                 | 15,466.00                           | (238,074.79)   | (5,612.00)                              | 88,657.52    |
| EDISON INTL 4.125% DUE 03-15-2028                                                                                                                                          | 2,341,000.00                        | (2,321,593.11) | (2,341,000.00)                          | 2,306,546.45 |
| EDP ENERGIAS BR COM NPV                                                                                                                                                    | 3,100.00                            | (9,629.00)     | (3,100.00)                              | 11,023.63    |
| EICHER MOTORS INR10                                                                                                                                                        | 6,747.00                            | (2,611,117.64) | (3,971.00)                              | 1,154,162.86 |
| EIFFAGE EUR4                                                                                                                                                               | 4,830.00                            | (570,984.28)   | (3,670.00)                              | 337,779.23   |
| EISAI CO NPV                                                                                                                                                               | 27,300.00                           | (1,895,963.46) | (48,100.00)                             | 3,593,649.59 |
| EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO                                                                                                           | 75,000.00                           | (92,799.00)    | (75,000.00)                             | 92,804.25    |
| EL PASO PIPELN 4.7% DUE 11-01-2042                                                                                                                                         | 1,375,000.00                        | (1,241,306.00) | (1,520,000.00)                          | 1,499,753.60 |
| EL PUERTO DE LIVER SER'C1'NPV(NON VTG)                                                                                                                                     | 1,600.00                            | (11,346.82)    | (1,600.00)                              | 9,600.27     |
| ELBIT SYSTEMS LTD ILS1                                                                                                                                                     | 90.00                               | 0.00           | (90.00)                                 | 11,558.14    |
| ELDORADO GOLD CORP COM NPV                                                                                                                                                 | 12,250.00                           | (15,707.01)    | (428,209.00)                            | 483,596.81   |
| ELECTRIC POWER DEVELOPMENT CO LTD NPV                                                                                                                                      | 4,100.00                            | (93,934.04)    | (5,300.00)                              | 145,743.72   |
| ELECTRICITE DE FRANCE DISC COML PAPER 4/2 YRS 3&4 06-19-2018                                                                                                               | 800,000.00                          | (799,013.33)   | (800,000.00)                            | 800,000.00   |
| ELECTROCOMPONENTS ORD GBP0.10                                                                                                                                              | 273,634.00                          | (2,267,623.90) | (24,380.00)                             | 223,960.99   |
| ELECTROLUX AB SER'B'NPV (POST SPLIT)                                                                                                                                       | 25,438.00                           | (627,078.90)   | (25,412.00)                             | 536,475.36   |
| ELECTRONICS FOR 2.25% DUE 11-15-2023                                                                                                                                       | 940,000.00                          | (940,000.00)   | (325,000.00)                            | 327,040.13   |
| ELEMENT FLEET MGMT COM NPV                                                                                                                                                 | 81,948.00                           | (392,624.69)   | (209,931.00)                            | 931,353.97   |
| ELISA OYJ NPV                                                                                                                                                              | 3,694.00                            | (135,561.96)   | (947.00)                                | 39,719.81    |
| ELLIS CAPITAL, L.P.                                                                                                                                                        | 16,472.00                           | (16,472.00)    | (1,543,071.00)                          | 1,543,071.00 |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| EMAAR PROPERTIES AED1                                                                                                                                                      | 336,867.00                          | (530,588.36)   | (341,845.00)                            | 510,094.51   |
| E-MART CO LTD KRW5000                                                                                                                                                      | 5,043.00                            | (1,161,500.08) | (4,978.00)                              | 982,149.34   |
| EMERA INC COM NPV                                                                                                                                                          | 21,374.00                           | (695,093.75)   | (45,068.00)                             | 1,397,837.79 |
| EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP                                                                                                             | 14,640.00                           | (65,632.42)    | (6,551.00)                              | 30,320.65    |
| EMPIRE CO CLASS'A'N/VTG COM NPV                                                                                                                                            | 47,871.00                           | (867,428.22)   | (1,056.00)                              | 20,130.44    |
| EMPRESAS CMPC SA COM NPV                                                                                                                                                   | 3,444.00                            | (13,278.78)    | (3,444.00)                              | 11,927.43    |
| EMPRESAS COPEC SA COM NPV                                                                                                                                                  | 3,279.00                            | (47,278.41)    | (1,605.00)                              | 21,844.13    |
| EMS-CHEMIE HLDG AG CHF0.01 (REGD)                                                                                                                                          | 45.00                               | (7,913.99)     | (41.00)                                 | 26,274.47    |
| ENABLE MIDSTREAM 5% DUE 05-15-2044                                                                                                                                         | 200,000.00                          | (198,914.00)   | (115,000.00)                            | 104,955.90   |
| ENAGAS SA EUR1.50                                                                                                                                                          | 6,907.00                            | (168,850.11)   | (2,858.00)                              | 82,662.23    |
| ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 3&4 08-20-2018                                                                                                        | 300,000.00                          | (299,320.50)   | (300,000.00)                            | 300,000.00   |
| ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 3&4 08-21-2018                                                                                                        | 1,000,000.00                        | (994,900.00)   | (1,000,000.00)                          | 1,000,000.00 |
| ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 3&4 CPN 06-22-2018                                                                                                    | 1,200,000.00                        | (1,194,080.00) | (1,200,000.00)                          | 1,200,000.00 |
| ENBRIDGE INC 3.7% 07-15-2027                                                                                                                                               | 580,000.00                          | (554,012.20)   | (1,075,000.00)                          | 1,024,851.25 |
| ENBRIDGE INC COM NPV                                                                                                                                                       | 125,933.00                          | (3,974,309.16) | (90,631.00)                             | 2,999,861.51 |
| ENBRIDGE INCOME FD HLDGS INC COM                                                                                                                                           | 2,828.00                            | (65,906.59)    | (72,705.00)                             | 1,590,567.91 |
| ENBRIDGE U S INC DISC COML PAPER 4/2 YRS 08-08-2018                                                                                                                        | 250,000.00                          | (249,370.83)   | (250,000.00)                            | 250,000.00   |
| ENCANA CORP COM NPV                                                                                                                                                        | 586,981.00                          | (6,456,134.02) | (593,608.00)                            | 7,551,698.53 |
| ENCAP ENERGY CAPITAL FUND X LP                                                                                                                                             | 5,556,160.03                        | (5,556,160.03) | (149,506.45)                            | 149,506.45   |
| ENCORE CAP EUROPE FIN LTD 3.49792% DUE 09-01-2023 BEO                                                                                                                      | 635,000.00                          | (635,000.00)   | (635,000.00)                            | 573,672.94   |
| ENCORE CAPITAL GROUP INC 3.25% 03-15-2022                                                                                                                                  | 1,000,000.00                        | 0.00           | (1,000,000.00)                          | 1,021,353.08 |
| ENDEAVOUR MNG CORP 3% DUE 02-15-2023                                                                                                                                       | 4,000,000.00                        | (4,000,000.00) | (4,000,000.00)                          | 4,049,588.00 |
| ENDESA SA EUR1.2                                                                                                                                                           | 27,333.00                           | (589,852.80)   | (3,655.00)                              | 87,200.44    |
| ENEL AMERICAS SA COM NPV                                                                                                                                                   | 223,148.00                          | (38,896.95)    | (126,079.00)                            | 21,932.99    |
| ENEL CHILE SA 4.875% 06-12-2028                                                                                                                                            | 717,000.00                          | (708,568.08)   | (717,000.00)                            | 717,000.00   |
| ENEL SPA EUR1                                                                                                                                                              | 449,482.00                          | (2,514,654.95) | (171,781.00)                            | 1,015,007.73 |
| ENERCARE INC STK                                                                                                                                                           | 23,485.00                           | (322,842.68)   | (23,485.00)                             | 311,135.74   |
| ENERGIAS DE PORTUGAL SA EUR1(REGD)                                                                                                                                         | 76,942.00                           | (266,924.86)   | (25,753.00)                             | 90,390.57    |
| ENERGY & MINERALS GROUP FUND II, LP                                                                                                                                        | 941,992.00                          | (941,992.00)   | (127,019.29)                            | 127,019.29   |
| ENERGY TRANSFER 5.15% DUE 03-15-2045                                                                                                                                       | 880,000.00                          | (821,495.80)   | (650,000.00)                            | 605,799.00   |
| ENERGY TRANSFER 5.8% DUE 06-15-2038                                                                                                                                        | 3,989,000.00                        | (3,978,040.50) | (1,121,000.00)                          | 1,101,977.53 |
| ENERGY TRANSFER 6% DUE 06-15-2048                                                                                                                                          | 5,620,000.00                        | (5,561,701.60) | (4,990,000.00)                          | 5,256,479.33 |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                                                                                                                                  | 1,000,000.00                        | (914,500.00)   | (1,000,000.00)                          | 895,970.00   |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                                                                                                                                | 2,222,000.00                        | (2,387,578.62) | (110,000.00)                            | 117,508.60   |
| ENERGY TRANSFER L 5.5% DUE 06-01-2027                                                                                                                                      | 120,000.00                          | (124,397.50)   | (433,000.00)                            | 446,407.50   |
| ENERGY TRANSFER PARTNERS L P DISC COML PAPER 4/2 YRS 3&4 09-18-2018                                                                                                        | 400,000.00                          | (399,564.44)   | (400,000.00)                            | 400,000.00   |
| ENERGY TRANSFER PARTNERS L P DISC COML PAPER 4/2 YRS 3&4 CPN 07-03-2018                                                                                                    | 600,000.00                          | (599,393.33)   | (600,000.00)                            | 600,000.00   |
| ENERPLUS CORP                                                                                                                                                              | 107,991.00                          | (1,261,809.84) | (114,818.00)                            | 1,168,314.20 |
| ENGHOUSE SYSTEMS COM NPV                                                                                                                                                   | 5,400.00                            | (332,320.29)   | (5,400.00)                              | 312,911.26   |
| ENGIE COMSTK                                                                                                                                                               | 100,977.00                          | (1,607,788.78) | (71,991.00)                             | 1,111,608.79 |
| ENI FIN USA INC DISC COML PAPER 4/2 YRS 3&4 12-04-2018                                                                                                                     | 900,000.00                          | (894,540.00)   | (900,000.00)                            | 900,000.00   |
| ENI SPA EUR1                                                                                                                                                               | 175,774.00                          | (3,253,269.30) | (94,952.00)                             | 1,744,126.99 |
| EN-JAPAN INC. NPV                                                                                                                                                          | 55,200.00                           | (2,634,966.44) | (13,800.00)                             | 670,001.43   |
| ENLINK MIDSTREAM 5.45% DUE 06-01-2047                                                                                                                                      | 2,000,000.00                        | (1,889,200.00) | (530,000.00)                            | 507,522.80   |
| ENLINK MIDSTREAM 5.6% DUE 04-01-2044                                                                                                                                       | 125,000.00                          | (119,853.75)   | (190,000.00)                            | 163,236.25   |
| ENN ENERGY COMSTK                                                                                                                                                          | 425,000.00                          | (3,602,614.71) | (178,300.00)                            | 1,598,669.80 |
| ENSCO JERSEY FIN LTD CONV 3.0% 01-31-2024                                                                                                                                  | 720,000.00                          | (674,954.16)   | (525,000.00)                            | 481,694.71   |
| ENSCO PLC 7.75% DUE 02-01-2026                                                                                                                                             | 564,000.00                          | (564,000.00)   | (564,000.00)                            | 528,615.00   |
| ENTERGY CORP DISC COML PAPER 4/2 YRS 3&408-15-2018                                                                                                                         | 1,000,000.00                        | (993,375.00)   | (1,000,000.00)                          | 1,000,000.00 |
| ENTERGY CORP DISC COML PAPER 4/2 YRS 3&410-15-2018                                                                                                                         | 300,000.00                          | (299,099.17)   | (300,000.00)                            | 300,000.00   |
| ENTERGY LA LLC 4.0% 03-15-2033                                                                                                                                             | 1,542,000.00                        | (1,546,081.98) | (792,000.00)                            | 792,498.96   |
| ENTERGY LOUISIANA LLC 4.2% 09-01-2048                                                                                                                                      | 5,852,000.00                        | (5,840,939.72) | (1,386,000.00)                          | 1,339,624.44 |
| ENTERPRISE PRODS 4.45 DUE 02-15-2043                                                                                                                                       | 165,000.00                          | (155,487.75)   | (1,165,000.00)                          | 1,123,917.00 |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044                                                                                                                                      | 220,000.00                          | (229,821.90)   | (110,000.00)                            | 115,999.40   |
| ENTERPRISE PRODS 5.1% DUE 02-15-2045                                                                                                                                       | 7,775,000.00                        | (8,198,642.75) | (7,157,000.00)                          | 7,976,317.54 |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048                                                                                                                                 | 5,923,000.00                        | (5,821,088.01) | (2,100,000.00)                          | 1,942,807.83 |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                                                                                                                                  | 6,815,000.00                        | (6,766,080.30) | (3,425,000.00)                          | 3,323,892.82 |
| ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 09-13-2018                                                                                                          | 400,000.00                          | (399,080.00)   | (400,000.00)                            | 400,000.00   |
| ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042                                                                                                                     | 195,000.00                          | (205,290.15)   | (175,000.00)                            | 191,245.25   |
| ENTRA ASA NOK1                                                                                                                                                             | 11,711.00                           | (177,107.32)   | (93,381.00)                             | 1,290,817.18 |
| EPIROC AB SER'A'NPV                                                                                                                                                        | 440,754.00                          | (887,196.49)   | (334,936.00)                            | 3,166,177.32 |
| EPIROC AB SER'B'NPV                                                                                                                                                        | 1,483.00                            | 0.00           | (1,483.00)                              | 13,668.37    |
| EQ C OP GSILGB2X 130 03-16-2018 CBOE 13003.16.1                                                                                                                            | 43,100.00                           | (19,826.00)    | (43,100.00)                             | 0.00         |
| EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028                                                                                                                                 | 135,000.00                          | (134,376.30)   | (70,000.00)                             | 68,723.20    |
| EQTY RESDNTL EFF 5/15/02                                                                                                                                                   | 3,425.00                            | (137,040.49)   | (13,098.00)                             | 797,126.64   |
| EQUINIX INC 5.375% DUE 05-15-2027                                                                                                                                          | 215,000.00                          | (231,125.00)   | (218,000.00)                            | 223,573.75   |
| EQUINIX INC COM PAR \$0.001                                                                                                                                                | 5,654.00                            | (2,166,856.14) | (5,654.00)                              | 2,311,204.65 |
| EQUINOR ASA NOK2.50                                                                                                                                                        | 104,772.00                          | (2,452,858.82) | (127,500.00)                            | 3,065,648.62 |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| EQUINOX GOLD CORP COM NPV                                                                                                                                                  | 1,112,000.00                        | (1,068,863.07)  | (2,046,497.00)                          | 1,526,370.64  |
| EQUITY COMMONWEALTH USD0.01( BNF INT)                                                                                                                                      | 152,649.00                          | (4,530,514.81)  | (152,085.00)                            | 4,869,260.65  |
| EQX C OP GOLDUS33 120 02-06-2019 99D0E1WG                                                                                                                                  | 15,837.00                           | (31,564.72)     | (15,837.00)                             | 0.00          |
| EREGLI DEMIR CELIK TRY1 (B SHARES)                                                                                                                                         | 635,381.00                          | (1,122,361.24)  | (137,454.00)                            | 226,540.47    |
| ERICSSON SER'B'NPV                                                                                                                                                         | 333,461.00                          | (2,500,057.31)  | (135,807.00)                            | 1,143,596.20  |
| ERP OPER LTD 3.5% DUE 03-01-2028                                                                                                                                           | 1,380,000.00                        | (1,371,747.60)  | (1,380,000.00)                          | 1,332,666.00  |
| ERSTE GROUP BANK AG NPV                                                                                                                                                    | 25,081.00                           | (980,208.23)    | (17,896.00)                             | 732,827.06    |
| ESCORTS INR10                                                                                                                                                              | 140,198.00                          | (1,788,044.34)  | (21,893.00)                             | 173,709.42    |
| ESSEX PPTY TR REIT                                                                                                                                                         | 604.00                              | (87,718.44)     | (59.00)                                 | 15,240.88     |
| ESSILORLUXOTTICA EUR 0.18                                                                                                                                                  | 27,339.00                           | (3,469,105.87)  | (7,534.00)                              | 1,050,039.40  |
| ESSITY AB SER'B'NPV                                                                                                                                                        | 2,299.00                            | 0.00            | (6,078.00)                              | 158,520.70    |
| ETABLISSEMENTEN COLRUYT ORDSHR                                                                                                                                             | 6,072.00                            | (340,126.35)    | (6,274.00)                              | 387,803.13    |
| EURAZEO SE NPV                                                                                                                                                             | 2,502.45                            | (186,920.90)    | (611.45)                                | 44,577.58     |
| EUROBANK ERGASIAS S.A.                                                                                                                                                     | 109,875.00                          | (105,495.35)    | (382,861.00)                            | 203,103.48    |
| EUROFINS SCIENTIFI EURO.10                                                                                                                                                 | 7,919.00                            | (4,703,182.09)  | (11,959.00)                             | 5,887,549.32  |
| EURONET WORLDWIDE INC SR NT CONV 1.5% DUE 10-01-2044/10-05-2020 REG                                                                                                        | 810,000.00                          | (1,030,045.24)  | (1,777,000.00)                          | 2,405,594.30  |
| EUTELSAT COMMUNICA EUR1                                                                                                                                                    | 12,105.00                           | (276,194.69)    | (2,304.00)                              | 48,372.64     |
| EVA AIRWAYS TWD10                                                                                                                                                          | 20,000.00                           | (9,452.39)      | (20,000.00)                             | 10,409.28     |
| EVERGREEN MARINE C TWD10                                                                                                                                                   | 26,424.00                           | (10,400.05)     | (257,000.00)                            | 135,352.27    |
| EVERGREEN MARINE RIGHTS 21/11/2018                                                                                                                                         | 1,424.00                            | 0.00            | (1,424.00)                              | 0.00          |
| EVERSOURCE ENERGY 3.3% DUE 01-15-2028                                                                                                                                      | 2,990,000.00                        | (2,864,599.40)  | (2,990,000.00)                          | 2,798,281.20  |
| EVOLENT HEALTH INC 2% DUE 12-01-2021                                                                                                                                       | 565,000.00                          | (712,383.44)    | (565,000.00)                            | 714,203.80    |
| EVOLUTION GAMING NPV                                                                                                                                                       | 14,380.00                           | (940,984.13)    | (37,891.00)                             | 2,490,508.89  |
| EVOLUTION MINING NPV                                                                                                                                                       | 302,000.00                          | (709,165.68)    | (97,000.00)                             | 185,865.03    |
| EVONIK INDUSTRIES NPV                                                                                                                                                      | 16,505.00                           | (511,908.92)    | (2,092.00)                              | 58,386.60     |
| EXACT SCIENCES 1% DUE 01-15-2025                                                                                                                                           | 5,169,000.00                        | (5,213,154.67)  | (2,764,000.00)                          | 2,764,352.86  |
| EXCEL MEDICAL FUND L.P.                                                                                                                                                    | 119,681.00                          | (119,681.00)    | (255,382.49)                            | 255,382.49    |
| EXOR NV EURO.01                                                                                                                                                            | 14,285.00                           | (830,096.53)    | (13,360.00)                             | 909,025.19    |
| EXPERIAN ORD USD0.10                                                                                                                                                       | 137,118.00                          | (3,243,014.89)  | (497,411.00)                            | 11,773,308.76 |
| EXPRESS SCRIPTS 4.8% DUE 07-15-2046                                                                                                                                        | 4,437,000.00                        | (4,309,396.81)  | (4,782,000.00)                          | 4,693,605.05  |
| EXTRA SPACE STORAGE INC COM                                                                                                                                                | 7,076.00                            | (570,270.94)    | (5,571.00)                              | 520,496.94    |
| EXTRA SPACE STORAGE LP SR NT 3.125% CNV BDS USD1000 10-01-2035                                                                                                             | 935,000.00                          | (1,049,289.66)  | (685,000.00)                            | 744,784.91    |
| EXXARO RESOURCES ZAR0.01                                                                                                                                                   | 68,744.00                           | (710,339.07)    | (27,921.00)                             | 297,198.73    |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                                                                                                                                     | 135,000.00                          | (141,323.40)    | (135,000.00)                            | 137,322.00    |
| F&F COMPANY KRW500                                                                                                                                                         | 1,452.00                            | (56,147.51)     | (9,708.00)                              | 382,388.37    |
| F.C.C. CO LTD NPV                                                                                                                                                          | 1,100.00                            | (33,439.56)     | (1,100.00)                              | 28,806.43     |
| FAIRFAX FINL HLDGS SUB-VTG COM NPV                                                                                                                                         | 1,847.00                            | (902,737.39)    | (1,167.00)                              | 577,482.52    |
| FAIRWOOD HOLDINGS HKD1.00                                                                                                                                                  | 18,500.00                           | (77,654.23)     | (59,500.00)                             | 207,401.93    |
| FALCON CREDIT FUND LP                                                                                                                                                      | 98,512,830.80                       | (98,512,830.80) | (5,070,985.15)                          | 5,070,985.15  |
| FAMILYMART UNY HLD NPV                                                                                                                                                     | 2,900.00                            | (200,132.83)    | (4,800.00)                              | 578,043.10    |
| FANCL CORP NPV                                                                                                                                                             | 70,000.00                           | (1,895,817.77)  | (23,600.00)                             | 1,133,707.76  |
| FANUC CORP NPV                                                                                                                                                             | 108,800.00                          | (21,016,325.08) | (55,300.00)                             | 10,807,145.86 |
| FAR EASTERN NEW CENTURY CORP TWD10                                                                                                                                         | 1,638,000.00                        | (1,754,987.62)  | (123,000.00)                            | 142,526.46    |
| FAST RETAILING CO LTD NPV                                                                                                                                                  | 3,200.00                            | (1,509,540.10)  | (4,300.00)                              | 1,942,062.43  |
| FAURECIA S.E. EUR7                                                                                                                                                         | 6,432.00                            | (446,673.58)    | (460.00)                                | 16,861.58     |
| FED HOME LN BK 0% DUE 10-18-2018                                                                                                                                           | 550,000.00                          | (548,919.86)    | (550,000.00)                            | 550,000.00    |
| FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW                                                                                                                         | 687.00                              | (52,973.61)     | (4,912.00)                              | 604,169.46    |
| FEDEX CORP 4.05% DUE 02-15-2048                                                                                                                                            | 9,959,000.00                        | (9,494,756.19)  | (8,099,000.00)                          | 7,151,115.04  |
| FEDEX CORP 4.5% DUE 02-01-2065                                                                                                                                             | 100,000.00                          | (96,260.00)     | (440,000.00)                            | 399,543.00    |
| FEDEX CORP 4.55% DUE 04-01-2046                                                                                                                                            | 3,180,000.00                        | (3,097,465.45)  | (380,000.00)                            | 373,614.50    |
| FEDEX CORP 4.95% 10-17-2048                                                                                                                                                | 1,725,000.00                        | (1,711,624.50)  | (105,000.00)                            | 101,590.65    |
| FEDT RETAIL HLDGS 6.375% DUE 03-15-2037                                                                                                                                    | 185,000.00                          | (185,439.75)    | (394,000.00)                            | 394,977.12    |
| FERGUSON PLC ORD GBP0.108030303                                                                                                                                            | 94,823.00                           | (7,103,273.35)  | (24,274.00)                             | 1,884,117.00  |
| FERGUSON PLC ORD GBP0.11403197                                                                                                                                             | 50,788.00                           | (3,830,091.19)  | (19,367.95)                             | 1,372,809.08  |
| FERRARI NV COM EURO.01                                                                                                                                                     | 22,414.00                           | (2,869,077.98)  | (47,443.00)                             | 6,271,473.63  |
| FERROVIAL RFD                                                                                                                                                              | 7,117.00                            | 0.00            | (7,117.00)                              | 0.00          |
| FERROVIAL SA EURO.2                                                                                                                                                        | 74,337.00                           | (1,240,639.36)  | (60,479.00)                             | 1,255,643.46  |
| FERROVIAL SA EURO.2 RFD NOV18                                                                                                                                              | 8,904.00                            | 0.00            | (8,904.00)                              | 0.00          |
| FEVERTREE DRINKS ORD GBP0.0025                                                                                                                                             | 53,262.00                           | (1,836,879.10)  | (39,971.00)                             | 1,555,824.37  |
| FFC PARTNERS II, LP                                                                                                                                                        | 18,034.00                           | (18,034.00)     | (348,160.00)                            | 348,160.00    |
| FGV HOLDINGS BHD                                                                                                                                                           | 331,700.00                          | (150,802.43)    | (331,700.00)                            | 120,569.31    |
| FIAT CHRYSLER AUTOMOBILES NV                                                                                                                                               | 35,848.00                           | (618,399.49)    | (118,225.00)                            | 2,705,575.91  |
| FIBRIA CELULOSE SA COMSTK                                                                                                                                                  | 33,900.00                           | (589,287.70)    | (85,000.00)                             | 1,643,138.55  |
| FIDELITY NATL INFORMATION SVCS INC 4.25% 05-15-2028                                                                                                                        | 799,000.00                          | (796,235.46)    | (799,000.00)                            | 801,093.38    |
| FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048                                                                                                                        | 1,365,000.00                        | (1,329,189.75)  | (90,000.00)                             | 90,050.85     |
| FILA KOREA LTD KRW5000                                                                                                                                                     | 60,031.00                           | (2,343,647.64)  | (3,387.00)                              | 158,593.02    |
| FINECOBANK SPA EURO.33                                                                                                                                                     | 240,954.00                          | (2,793,955.88)  | (5,790.00)                              | 68,670.18     |
| FINISAR CORP SR NT CONV .5% DUE 12-15-2033/12-22-2018 REG                                                                                                                  | 270,000.00                          | (266,962.50)    | (865,000.00)                            | 862,924.00    |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| FINNING INTL INC COM NPV                                                                                                                                                   | 910.00                              | (849.20)        | (910.00)                                | 20,914.26    |
| FIRST ABU DHABI BK AED1                                                                                                                                                    | 23,399.00                           | (89,529.13)     | (14,754.00)                             | 56,906.18    |
| FIRST FINL HLDG CO TWD10                                                                                                                                                   | 484,000.00                          | (320,614.12)    | (3,043,000.00)                          | 2,067,779.46 |
| FIRSTENERGY CORP 3.9% 07-15-2027                                                                                                                                           | 940,000.00                          | (921,867.40)    | (2,874,000.00)                          | 2,825,575.44 |
| FIRSTENERGY CORP 4.85% 07-15-2047                                                                                                                                          | 5,266,000.00                        | (5,530,574.72)  | (375,000.00)                            | 417,510.00   |
| FIRSTMARK CAPITAL III, L.P.                                                                                                                                                | 1,080,738.84                        | (1,080,738.84)  | (10,113.84)                             | 10,113.84    |
| FIRSTRAND LTD ZAR0.01                                                                                                                                                      | 121,756.00                          | (574,175.01)    | (234,641.00)                            | 1,145,021.17 |
| FISHER & PAYKEL ORD DEFD DELIVERY                                                                                                                                          | 2,158.00                            | 0.00            | (2,158.00)                              | 21,193.96    |
| FIVE9 INC .125% DUE 05-01-2023                                                                                                                                             | 1,230,000.00                        | (1,283,245.39)  | (645,000.00)                            | 736,514.94   |
| FL PWR & LT CO 3.95% 03-01-2048                                                                                                                                            | 10,536,000.00                       | (10,414,632.60) | (255,000.00)                            | 249,086.30   |
| FL PWR & LT CO 4.125% DUE 06-01-2048                                                                                                                                       | 7,000,000.00                        | (7,169,960.00)  | (7,000,000.00)                          | 7,117,880.00 |
| FLA RHODIUMS 10-19 0.0000% 10-31-19                                                                                                                                        | 1,068.00                            | 0.00            | (1,068.00)                              | 0.00         |
| FLA RHODIUMS 11-19 0.0000% 11-01-19                                                                                                                                        | 1,000.00                            | 0.00            | (1,000.00)                              | 0.00         |
| FLETCHER BUILDING LTD RIGHTS 2018                                                                                                                                          | 21,734.00                           | 0.00            | (21,734.00)                             | 0.00         |
| FLETCHER BUILDING NPV                                                                                                                                                      | 210,015.00                          | (924,211.34)    | (40,513.00)                             | 158,672.48   |
| FLEURY SA COMSTK                                                                                                                                                           | 568,800.00                          | (3,650,250.08)  | (122,900.00)                            | 1,033,167.91 |
| FLEXION THERAPEUTICS INC 3.375% 05-01-2024                                                                                                                                 | 1,085,000.00                        | 0.00            | (635,000.00)                            | 719,677.09   |
| FLIGHT CENTRE TRAVEL GROUP LTD                                                                                                                                             | 13,338.00                           | (604,909.55)    | (1,635.00)                              | 70,542.71    |
| FOMENTO ECONOMICO 4.375% DUE 05-10-2043                                                                                                                                    | 400,000.00                          | (391,347.20)    | (120,000.00)                            | 120,596.40   |
| FORD CR AUTO OWNER 1.56% DUE 02-15-2020                                                                                                                                    | 334,367.48                          | (333,675.23)    | (311,163.64)                            | 311,163.64   |
| FORD MTR CO DEL 5.291% DUE 12-08-2046                                                                                                                                      | 5,940,000.00                        | (5,816,570.25)  | (1,435,000.00)                          | 1,386,161.75 |
| FORD MTR CO DEL NT 4.75 01-15-2043                                                                                                                                         | 3,655,000.00                        | (3,292,847.25)  | (1,785,000.00)                          | 1,519,707.15 |
| FORD MTR CR CO DISC COML PAPER 4/2 YRS 3&4 04-04-2019                                                                                                                      | 360,000.00                          | (354,530.70)    | (360,000.00)                            | 355,827.60   |
| FORD MTR CR CO LLC 3.2% DUE 01-15-2021                                                                                                                                     | 165,000.00                          | (162,268.15)    | (85,000.00)                             | 82,052.20    |
| FORD MTR CR CO LLC 3.219% DUE 01-09-2022                                                                                                                                   | 275,000.00                          | (265,732.50)    | (140,000.00)                            | 131,658.80   |
| FORD MTR CR CO LLC 8.125% DUE 01-15-2020                                                                                                                                   | 90,000.00                           | (95,140.80)     | (45,000.00)                             | 46,784.25    |
| FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020                                                                                                                             | 135,000.00                          | (131,247.00)    | (70,000.00)                             | 67,055.10    |
| FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027                                                                                                                             | 175,000.00                          | (170,625.00)    | (175,000.00)                            | 170,010.75   |
| FORD MTR CR CO LLC FLTG RT 3.86738% DUE 03-28-2022                                                                                                                         | 110,000.00                          | (109,962.60)    | (55,000.00)                             | 53,636.00    |
| FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG                                                                                                                         | 135,000.00                          | (133,790.40)    | (370,000.00)                            | 354,480.00   |
| FORD OTOMOTIV SAN TRY1                                                                                                                                                     | 10,855.00                           | (177,683.94)    | (10,855.00)                             | 140,981.86   |
| FORTESCUE METALS GRP LTD NPV                                                                                                                                               | 156,961.00                          | (456,660.30)    | (138,559.00)                            | 479,305.77   |
| FORTIS INC COM NPV                                                                                                                                                         | 39,947.00                           | (1,238,687.53)  | (25,298.00)                             | 826,566.23   |
| FORTISSIMO CAPITAL FUND IV LP                                                                                                                                              | 9,450,000.00                        | (9,450,000.00)  | (1,575,000.00)                          | 1,575,000.00 |
| FORTIVE CORP PFD CONV SER A 5%                                                                                                                                             | 1,465.00                            | (1,504,335.40)  | (75.00)                                 | 71,130.41    |
| FORTUM OYJ EUR3.40                                                                                                                                                         | 179,223.00                          | (4,307,461.30)  | (89,011.00)                             | 2,077,164.43 |
| FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL                                                                                                         | 1,400,000.00                        | (1,400,000.00)  | (2,408,000.00)                          | 2,408,000.00 |
| FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL                                                                                                    | 250,000.00                          | (250,000.00)    | (250,000.00)                            | 250,000.00   |
| FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ                                                                                                             | 420,000.00                          | (420,000.00)    | (420,000.00)                            | 420,000.00   |
| FRANCISCO PARTNERS III                                                                                                                                                     | 75,926.00                           | (75,926.00)     | (1,150,926.00)                          | 1,150,926.00 |
| FRANCISCO PARTNERS III (CAYMAN)                                                                                                                                            | 209,167.00                          | (209,167.00)    | (1,192,044.00)                          | 3,119,161.00 |
| FRANCISCO PARTNERS III (DOMESTIC AIV) LP                                                                                                                                   | 689,173.00                          | (689,173.00)    | (1,232,478.00)                          | 1,232,478.00 |
| FRANCISCO PARTNERS IV, LP                                                                                                                                                  | 6,576,133.00                        | (6,576,133.00)  | (5,859,346.00)                          | 5,859,346.00 |
| FRANCO NEVADA CORP COM NPV                                                                                                                                                 | 17,389.00                           | (1,142,485.36)  | (1,114.00)                              | 69,698.07    |
| FRAPORT (FRANKFURT AIRPORT SERVICES) NPV                                                                                                                                   | 160.00                              | 0.00            | (160.00)                                | 14,025.85    |
| FRESENIUS MEDICAL CARE NPV                                                                                                                                                 | 10,014.00                           | (865,546.43)    | (969.00)                                | 98,294.50    |
| FRESENIUS SE&KGAA NPV                                                                                                                                                      | 139,671.00                          | (10,149,095.57) | (85,335.00)                             | 5,718,640.49 |
| FRESNILLO PLC ORD USD0.50                                                                                                                                                  | 35,148.00                           | (639,869.13)    | (41,000.00)                             | 516,974.51   |
| FRONTIER 11% DUE 09-15-2025                                                                                                                                                | 275,000.00                          | (219,841.25)    | (1,334,000.00)                          | 1,043,570.00 |
| FRONTIER 7.125% DUE 01-15-2023                                                                                                                                             | 820,000.00                          | (559,650.00)    | (515,000.00)                            | 364,647.50   |
| FRUTAROM INDUSTRIE ILS1                                                                                                                                                    | 8,112.00                            | (816,769.26)    | (22,067.00)                             | 2,174,984.98 |
| FU SHOU YUAN INTERNATIONAL                                                                                                                                                 | 1,185,000.00                        | (1,177,811.92)  | (1,185,000.00)                          | 960,278.11   |
| FUCHS PETROLUB SE                                                                                                                                                          | 19,322.00                           | (782,975.11)    | (5,386.00)                              | 295,094.21   |
| FUJI ELECTRIC HOLINDGS CO Y50                                                                                                                                              | 17,000.00                           | (112,673.40)    | (1,400.00)                              | 43,700.17    |
| FUJI SOFT INC NPV                                                                                                                                                          | 7,600.00                            | (319,331.54)    | (7,500.00)                              | 252,911.38   |
| FUJIFILM HOLDINGS CORP NPV                                                                                                                                                 | 9,900.00                            | (347,065.01)    | (30,500.00)                             | 1,213,128.52 |
| FUJITSU FRONTECH NPV                                                                                                                                                       | 1,600.00                            | (17,966.51)     | (1,600.00)                              | 17,255.51    |
| FUJITSU Y50                                                                                                                                                                | 366,000.00                          | (2,466,063.75)  | (379,700.00)                            | 3,110,447.28 |
| FUKUOKA FINANCIAL NPV                                                                                                                                                      | 27,000.00                           | (136,336.21)    | (56,100.00)                             | 473,419.89   |
| FULLSHARE HOLDINGS HKD0.01                                                                                                                                                 | 552,500.00                          | (270,456.17)    | (62,500.00)                             | 23,623.20    |
| FURUKAWA CO NPV                                                                                                                                                            | 11,200.00                           | (188,570.91)    | (11,200.00)                             | 143,691.10   |
| FUT 16 JAN 19 LME ALUM US                                                                                                                                                  | 1,459.00                            | 0.00            | (1,459.00)                              | 0.00         |
| FUT 16 JAN 19 LME NICKEL US                                                                                                                                                | 662.00                              | 0.00            | (662.00)                                | 0.00         |
| FUT 16 JAN 19 LME ZINC US                                                                                                                                                  | 630.00                              | 0.00            | (630.00)                                | 0.00         |
| FUT 16 MAY 18 LME ALUM US                                                                                                                                                  | 1,459.00                            | 0.00            | (1,459.00)                              | 0.00         |
| FUT 16 MAY 18 LME NICKEL US                                                                                                                                                | 626.00                              | 0.00            | (626.00)                                | 0.00         |
| FUT 16 MAY 18 LME ZINC US                                                                                                                                                  | 656.00                              | 0.00            | (656.00)                                | 0.00         |
| FUT 17 OCT 18 LME ALUM US                                                                                                                                                  | 10.00                               | 0.00            | (10.00)                                 | 0.00         |

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Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |              | (d) Proceeds of Disposition<br>Disposed |            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount   | Share/Par                               | Net Amount |
| FUT 17 OCT 18 LME NICKEL US                                                                                                                                                | 6.00                                | 0.00         | (6.00)                                  | 0.00       |
| FUT 17 OCT 18 LME ZINC US                                                                                                                                                  | 17.00                               | 0.00         | (17.00)                                 | 0.00       |
| FUT 18 APR 18 LME NICKEL US                                                                                                                                                | 8.00                                | 0.00         | (8.00)                                  | 0.00       |
| FUT 18 APR 18 LME ZINC US                                                                                                                                                  | 6.00                                | 0.00         | (6.00)                                  | 0.00       |
| FUT 18 JUL 18 LME ALUM US                                                                                                                                                  | 1,436.00                            | 0.00         | (1,436.00)                              | 0.00       |
| FUT 18 JUL 18 LME NICKEL US                                                                                                                                                | 615.00                              | 0.00         | (615.00)                                | 0.00       |
| FUT 18 JUL 18 LME ZINC US                                                                                                                                                  | 606.00                              | 0.00         | (606.00)                                | 0.00       |
| FUT 19 DEC 18 LME ALUM US                                                                                                                                                  | 163.00                              | 0.00         | (163.00)                                | 0.00       |
| FUT 19 DEC 18 LME ZINC US                                                                                                                                                  | 56.00                               | 0.00         | (56.00)                                 | 0.00       |
| FUT 19 SEP 18 LME ALUM US                                                                                                                                                  | 1,437.00                            | 0.00         | (1,437.00)                              | 0.00       |
| FUT 19 SEP 18 LME ZINC US                                                                                                                                                  | 584.00                              | 0.00         | (584.00)                                | 0.00       |
| FUT 20 JUN 18 LME ALUM US                                                                                                                                                  | 200.00                              | 0.00         | (200.00)                                | 0.00       |
| FUT 20 JUN 18 LME COPPER US                                                                                                                                                | 16.00                               | 0.00         | (16.00)                                 | 0.00       |
| FUT 20 JUN 18 LME NICKEL US                                                                                                                                                | 8.00                                | 0.00         | (8.00)                                  | 0.00       |
| FUT 20 JUN 18 LME ZINC US                                                                                                                                                  | 34.00                               | 0.00         | (34.00)                                 | 0.00       |
| FUT 20 MAR 19 LME ALUM US                                                                                                                                                  | 1,479.00                            | 0.00         | (1,479.00)                              | 0.00       |
| FUT 21 MAR 18 LME NICKEL US                                                                                                                                                | 16.00                               | 0.00         | (16.00)                                 | 0.00       |
| FUT 21 MAR 18 LME ZINC US                                                                                                                                                  | 10.00                               | 0.00         | (10.00)                                 | 0.00       |
| FUT 21 NOV 18 LME ALUM US                                                                                                                                                  | 93.00                               | 0.00         | (93.00)                                 | 0.00       |
| FUT 21 NOV 18 LME ZINC US                                                                                                                                                  | 559.00                              | 0.00         | (559.00)                                | 0.00       |
| FUT APR 18 CFE VIX                                                                                                                                                         | 56.00                               | 0.00         | (56.00)                                 | 0.00       |
| FUT APR 18 CME CATTLE                                                                                                                                                      | 825.00                              | 0.00         | (825.00)                                | 0.00       |
| FUT APR 18 CME FEEDERS                                                                                                                                                     | 78.00                               | 0.00         | (78.00)                                 | 0.00       |
| FUT APR 18 CME LEAN HOGS                                                                                                                                                   | 529.00                              | 0.00         | (529.00)                                | 0.00       |
| FUT APR 18 CMX GOLD                                                                                                                                                        | 5,406.00                            | 0.00         | (5,406.00)                              | 0.00       |
| FUT APR 18 HKE HANG SENG                                                                                                                                                   | 429.00                              | 0.00         | (429.00)                                | 0.00       |
| FUT APR 18 HKE H-SHARES                                                                                                                                                    | 578.00                              | 0.00         | (578.00)                                | 0.00       |
| FUT APR 18 IPE GAS OIL                                                                                                                                                     | 19.00                               | 0.00         | (19.00)                                 | 0.00       |
| FUT APR 18 NYM HH NAT GAS                                                                                                                                                  | 195.00                              | 0.00         | (195.00)                                | 0.00       |
| FUT APR 18 NYM LT CRUDE                                                                                                                                                    | 446.00                              | 0.00         | (446.00)                                | 0.00       |
| FUT APR 18 NYM RBOB GAS                                                                                                                                                    | 39.00                               | 0.00         | (39.00)                                 | 0.00       |
| FUT APR 18 SGX MSCI INDEX                                                                                                                                                  | 136.00                              | 0.00         | (136.00)                                | 0.00       |
| FUT APR 19 CME CATTLE                                                                                                                                                      | 1,619.00                            | 0.00         | (1,619.00)                              | 0.00       |
| FUT AUG 18 CME CATTLE                                                                                                                                                      | 1,541.00                            | 0.00         | (1,541.00)                              | 0.00       |
| FUT AUG 18 CME FEEDERS                                                                                                                                                     | 87.00                               | 0.00         | (87.00)                                 | 0.00       |
| FUT AUG 18 CME LEAN HOGS                                                                                                                                                   | 1,269.00                            | 0.00         | (1,269.00)                              | 0.00       |
| FUT AUG 18 CMX GOLD                                                                                                                                                        | 5,017.00                            | 0.00         | (5,017.00)                              | 0.00       |
| FUT AUG 18 HKE HANG SENG                                                                                                                                                   | 243.00                              | 0.00         | (243.00)                                | 0.00       |
| FUT AUG 18 HKE H-SHARES                                                                                                                                                    | 182.00                              | 0.00         | (182.00)                                | 0.00       |
| FUT AUG 18 NYM RBOB GAS                                                                                                                                                    | 26.00                               | 0.00         | (26.00)                                 | 0.00       |
| FUT CALL APR 18 CBT 5Y T-NOTE 114.50                                                                                                                                       | 400.00                              | 0.00         | (400.00)                                | 45,928.00  |
| FUT CALL APR 18 CME MINIS&PW3 2700                                                                                                                                         | 50.00                               | (37,565.50)  | (50.00)                                 | 0.00       |
| FUT CALL APR 18 EURO DOLLARS 9775                                                                                                                                          | 1,000.00                            | (52,360.00)  | (1,000.00)                              | 0.00       |
| FUT CALL APR 18 EURO DOLLARS 9787                                                                                                                                          | 2,000.00                            | 0.00         | (2,000.00)                              | 20,280.00  |
| FUT CALL APR 18 IMM MINIS&PW1 2670                                                                                                                                         | 50.00                               | (7,815.50)   | (50.00)                                 | 27,059.50  |
| FUT CALL APR 18 IMM MINIS&PW1 2700                                                                                                                                         | 150.00                              | (37,946.50)  | (150.00)                                | 9,901.75   |
| FUT CALL APR 18 IMM MINIS&PW1 2725                                                                                                                                         | 350.00                              | (119,208.50) | (350.00)                                | 24,934.50  |
| FUT CALL APR 18 IMM MINIS&PW1 2740                                                                                                                                         | 250.00                              | (137,827.50) | (250.00)                                | 0.00       |
| FUT CALL APR 18 IMM MINIS&PW1 2745                                                                                                                                         | 200.00                              | (160,262.00) | (200.00)                                | 0.00       |
| FUT CALL APR 18 IMM MINIS&PW1 2750                                                                                                                                         | 100.00                              | (68,881.00)  | (100.00)                                | 0.00       |
| FUT CALL APR 18 IMM MINIS&PW2 2680                                                                                                                                         | 150.00                              | (40,821.50)  | (150.00)                                | 45,526.75  |
| FUT CALL APR 18 IMM MINIS&PW2 2725                                                                                                                                         | 150.00                              | (42,696.50)  | (150.00)                                | 3,092.25   |
| FUT CALL APR 18 IMM MINIS&PW4 2700                                                                                                                                         | 100.00                              | (35,131.00)  | (100.00)                                | 0.00       |
| FUT CALL APR 18 IMM MINIS&PW4 2710                                                                                                                                         | 50.00                               | (15,690.50)  | (50.00)                                 | 0.00       |
| FUT CALL APR 18 T-NOTE OPTION 121.00                                                                                                                                       | 400.00                              | (100,948.00) | (400.00)                                | 13,881.00  |
| FUT CALL APR 18 T-NOTE OPTION 1220                                                                                                                                         | 200.00                              | 0.00         | (200.00)                                | 18,276.00  |
| FUT CALL APR 18 T-NOTE OPTION 1225                                                                                                                                         | 200.00                              | 0.00         | (200.00)                                | 15,152.00  |
| FUT CALL AUG 18 1 YR MIDCURVE 9737                                                                                                                                         | 1,500.00                            | (77,280.00)  | (1,500.00)                              | 0.00       |
| FUT CALL AUG 18 1 YR MIDCURVE 9750                                                                                                                                         | 1,500.00                            | 0.00         | (1,500.00)                              | 35,220.00  |
| FUT CALL AUG 18 2Y MID CURVE 9737                                                                                                                                          | 1,500.00                            | 0.00         | (1,500.00)                              | 63,345.00  |
| FUT CALL AUG 18 2Y MID CURVE 9750                                                                                                                                          | 1,500.00                            | (39,780.00)  | (1,500.00)                              | 0.00       |
| FUT CALL AUG 18 CBT 10Y NT W5 1207                                                                                                                                         | 200.00                              | (44,034.00)  | (200.00)                                | 0.00       |
| FUT CALL AUG 18 CBT 10Y NT W5 1215                                                                                                                                         | 200.00                              | 0.00         | (200.00)                                | 15,342.00  |
| FUT CALL AUG 18 T-NOTE OPTION 1205                                                                                                                                         | 50.00                               | (5.00)       | (50.00)                                 | 12,399.54  |
| FUT CALL AUG 18 T-NOTE OPTION 1210                                                                                                                                         | 1.00                                | (0.10)       | (1.00)                                  | 217.20     |
| FUT CALL AUG 18 T-NOTE OPTION 1215                                                                                                                                         | 11.00                               | (1.10)       | (11.00)                                 | 4,203.98   |
| FUT CALL DEC 18 1 YR MIDCURVE 9700                                                                                                                                         | 2,000.00                            | (128,040.00) | (2,000.00)                              | 146,960.00 |
| FUT CALL DEC 18 1 YR MIDCURVE 9712                                                                                                                                         | 2,000.00                            | (40,868.00)  | (2,000.00)                              | 71,960.00  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount   | Share/Par                               | Net Amount |
| FUT CALL DEC 18 1 YR MIDCURVE 9725                                                                                                                                         | 2,200.00                            | (62,880.00)  | (2,200.00)                              | 24,178.00  |
| FUT CALL DEC 18 1 YR MIDCURVE 9737                                                                                                                                         | 250.00                              | (41,005.00)  | (250.00)                                | 0.00       |
| FUT CALL DEC 18 1 YR MIDCURVE 9750                                                                                                                                         | 500.00                              | 0.00         | (500.00)                                | 61,740.00  |
| FUT CALL DEC 18 1 YR MIDCURVE 9762                                                                                                                                         | 500.00                              | 0.00         | (500.00)                                | 42,990.00  |
| FUT CALL DEC 18 CBT 10Y NT W2 1215                                                                                                                                         | 100.00                              | (11,080.00)  | (100.00)                                | 0.00       |
| FUT CALL DEC 18 CBT 5Y T-NOTE 1130                                                                                                                                         | 300.00                              | (54,333.00)  | (300.00)                                | 41,691.00  |
| FUT CALL DEC 18 CBT 5Y T-NOTE 1140                                                                                                                                         | 600.00                              | (19,746.00)  | (600.00)                                | 27,276.00  |
| FUT CALL DEC 18 CBT CORN 360                                                                                                                                               | 172.00                              | (58,949.94)  | (172.00)                                | 109,637.56 |
| FUT CALL DEC 18 CBT CORN 380                                                                                                                                               | 172.00                              | (43,649.94)  | (172.00)                                | 0.00       |
| FUT CALL DEC 18 CMX GOLD OPT 1325                                                                                                                                          | 25.00                               | (15,338.75)  | (25.00)                                 | 0.00       |
| FUT CALL DEC 18 CMX SILVER 1750                                                                                                                                            | 12.00                               | (37,101.89)  | (12.00)                                 | 0.00       |
| FUT CALL DEC 18 CMX SILVER 2100                                                                                                                                            | 12.00                               | 0.00         | (12.00)                                 | 5,361.72   |
| FUT CALL DEC 18 LME COPPER US 6500                                                                                                                                         | 11.00                               | (33,032.45)  | (11.00)                                 | 0.00       |
| FUT CALL DEC 18 LME COPPER US 7300                                                                                                                                         | 11.00                               | 0.00         | (11.00)                                 | 4,642.55   |
| FUT CALL DEC 18 LME ZINC US 3500                                                                                                                                           | 42.00                               | (102,515.70) | (42.00)                                 | 0.00       |
| FUT CALL DEC 18 LME ZINC US 4300                                                                                                                                           | 42.00                               | (2,748.90)   | (42.00)                                 | 13,509.30  |
| FUT CALL DEC 18 NYM LT CRUDE 8000                                                                                                                                          | 211.00                              | (89,442.90)  | (211.00)                                | 64,528.20  |
| FUT CALL DEC 18 T-NOTE OPTION 120.00                                                                                                                                       | 500.00                              | (143,019.00) | (500.00)                                | 46,377.00  |
| FUT CALL DEC 18 T-NOTE OPTION 1210                                                                                                                                         | 200.00                              | 0.00         | (200.00)                                | 34,044.00  |
| FUT CALL DEC 18 T-NOTE OPTION 1215                                                                                                                                         | 600.00                              | (12,832.00)  | (600.00)                                | 39,630.00  |
| FUT CALL FEB 18 CME MINIS&PW3 2775                                                                                                                                         | 50.00                               | (32,253.00)  | (50.00)                                 | 0.00       |
| FUT CALL FEB 18 CME MINIS&PW3 2790                                                                                                                                         | 225.00                              | (119,982.25) | (225.00)                                | 0.00       |
| FUT CALL FEB 18 CME MINIS&PW3 2825                                                                                                                                         | 450.00                              | (178,402.00) | (450.00)                                | 0.00       |
| FUT CALL FEB 18 CME MINIS&PW3 2890                                                                                                                                         | 350.00                              | (116,708.50) | (350.00)                                | 0.00       |
| FUT CALL FEB 18 IMM MINIS&PW2 2800                                                                                                                                         | 300.00                              | (107,893.00) | (300.00)                                | 0.00       |
| FUT CALL FEB 18 IMM MINIS&PW2 2815                                                                                                                                         | 100.00                              | (50,131.00)  | (100.00)                                | 0.00       |
| FUT CALL FEB 18 IMM MINIS&PW2 2825                                                                                                                                         | 300.00                              | (96,955.50)  | (300.00)                                | 0.00       |
| FUT CALL FEB 18 U.S. T-BONDS 1515                                                                                                                                          | 300.00                              | (138,047.00) | (300.00)                                | 0.00       |
| FUT CALL FEB 19 NYM NAT GAS E 5500                                                                                                                                         | 51.00                               | (132,798.90) | (51.00)                                 | 0.00       |
| FUT CALL FEB 19 NYM NAT GAS E 6500                                                                                                                                         | 51.00                               | 0.00         | (51.00)                                 | 78,851.10  |
| FUT CALL JAN 19 1 YR MIDCURVE 9700                                                                                                                                         | 1,500.00                            | (208,530.00) | (1,500.00)                              | 425,220.00 |
| FUT CALL JAN 19 1 YR MIDCURVE 9712                                                                                                                                         | 2,500.00                            | (391,300.00) | (2,500.00)                              | 214,950.00 |
| FUT CALL JAN 19 T-NOTE OPTION 1195                                                                                                                                         | 64.00                               | (35.84)      | (64.00)                                 | 15,317.76  |
| FUT CALL JAN 19 T-NOTE OPTION 1200                                                                                                                                         | 200.00                              | (56,582.00)  | (200.00)                                | 43,418.00  |
| FUT CALL JAN 19 T-NOTE OPTION 1210                                                                                                                                         | 200.00                              | (12,832.00)  | (200.00)                                | 21,544.00  |
| FUT CALL JUL 18 1 YR MIDCURVE 9775                                                                                                                                         | 1,000.00                            | 0.00         | (1,000.00)                              | 47,530.00  |
| FUT CALL JUL 18 CBT CORN 420                                                                                                                                               | 161.00                              | (38,763.97)  | (161.00)                                | 1,473.53   |
| FUT CALL JUL 18 CBT CORN 460                                                                                                                                               | 161.00                              | (1,532.72)   | (161.00)                                | 7,523.53   |
| FUT CALL JUL 18 EURO DOLLARS 9775                                                                                                                                          | 1,000.00                            | (89,970.00)  | (1,000.00)                              | 0.00       |
| FUT CALL JUL 18 EURO DOLLARS 9787                                                                                                                                          | 1,000.00                            | 0.00         | (1,000.00)                              | 35,030.00  |
| FUT CALL JUL 18 T-NOTE OPTION 1195                                                                                                                                         | 200.00                              | (30,162.00)  | (200.00)                                | 105,967.00 |
| FUT CALL JUL 18 T-NOTE OPTION 120.5                                                                                                                                        | 417.00                              | (59,945.70)  | (417.00)                                | 21,674.30  |
| FUT CALL JUL 18 U.S. T-BONDS 1440                                                                                                                                          | 100.00                              | (29,830.00)  | (100.00)                                | 52,983.00  |
| FUT CALL JUL 18 U.S. T-BONDS 1455                                                                                                                                          | 100.00                              | (18,892.00)  | (100.00)                                | 9,233.00   |
| FUT CALL JUL 18 U.S. T-BONDS 1460                                                                                                                                          | 100.00                              | (12,642.00)  | (100.00)                                | 6,108.00   |
| FUT CALL JUN 18 T-NOTE OPTION 1215                                                                                                                                         | 5.00                                | (0.50)       | (5.00)                                  | 697.15     |
| FUT CALL JUN 18 T-NOTE OPTION 1220                                                                                                                                         | 44.00                               | (494.90)     | (44.00)                                 | 11,282.22  |
| FUT CALL JUN 18 T-NOTE OPTION 1225                                                                                                                                         | 1.00                                | (17.18)      | (1.00)                                  | 264.08     |
| FUT CALL JUN 19 NYM LT CRUDE 8500                                                                                                                                          | 198.00                              | (93,832.20)  | (198.00)                                | 90,567.60  |
| FUT CALL MAR 18 CBT 5Y NT W5 1145                                                                                                                                          | 400.00                              | (60,324.00)  | (400.00)                                | 0.00       |
| FUT CALL MAR 18 EURO DOLLARS 9812                                                                                                                                          | 200.00                              | (5,472.00)   | (200.00)                                | 0.00       |
| FUT CALL MAR 19 1 YR MIDCURVE 9712                                                                                                                                         | 500.00                              | (394,510.00) | (1,000.00)                              | 235,980.00 |
| FUT CALL MAR 19 EURO DOLLARS 9712                                                                                                                                          | 1,000.00                            | (251,520.00) | (500.00)                                | 222,990.00 |
| FUT CALL MAR 19 NYM LT CRUDE 8500                                                                                                                                          | 176.00                              | (69,326.40)  | (176.00)                                | 43,421.20  |
| FUT CALL MAY 18 CBT 30Y BD W2 1430                                                                                                                                         | 100.00                              | (109,612.00) | (100.00)                                | 116,951.00 |
| FUT CALL MAY 18 CBT 30Y BD W2 1440                                                                                                                                         | 100.00                              | (58,050.00)  | (100.00)                                | 51,326.00  |
| FUT CALL MAY 18 CBT 30Y BD W2 1445                                                                                                                                         | 100.00                              | (37,737.00)  | (100.00)                                | 32,576.00  |
| FUT CALL MAY 18 CBT BEAN MEAL 400                                                                                                                                          | 32.00                               | (14,527.44)  | (32.00)                                 | 23,672.56  |
| FUT CALL MAY 18 CBT BEAN MEAL 425                                                                                                                                          | 47.00                               | (13,383.49)  | (47.00)                                 | 37,427.51  |
| FUT CALL MAY 18 CBT30Y BD W1 1430                                                                                                                                          | 200.00                              | (53,600.00)  | (200.00)                                | 167,791.78 |
| FUT CALL MAY 18 CBT30Y BD W1 1440                                                                                                                                          | 200.00                              | (43,739.78)  | (200.00)                                | 18,276.00  |
| FUT CALL MAY 18 CBT30Y BD W1 1445                                                                                                                                          | 200.00                              | (19,224.00)  | (200.00)                                | 12,026.00  |
| FUT CALL MAY 18 CME MINIS&PW3 2715                                                                                                                                         | 50.00                               | (12,565.50)  | (50.00)                                 | 26,529.75  |
| FUT CALL MAY 18 CME MINIS&PW3 2725                                                                                                                                         | 100.00                              | (24,506.00)  | (100.00)                                | 42,122.00  |
| FUT CALL MAY 18 CSC SUGAR 11 1400                                                                                                                                          | 165.00                              | (61,784.25)  | (165.00)                                | 0.00       |
| FUT CALL MAY 18 CSC SUGAR 11 1500                                                                                                                                          | 165.00                              | 0.00         | (165.00)                                | 21,375.75  |
| FUT CALL MAY 18 IMM MINIS&PW1 2675                                                                                                                                         | 50.00                               | (23,815.50)  | (50.00)                                 | 0.00       |
| FUT CALL MAY 18 IMM MINIS&PW4 2725                                                                                                                                         | 150.00                              | (58,404.00)  | (150.00)                                | 54,907.00  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount   | Share/Par                               | Net Amount |
| FUT CALL MAY 18 IMM MINIS&PW4 2750                                                                                                                                         | 100.00                              | (21,568.50)  | (100.00)                                | 0.00       |
| FUT CALL MAY 18 IMM MINIS&PW4 2775                                                                                                                                         | 75.00                               | (16,535.75)  | (75.00)                                 | 0.00       |
| FUT CALL MAY 18 T-NOTE OPTION 1210                                                                                                                                         | 37.00                               | 0.00         | (37.00)                                 | 10,927.21  |
| FUT CALL NOV 18 T-NOTE OPTION 119.50                                                                                                                                       | 700.00                              | (137,029.00) | (700.00)                                | 0.00       |
| FUT CALL NOV 18 T-NOTE OPTION 1190                                                                                                                                         | 400.00                              | (24,812.00)  | (400.00)                                | 42,402.00  |
| FUT CALL NOV 18 T-NOTE OPTION 120.50                                                                                                                                       | 712.00                              | (45,622.20)  | (712.00)                                | 41,579.96  |
| FUT CALL NOV 18 T-NOTE OPTION 1200                                                                                                                                         | 600.00                              | (138,449.00) | (600.00)                                | 10,833.00  |
| FUT CALL NOV 18 T-NOTE OPTION 121.00                                                                                                                                       | 800.00                              | 0.00         | (800.00)                                | 83,096.00  |
| FUT CALL NOV 18 T-NOTE OPTION 1215                                                                                                                                         | 400.00                              | 0.00         | (400.00)                                | 33,760.00  |
| FUT CALL OCT 18 CMX GOLD OPT 1250                                                                                                                                          | 20.00                               | (29,931.00)  | (20.00)                                 | 0.00       |
| FUT CALL OCT 18 T-NOTE OPTION 1200                                                                                                                                         | 49.00                               | (4.90)       | (49.00)                                 | 12,939.93  |
| FUT CALL OCT 18 T-NOTE OPTION 1205                                                                                                                                         | 3.00                                | (0.30)       | (3.00)                                  | 557.85     |
| FUT CALL SEP 18 1 YR MIDCURVE 9750                                                                                                                                         | 750.00                              | 0.00         | (750.00)                                | 36,360.00  |
| FUT CALL SEP 18 CBT SOYBEANS 1000                                                                                                                                          | 26.00                               | 0.00         | (26.00)                                 | 18,792.80  |
| FUT CALL SEP 18 CBT SOYBEANS 950                                                                                                                                           | 26.00                               | (34,768.50)  | (26.00)                                 | 0.00       |
| FUT CALL SEP 18 EURO DOLLARS 9762                                                                                                                                          | 750.00                              | (38,640.00)  | (750.00)                                | 0.00       |
| FUT CALL SEP 18 EURO DOLLARS 9775                                                                                                                                          | 750.00                              | 0.00         | (750.00)                                | 8,235.00   |
| FUT CALL SEP 18 T-NOTE OPTION 1195                                                                                                                                         | 7.00                                | (3.92)       | (7.00)                                  | 2,797.69   |
| FUT DEC 18 10 YR T-NOTES                                                                                                                                                   | 2,501.00                            | 0.00         | (2,501.00)                              | 0.00       |
| FUT DEC 18 CBT 5Y T-NOTE                                                                                                                                                   | 1,690.00                            | 0.00         | (1,690.00)                              | 0.00       |
| FUT DEC 18 CBT BEAN MEAL                                                                                                                                                   | 1,491.00                            | 0.00         | (1,491.00)                              | 0.00       |
| FUT DEC 18 CBT BEAN OIL                                                                                                                                                    | 2,258.00                            | 0.00         | (2,258.00)                              | 0.00       |
| FUT DEC 18 CBT CORN                                                                                                                                                        | 5,707.00                            | 0.00         | (5,707.00)                              | 0.00       |
| FUT DEC 18 CBT UL T-BONDS                                                                                                                                                  | 7,475.00                            | 0.00         | (7,475.00)                              | 0.00       |
| FUT DEC 18 CBT ULT TNOTE                                                                                                                                                   | 933.00                              | 0.00         | (933.00)                                | 0.00       |
| FUT DEC 18 CBT WHEAT                                                                                                                                                       | 2,515.00                            | 0.00         | (2,515.00)                              | 0.00       |
| FUT DEC 18 CME CATTLE                                                                                                                                                      | 1,518.00                            | 0.00         | (1,518.00)                              | 0.00       |
| FUT DEC 18 CME EMINIRUS2K                                                                                                                                                  | 389.00                              | 0.00         | (389.00)                                | 0.00       |
| FUT DEC 18 CME LEAN HOGS                                                                                                                                                   | 1,325.00                            | 0.00         | (1,325.00)                              | 0.00       |
| FUT DEC 18 CMX GOLD                                                                                                                                                        | 7,269.00                            | 0.00         | (7,269.00)                              | 0.00       |
| FUT DEC 18 CMX HG COPPER                                                                                                                                                   | 1,570.00                            | 0.00         | (1,570.00)                              | 0.00       |
| FUT DEC 18 EMINI S&P 500                                                                                                                                                   | 7,334.00                            | 0.00         | (7,334.00)                              | 0.00       |
| FUT DEC 18 EURO DOLLARS                                                                                                                                                    | 2,554.00                            | 0.00         | (2,554.00)                              | 0.00       |
| FUT DEC 18 EURX EUR-BUND                                                                                                                                                   | 44.00                               | 0.00         | (44.00)                                 | 0.00       |
| FUT DEC 18 EUX EURO-BTP                                                                                                                                                    | 44.00                               | 0.00         | (44.00)                                 | 0.00       |
| FUT DEC 18 HEATING OIL                                                                                                                                                     | 47.00                               | 0.00         | (47.00)                                 | 0.00       |
| FUT DEC 18 ICEUS COTTON 2                                                                                                                                                  | 707.00                              | 0.00         | (707.00)                                | 0.00       |
| FUT DEC 18 KCBT RED WHEAT                                                                                                                                                  | 1,042.00                            | 0.00         | (1,042.00)                              | 0.00       |
| FUT DEC 18 LIF LONG GILT                                                                                                                                                   | 49.00                               | 0.00         | (49.00)                                 | 0.00       |
| FUT DEC 18 NYM HH NAT GAS                                                                                                                                                  | 314.00                              | 0.00         | (314.00)                                | 0.00       |
| FUT DEC 18 NYM LT CRUDE                                                                                                                                                    | 404.00                              | 0.00         | (404.00)                                | 0.00       |
| FUT DEC 18 U.S. T-BONDS                                                                                                                                                    | 2,996.00                            | 0.00         | (2,996.00)                              | 0.00       |
| FUT DEC 18 US 2YR T-NOTE                                                                                                                                                   | 1,620.00                            | 0.00         | (1,620.00)                              | 0.00       |
| FUT DEC 19 EURO DOLLARS                                                                                                                                                    | 1,034.00                            | 0.00         | (1,034.00)                              | 0.00       |
| FUT DEC 20 IPE BRENT CRD                                                                                                                                                   | 35.00                               | 0.00         | (35.00)                                 | 0.00       |
| FUT FEB 18 HKE HANG SENG                                                                                                                                                   | 410.00                              | 0.00         | (410.00)                                | 0.00       |
| FUT FEB 18 HKE H-SHARES                                                                                                                                                    | 516.00                              | 0.00         | (516.00)                                | 0.00       |
| FUT FEB 19 CME CATTLE                                                                                                                                                      | 1,666.00                            | 0.00         | (1,666.00)                              | 0.00       |
| FUT FEB 19 CME LEAN HOGS                                                                                                                                                   | 1,422.00                            | 0.00         | (1,422.00)                              | 0.00       |
| FUT FEB 19 CMX GOLD                                                                                                                                                        | 7,414.00                            | 0.00         | (7,414.00)                              | 0.00       |
| FUT JAN 18 HKE HANG SENG                                                                                                                                                   | 33.00                               | 0.00         | (33.00)                                 | 0.00       |
| FUT JAN 18 HKE H-SHARES                                                                                                                                                    | 130.00                              | 0.00         | (130.00)                                | 0.00       |
| FUT JAN 19 CBT BEAN MEAL                                                                                                                                                   | 1,715.00                            | 0.00         | (1,715.00)                              | 0.00       |
| FUT JAN 19 CBT BEAN OIL                                                                                                                                                    | 2,433.00                            | 0.00         | (2,433.00)                              | 0.00       |
| FUT JAN 19 CFE VIX                                                                                                                                                         | 117.00                              | 0.00         | (117.00)                                | 0.00       |
| FUT JAN 19 CME FEEDERS                                                                                                                                                     | 104.00                              | 0.00         | (104.00)                                | 0.00       |
| FUT JAN 19 HEATING OIL                                                                                                                                                     | 723.00                              | 0.00         | (723.00)                                | 0.00       |
| FUT JAN 19 NYM HH NAT GAS                                                                                                                                                  | 5,104.00                            | 0.00         | (5,104.00)                              | 0.00       |
| FUT JAN 19 NYM LT CRUDE                                                                                                                                                    | 2,387.00                            | 0.00         | (2,387.00)                              | 0.00       |
| FUT JAN 19 NYM RBOB GAS                                                                                                                                                    | 918.00                              | 0.00         | (918.00)                                | 0.00       |
| FUT JUL 18 CBT BEAN MEAL                                                                                                                                                   | 1,574.00                            | 0.00         | (1,574.00)                              | 0.00       |
| FUT JUL 18 CBT BEAN OIL                                                                                                                                                    | 2,266.00                            | 0.00         | (2,266.00)                              | 0.00       |
| FUT JUL 18 CBT SOYBEANS                                                                                                                                                    | 2,254.00                            | 0.00         | (2,254.00)                              | 0.00       |
| FUT JUL 18 CME LEAN HOGS                                                                                                                                                   | 1,350.00                            | 0.00         | (1,350.00)                              | 0.00       |
| FUT JUL 18 CMX HG COPPER                                                                                                                                                   | 1,630.00                            | 0.00         | (1,630.00)                              | 0.00       |
| FUT JUL 18 CSC SUGAR 11                                                                                                                                                    | 3,825.00                            | 0.00         | (3,825.00)                              | 0.00       |
| FUT JUL 18 HEATING OIL                                                                                                                                                     | 723.00                              | 0.00         | (723.00)                                | 0.00       |
| FUT JUL 18 HKE HANG SENG                                                                                                                                                   | 498.00                              | 0.00         | (498.00)                                | 0.00       |



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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |            | (d) Proceeds of Disposition<br>Disposed |            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount | Share/Par                               | Net Amount |
| FUT JUL 18 HKE H-SHARES                                                                                                                                                    | 742.00                              | 0.00       | (742.00)                                | 0.00       |
| FUT JUL 18 ICEUS COTTON 2                                                                                                                                                  | 667.00                              | 0.00       | (667.00)                                | 0.00       |
| FUT JUL 18 IPE BRENT CRD                                                                                                                                                   | 209.00                              | 0.00       | (209.00)                                | 0.00       |
| FUT JUL 18 KCBT RED WHEAT                                                                                                                                                  | 1,067.00                            | 0.00       | (1,067.00)                              | 0.00       |
| FUT JUL 18 NYM HH NAT GAS                                                                                                                                                  | 4,915.00                            | 0.00       | (4,915.00)                              | 0.00       |
| FUT JUL 18 NYM LT CRUDE                                                                                                                                                    | 2,666.00                            | 0.00       | (2,666.00)                              | 0.00       |
| FUT JUL 18 NYM RBOB GAS                                                                                                                                                    | 874.00                              | 0.00       | (874.00)                                | 0.00       |
| FUT JUN 18 10 YR T-NOTES                                                                                                                                                   | 3,174.00                            | 0.00       | (3,174.00)                              | 0.00       |
| FUT JUN 18 CBT 5Y T-NOTE                                                                                                                                                   | 481.00                              | 0.00       | (481.00)                                | 0.00       |
| FUT JUN 18 CBT UL T-BONDS                                                                                                                                                  | 6,743.00                            | 0.00       | (6,743.00)                              | 0.00       |
| FUT JUN 18 CBT ULT TNOTE                                                                                                                                                   | 598.00                              | 0.00       | (598.00)                                | 0.00       |
| FUT JUN 18 CME CATTLE                                                                                                                                                      | 1,679.00                            | 0.00       | (1,679.00)                              | 0.00       |
| FUT JUN 18 CME EMINIRUS2K                                                                                                                                                  | 384.00                              | 0.00       | (384.00)                                | 0.00       |
| FUT JUN 18 CME LEAN HOGS                                                                                                                                                   | 1,371.00                            | 0.00       | (1,371.00)                              | 0.00       |
| FUT JUN 18 CMX GOLD                                                                                                                                                        | 6,809.00                            | 0.00       | (6,809.00)                              | 0.00       |
| FUT JUN 18 EMINI S&P 500                                                                                                                                                   | 3,445.00                            | 0.00       | (3,445.00)                              | 0.00       |
| FUT JUN 18 EURO DOLLARS                                                                                                                                                    | 659.00                              | 0.00       | (659.00)                                | 0.00       |
| FUT JUN 18 EURX DAX INDEX                                                                                                                                                  | 55.00                               | 0.00       | (55.00)                                 | 0.00       |
| FUT JUN 18 EURX EUR-BUND                                                                                                                                                   | 144.00                              | 0.00       | (144.00)                                | 0.00       |
| FUT JUN 18 EUX EURO-BTP                                                                                                                                                    | 70.00                               | 0.00       | (70.00)                                 | 0.00       |
| FUT JUN 18 HANG SENG INDX                                                                                                                                                  | 109.00                              | 0.00       | (300.00)                                | 0.00       |
| FUT JUN 18 HKE HANG SENG                                                                                                                                                   | 300.00                              | 0.00       | (109.00)                                | 0.00       |
| FUT JUN 18 HKE H-SHARES                                                                                                                                                    | 567.00                              | 0.00       | (567.00)                                | 0.00       |
| FUT JUN 18 IMM EURO FX                                                                                                                                                     | 202.00                              | 0.00       | (202.00)                                | 0.00       |
| FUT JUN 18 JAPANESE YEN                                                                                                                                                    | 88.00                               | 0.00       | (88.00)                                 | 0.00       |
| FUT JUN 18 LIF LONG GILT                                                                                                                                                   | 22.00                               | 0.00       | (22.00)                                 | 0.00       |
| FUT JUN 18 NYM HH NAT GAS                                                                                                                                                  | 82.00                               | 0.00       | (82.00)                                 | 0.00       |
| FUT JUN 18 NYM LT CRUDE                                                                                                                                                    | 587.00                              | 0.00       | (587.00)                                | 0.00       |
| FUT JUN 18 NYM RBOB GAS                                                                                                                                                    | 27.00                               | 0.00       | (27.00)                                 | 0.00       |
| FUT JUN 18 U.S. T-BONDS                                                                                                                                                    | 2,204.00                            | 0.00       | (2,204.00)                              | 0.00       |
| FUT JUN 19 CME LEAN HOGS                                                                                                                                                   | 61.00                               | 0.00       | (61.00)                                 | 0.00       |
| FUT JUN 19 EURO DOLLARS                                                                                                                                                    | 2,163.00                            | 0.00       | (2,163.00)                              | 0.00       |
| FUT MAR 18 10 YR T-NOTES                                                                                                                                                   | 1,755.00                            | 0.00       | (1,755.00)                              | 0.00       |
| FUT MAR 18 CBT 5Y T-NOTE                                                                                                                                                   | 167.00                              | 0.00       | (167.00)                                | 0.00       |
| FUT MAR 18 CBT BEAN MEAL                                                                                                                                                   | 39.00                               | 0.00       | (39.00)                                 | 0.00       |
| FUT MAR 18 CBT BEAN OIL                                                                                                                                                    | 101.00                              | 0.00       | (101.00)                                | 0.00       |
| FUT MAR 18 CBT SOYBEANS                                                                                                                                                    | 77.00                               | 0.00       | (77.00)                                 | 0.00       |
| FUT MAR 18 CBT UL T-BONDS                                                                                                                                                  | 865.00                              | 0.00       | (865.00)                                | 0.00       |
| FUT MAR 18 CBT ULT TNOTE                                                                                                                                                   | 211.00                              | 0.00       | (211.00)                                | 0.00       |
| FUT MAR 18 CMX HG COPPER                                                                                                                                                   | 62.00                               | 0.00       | (62.00)                                 | 0.00       |
| FUT MAR 18 CSC SUGAR 11                                                                                                                                                    | 39.00                               | 0.00       | (39.00)                                 | 0.00       |
| FUT MAR 18 EMINI S&P 500                                                                                                                                                   | 5,944.00                            | 0.00       | (5,944.00)                              | 0.00       |
| FUT MAR 18 EURX EUR-BUND                                                                                                                                                   | 92.00                               | 0.00       | (92.00)                                 | 0.00       |
| FUT MAR 18 EUX EURO-BTP                                                                                                                                                    | 58.00                               | 0.00       | (58.00)                                 | 0.00       |
| FUT MAR 18 FINEX USD INDX                                                                                                                                                  | 2,155.00                            | 0.00       | (2,155.00)                              | 0.00       |
| FUT MAR 18 HANG SENG INDX                                                                                                                                                  | 492.00                              | 0.00       | (492.00)                                | 0.00       |
| FUT MAR 18 HEATING OIL                                                                                                                                                     | 19.00                               | 0.00       | (19.00)                                 | 0.00       |
| FUT MAR 18 HKE H-SHARES                                                                                                                                                    | 612.00                              | 0.00       | (612.00)                                | 0.00       |
| FUT MAR 18 ICE BRENT CRD                                                                                                                                                   | 68.00                               | 0.00       | (68.00)                                 | 0.00       |
| FUT MAR 18 ICUS MSCI EMG                                                                                                                                                   | 147.00                              | 0.00       | (147.00)                                | 0.00       |
| FUT MAR 18 IPE GAS OIL                                                                                                                                                     | 18.00                               | 0.00       | (18.00)                                 | 0.00       |
| FUT MAR 18 NYM HH NAT GAS                                                                                                                                                  | 255.00                              | 0.00       | (255.00)                                | 0.00       |
| FUT MAR 18 NYM LT CRUDE                                                                                                                                                    | 498.00                              | 0.00       | (498.00)                                | 0.00       |
| FUT MAR 18 NYM RBOB GAS                                                                                                                                                    | 52.00                               | 0.00       | (52.00)                                 | 0.00       |
| FUT MAR 18 SGXDT NKEI 225                                                                                                                                                  | 338.00                              | 0.00       | (338.00)                                | 0.00       |
| FUT MAR 18 U.S. T-BONDS                                                                                                                                                    | 1,031.00                            | 0.00       | (1,031.00)                              | 0.00       |
| FUT MAR 18 US 2YR T-NOTE                                                                                                                                                   | 167.00                              | 0.00       | (167.00)                                | 0.00       |
| FUT MAR 19 10 YR T-NOTES                                                                                                                                                   | 2,443.00                            | 0.00       | (2,443.00)                              | 0.00       |
| FUT MAR 19 CBT 5Y T-NOTE                                                                                                                                                   | 2,034.00                            | 0.00       | (2,034.00)                              | 0.00       |
| FUT MAR 19 CBT BEAN OIL                                                                                                                                                    | 2,526.00                            | 0.00       | (2,526.00)                              | 0.00       |
| FUT MAR 19 CBT CORN                                                                                                                                                        | 6,274.00                            | 0.00       | (6,274.00)                              | 0.00       |
| FUT MAR 19 CBT UL T-BONDS                                                                                                                                                  | 6,745.00                            | 0.00       | (6,745.00)                              | 0.00       |
| FUT MAR 19 CBT ULT TNOTE                                                                                                                                                   | 1,124.00                            | 0.00       | (1,124.00)                              | 0.00       |
| FUT MAR 19 CBT WHEAT                                                                                                                                                       | 2,836.00                            | 0.00       | (2,836.00)                              | 0.00       |
| FUT MAR 19 CMX HG COPPER                                                                                                                                                   | 1,714.00                            | 0.00       | (1,714.00)                              | 0.00       |
| FUT MAR 19 CSC SUGAR 11                                                                                                                                                    | 3,874.00                            | 0.00       | (3,874.00)                              | 0.00       |
| FUT MAR 19 EURO DOLLARS                                                                                                                                                    | 265.00                              | 0.00       | (265.00)                                | 0.00       |
| FUT MAR 19 EURX EUR-BUND                                                                                                                                                   | 31.00                               | 0.00       | (31.00)                                 | 0.00       |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|--------------|-----------------------------------------|------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount   | Share/Par                               | Net Amount |
| FUT MAR 19 EUX EURO-BTP                                                                                                                                                    | 45.00                               | 0.00         | (45.00)                                 | 0.00       |
| FUT MAR 19 ICEUS COTTON 2                                                                                                                                                  | 712.00                              | 0.00         | (712.00)                                | 0.00       |
| FUT MAR 19 KCBT RED WHEAT                                                                                                                                                  | 1,260.00                            | 0.00         | (1,260.00)                              | 0.00       |
| FUT MAR 19 LIF LONG GILT                                                                                                                                                   | 43.00                               | 0.00         | (43.00)                                 | 0.00       |
| FUT MAR 19 NYM RBOB GAS                                                                                                                                                    | 910.00                              | 0.00         | (910.00)                                | 0.00       |
| FUT MAR 19 U.S. T-BONDS                                                                                                                                                    | 3,073.00                            | 0.00         | (3,073.00)                              | 0.00       |
| FUT MAR 19 US 2YR T-NOTE                                                                                                                                                   | 2,209.00                            | 0.00         | (2,209.00)                              | 0.00       |
| FUT MAR 20 EURO DOLLARS                                                                                                                                                    | 265.00                              | 0.00         | (265.00)                                | 0.00       |
| FUT MAY 18 CBT BEAN MEAL                                                                                                                                                   | 1,743.00                            | 0.00         | (1,743.00)                              | 0.00       |
| FUT MAY 18 CBT BEAN OIL                                                                                                                                                    | 2,322.00                            | 0.00         | (2,322.00)                              | 0.00       |
| FUT MAY 18 CBT SOYBEANS                                                                                                                                                    | 2,335.00                            | 0.00         | (2,335.00)                              | 0.00       |
| FUT MAY 18 CBT WHEAT                                                                                                                                                       | 2,808.00                            | 0.00         | (2,808.00)                              | 0.00       |
| FUT MAY 18 CME FEEDERS                                                                                                                                                     | 56.00                               | 0.00         | (56.00)                                 | 0.00       |
| FUT MAY 18 CMX HG COPPER                                                                                                                                                   | 1,711.00                            | 0.00         | (1,711.00)                              | 0.00       |
| FUT MAY 18 CSC COCOA                                                                                                                                                       | 120.00                              | 0.00         | (120.00)                                | 0.00       |
| FUT MAY 18 CSC SUGAR 11                                                                                                                                                    | 3,668.00                            | 0.00         | (3,668.00)                              | 0.00       |
| FUT MAY 18 HEATING OIL                                                                                                                                                     | 753.00                              | 0.00         | (753.00)                                | 0.00       |
| FUT MAY 18 HKE HANG SENG                                                                                                                                                   | 390.00                              | 0.00         | (390.00)                                | 0.00       |
| FUT MAY 18 HKE H-SHARES                                                                                                                                                    | 542.00                              | 0.00         | (542.00)                                | 0.00       |
| FUT MAY 18 ICE BRENT CRD                                                                                                                                                   | 179.00                              | 0.00         | (179.00)                                | 0.00       |
| FUT MAY 18 IPE GAS OIL                                                                                                                                                     | 18.00                               | 0.00         | (18.00)                                 | 0.00       |
| FUT MAY 18 NYCE COTTON 2                                                                                                                                                   | 666.00                              | 0.00         | (666.00)                                | 0.00       |
| FUT MAY 18 NYM HH NAT GAS                                                                                                                                                  | 5,095.00                            | 0.00         | (5,095.00)                              | 0.00       |
| FUT MAY 18 NYM LT CRUDE                                                                                                                                                    | 2,741.00                            | 0.00         | (2,741.00)                              | 0.00       |
| FUT MAY 18 NYM RBOB GAS                                                                                                                                                    | 913.00                              | 0.00         | (913.00)                                | 0.00       |
| FUT NOV 18 CBT SOYBEANS                                                                                                                                                    | 467.00                              | 0.00         | (467.00)                                | 0.00       |
| FUT NOV 18 HEATING OIL                                                                                                                                                     | 684.00                              | 0.00         | (684.00)                                | 0.00       |
| FUT NOV 18 IPE BRENT CRD                                                                                                                                                   | 132.00                              | 0.00         | (132.00)                                | 0.00       |
| FUT NOV 18 NYM HH NAT GAS                                                                                                                                                  | 4,750.00                            | 0.00         | (4,750.00)                              | 0.00       |
| FUT NOV 18 NYM LT CRUDE                                                                                                                                                    | 383.00                              | 0.00         | (383.00)                                | 0.00       |
| FUT NOV 18 NYM RBOB GAS                                                                                                                                                    | 764.00                              | 0.00         | (764.00)                                | 0.00       |
| FUT OCT 18 CFE VIX                                                                                                                                                         | 179.00                              | 0.00         | (179.00)                                | 0.00       |
| FUT OCT 18 CME CATTLE                                                                                                                                                      | 1,494.00                            | 0.00         | (1,494.00)                              | 0.00       |
| FUT OCT 18 CME FEEDERS                                                                                                                                                     | 99.00                               | 0.00         | (99.00)                                 | 0.00       |
| FUT OCT 18 CME LEAN HOGS                                                                                                                                                   | 1,245.00                            | 0.00         | (1,245.00)                              | 0.00       |
| FUT OCT 18 CSC SUGAR 11                                                                                                                                                    | 3,451.00                            | 0.00         | (3,451.00)                              | 0.00       |
| FUT OCT 18 ICE GAS OIL                                                                                                                                                     | 16.00                               | 0.00         | (16.00)                                 | 0.00       |
| FUT OCT 18 NYM HH NAT GAS                                                                                                                                                  | 310.00                              | 0.00         | (310.00)                                | 0.00       |
| FUT PUT APR 18 CME MINIS&PW3 2580                                                                                                                                          | 50.00                               | 0.00         | (50.00)                                 | 39,934.50  |
| FUT PUT APR 18 IMM MINIS&PW1 2450                                                                                                                                          | 600.00                              | 0.00         | (600.00)                                | 403,884.00 |
| FUT PUT APR 18 IMM MINIS&PW1 2475                                                                                                                                          | 61.00                               | 0.00         | (61.00)                                 | 60,920.09  |
| FUT PUT APR 18 IMM MINIS&PW1 2500                                                                                                                                          | 600.00                              | (293,058.00) | (600.00)                                | 208,357.00 |
| FUT PUT APR 18 IMM MINIS&PW1 2550                                                                                                                                          | 150.00                              | 0.00         | (150.00)                                | 102,303.50 |
| FUT PUT APR 18 IMM MINIS&PW1 2625                                                                                                                                          | 500.00                              | 0.00         | (500.00)                                | 428,095.00 |
| FUT PUT APR 18 IMM MINIS&PW2 2550                                                                                                                                          | 150.00                              | 0.00         | (150.00)                                | 67,928.50  |
| FUT PUT APR 18 IMM MINIS&PW2 2575                                                                                                                                          | 100.00                              | 0.00         | (100.00)                                | 57,994.00  |
| FUT PUT APR 18 IMM MINIS&PW2 2580                                                                                                                                          | 50.00                               | 0.00         | (50.00)                                 | 19,934.50  |
| FUT PUT APR 18 IMM MINIS&PW4 2590                                                                                                                                          | 100.00                              | 0.00         | (100.00)                                | 37,369.00  |
| FUT PUT APR 18 IMM MINIS&PW4 2600                                                                                                                                          | 50.00                               | 0.00         | (50.00)                                 | 16,184.50  |
| FUT PUT APR 18 T-NOTE OPTION 120.00                                                                                                                                        | 26.00                               | (2.60)       | (26.00)                                 | 4,843.80   |
| FUT PUT AUG 18 CBT30Y BD W1 1400                                                                                                                                           | 400.00                              | 0.00         | (400.00)                                | 5,684.00   |
| FUT PUT AUG 18 CBT30Y BD W1 1410                                                                                                                                           | 200.00                              | (12,784.00)  | (200.00)                                | 0.00       |
| FUT PUT AUG 18 T-NOTE OPTION 1175                                                                                                                                          | 50.00                               | (528.20)     | (50.00)                                 | 8,574.12   |
| FUT PUT AUG 18 T-NOTE OPTION 1190                                                                                                                                          | 1.00                                | (17.18)      | (1.00)                                  | 217.20     |
| FUT PUT AUG 18 T-NOTE OPTION 1195                                                                                                                                          | 11.00                               | (6.16)       | (11.00)                                 | 4,687.65   |
| FUT PUT AUG 18 U.S. T-BONDS 1420                                                                                                                                           | 300.00                              | (1,633.50)   | (300.00)                                | 8,925.00   |
| FUT PUT AUG 18 U.S. T-BONDS 1425                                                                                                                                           | 500.00                              | (94,510.00)  | (500.00)                                | 25,426.50  |
| FUT PUT AUG 18 U.S. T-BONDS 1435                                                                                                                                           | 500.00                              | (32,032.00)  | (500.00)                                | 275,829.50 |
| FUT PUT AUG 18 U.S. T-BONDS 1445                                                                                                                                           | 100.00                              | (23,580.00)  | (100.00)                                | 69,389.50  |
| FUT PUT DEC 18 CBT CORN 330                                                                                                                                                | 172.00                              | (5,493.69)   | (172.00)                                | 24,193.81  |
| FUT PUT DEC 18 LME COPPER US 5800                                                                                                                                          | 30.00                               | (97,135.50)  | (30.00)                                 | 52,036.50  |
| FUT PUT DEC 18 LME ZINC US 2650                                                                                                                                            | 42.00                               | (144,498.90) | (42.00)                                 | 68,371.80  |
| FUT PUT DEC 18 T-NOTE OPTION 117.00                                                                                                                                        | 300.00                              | 0.00         | (300.00)                                | 32,316.00  |
| FUT PUT DEC 18 T-NOTE OPTION 1172                                                                                                                                          | 100.00                              | 0.00         | (100.00)                                | 18,584.00  |
| FUT PUT DEC 18 T-NOTE OPTION 1177                                                                                                                                          | 300.00                              | (94,249.00)  | (300.00)                                | 0.00       |
| FUT PUT FEB 18 CME MINIS&PW3 2400                                                                                                                                          | 100.00                              | 0.00         | (100.00)                                | 79,556.50  |
| FUT PUT FEB 18 CME MINIS&PW3 2475                                                                                                                                          | 50.00                               | 0.00         | (50.00)                                 | 43,372.00  |
| FUT PUT FEB 18 CME MINIS&PW3 2565                                                                                                                                          | 125.00                              | (16,631.00)  | (125.00)                                | 336,711.25 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| FUT PUT FEB 18 CME MINIS&PW3 2625                                                                                                                                          | 75.00                               | 0.00            | (75.00)                                 | 57,089.25    |
| FUT PUT FEB 18 CME MINIS&PW3 2650                                                                                                                                          | 125.00                              | 0.00            | (125.00)                                | 71,086.25    |
| FUT PUT FEB 18 CME MINIS&PW3 2660                                                                                                                                          | 250.00                              | 0.00            | (250.00)                                | 127,797.50   |
| FUT PUT FEB 18 CME MINIS&PW3 2675                                                                                                                                          | 300.00                              | 0.00            | (300.00)                                | 146,182.00   |
| FUT PUT FEB 18 IMM MINIS&PW2 2680                                                                                                                                          | 300.00                              | 0.00            | (300.00)                                | 108,357.00   |
| FUT PUT FEB 18 IMM MINIS&PW2 2700                                                                                                                                          | 200.00                              | 0.00            | (200.00)                                | 84,738.00    |
| FUT PUT FEB 18 U.S. T-BONDS 149.0                                                                                                                                          | 400.00                              | (24,765.00)     | (300.00)                                | 138,518.00   |
| FUT PUT FEB 19 NYM NAT GAS E 3000                                                                                                                                          | 39.00                               | (18,872.10)     | (39.00)                                 | 0.00         |
| FUT PUT FEB 19 NYM NAT GAS E 3500                                                                                                                                          | 39.00                               | 0.00            | (39.00)                                 | 70,047.90    |
| FUT PUT JAN 18 CBT 10Y NT W1 1235                                                                                                                                          | 200.00                              | (12,974.00)     | (200.00)                                | 8,902.00     |
| FUT PUT JAN 19 T-NOTE OPTION 1172                                                                                                                                          | 400.00                              | 0.00            | (400.00)                                | 11,932.00    |
| FUT PUT JAN 19 T-NOTE OPTION 1175                                                                                                                                          | 64.00                               | (6.40)          | (64.00)                                 | 12,528.64    |
| FUT PUT JAN 19 T-NOTE OPTION 1180                                                                                                                                          | 200.00                              | (15,910.00)     | (200.00)                                | 0.00         |
| FUT PUT JUL 18 T-NOTE OPTION 1180                                                                                                                                          | 2.00                                | (0.20)          | (2.00)                                  | 497.60       |
| FUT PUT JUL 18 T-NOTE OPTION 1185                                                                                                                                          | 15.00                               | (1.50)          | (15.00)                                 | 3,263.25     |
| FUT PUT JUN 18 T-NOTE OPTION 119.50                                                                                                                                        | 49.00                               | (5,652.72)      | (49.00)                                 | 10,746.65    |
| FUT PUT JUN 18 U.S. T-BONDS 1405                                                                                                                                           | 400.00                              | (22,350.00)     | (400.00)                                | 55,304.00    |
| FUT PUT JUN 18 U.S. T-BONDS 1420                                                                                                                                           | 200.00                              | (91,100.00)     | (200.00)                                | 81,013.00    |
| FUT PUT MAR 18 EMINI S&P 500 2400                                                                                                                                          | 25.00                               | 0.00            | (25.00)                                 | 62,467.25    |
| FUT PUT MAR 18 T-NOTE OPTION 121.50                                                                                                                                        | 26.00                               | (14.56)         | (26.00)                                 | 5,286.84     |
| FUT PUT MAY 18 CBT BEAN MEAL 370                                                                                                                                           | 32.00                               | (21,667.44)     | (32.00)                                 | 8,157.56     |
| FUT PUT MAY 18 CME MINIS&PW3 2575                                                                                                                                          | 100.00                              | 0.00            | (100.00)                                | 26,744.00    |
| FUT PUT MAY 18 IMM MINIS&PW1 2550                                                                                                                                          | 50.00                               | 0.00            | (50.00)                                 | 24,309.50    |
| FUT PUT MAY 18 IMM MINIS&PW4 2575                                                                                                                                          | 150.00                              | 0.00            | (150.00)                                | 57,846.00    |
| FUT PUT MAY 18 T-NOTE OPTION 1180                                                                                                                                          | 2.00                                | (96.86)         | (2.00)                                  | 653.16       |
| FUT PUT MAY 18 T-NOTE OPTION 119.00                                                                                                                                        | 37.00                               | 0.00            | (37.00)                                 | 10,348.90    |
| FUT PUT NOV 18 CBT 10Y NT W2 1172                                                                                                                                          | 100.00                              | 0.00            | (100.00)                                | 9,209.00     |
| FUT PUT NOV 18 T-NOTE OPTION 117.00                                                                                                                                        | 100.00                              | 0.00            | (100.00)                                | 6,108.00     |
| FUT PUT NOV 18 T-NOTE OPTION 118.50                                                                                                                                        | 12.00                               | (1.20)          | (12.00)                                 | 2,793.96     |
| FUT PUT OCT 18 T-NOTE OPTION 118.00                                                                                                                                        | 52.00                               | (5.20)          | (52.00)                                 | 12,731.90    |
| FUT PUT SEP 18 CBT 5Y T-NOTE 1127                                                                                                                                          | 600.00                              | (85,374.00)     | (600.00)                                | 24,858.00    |
| FUT PUT SEP 18 CBT 5Y T-NOTE 113.25                                                                                                                                        | 600.00                              | (99,363.00)     | (600.00)                                | 167,754.00   |
| FUT PUT SEP 18 T-NOTE OPTION 1195                                                                                                                                          | 7.00                                | (0.70)          | (7.00)                                  | 3,419.85     |
| FUT PUT SEP 18 U.S. T-BONDS 1360                                                                                                                                           | 300.00                              | 0.00            | (300.00)                                | 8,949.00     |
| FUT PUT SEP 18 U.S. T-BONDS 1390                                                                                                                                           | 1,200.00                            | (11,080.00)     | (1,200.00)                              | 107,603.00   |
| FUT PUT SEP 18 U.S. T-BONDS 1400                                                                                                                                           | 600.00                              | (85,227.00)     | (600.00)                                | 0.00         |
| FUT PUT SEP 18 U.S. T-BONDS 1420                                                                                                                                           | 800.00                              | (266,883.00)    | (800.00)                                | 254,853.50   |
| FUT PUT SEP 18 U.S. T-BONDS 1430                                                                                                                                           | 100.00                              | (62,666.00)     | (100.00)                                | 150,639.50   |
| FUT PUT SEP 18 U.S. T-BONDS 1440                                                                                                                                           | 300.00                              | (437,193.50)    | (300.00)                                | 322,182.50   |
| FUT SEP 18 10 YR T-NOTES                                                                                                                                                   | 4,517.00                            | 0.00            | (4,517.00)                              | 0.00         |
| FUT SEP 18 CBT 5Y T-NOTE                                                                                                                                                   | 699.00                              | 0.00            | (699.00)                                | 0.00         |
| FUT SEP 18 CBT CORN                                                                                                                                                        | 273.00                              | 0.00            | (273.00)                                | 0.00         |
| FUT SEP 18 CBT UL T-BONDS                                                                                                                                                  | 7,660.00                            | 0.00            | (7,660.00)                              | 0.00         |
| FUT SEP 18 CBT ULT TNOTE                                                                                                                                                   | 750.00                              | 0.00            | (750.00)                                | 0.00         |
| FUT SEP 18 CMX HG COPPER                                                                                                                                                   | 1,508.00                            | 0.00            | (1,508.00)                              | 0.00         |
| FUT SEP 18 CSC COCOA                                                                                                                                                       | 87.00                               | 0.00            | (87.00)                                 | 0.00         |
| FUT SEP 18 EURX EUR-BUND                                                                                                                                                   | 64.00                               | 0.00            | (64.00)                                 | 0.00         |
| FUT SEP 18 EUX EURO-BTP                                                                                                                                                    | 40.00                               | 0.00            | (40.00)                                 | 0.00         |
| FUT SEP 18 HEATING OIL                                                                                                                                                     | 677.00                              | 0.00            | (677.00)                                | 0.00         |
| FUT SEP 18 ICE BRENT CRD                                                                                                                                                   | 148.00                              | 0.00            | (148.00)                                | 0.00         |
| FUT SEP 18 ICEUS COFFEEC                                                                                                                                                   | 142.00                              | 0.00            | (142.00)                                | 0.00         |
| FUT SEP 18 IPE GAS OIL                                                                                                                                                     | 16.00                               | 0.00            | (16.00)                                 | 0.00         |
| FUT SEP 18 JAPANESE YEN                                                                                                                                                    | 61.00                               | 0.00            | (61.00)                                 | 0.00         |
| FUT SEP 18 KCBT RED WHEAT                                                                                                                                                  | 104.00                              | 0.00            | (104.00)                                | 0.00         |
| FUT SEP 18 LIF LONG GILT                                                                                                                                                   | 22.00                               | 0.00            | (22.00)                                 | 0.00         |
| FUT SEP 18 NYM HH NAT GAS                                                                                                                                                  | 4,460.00                            | 0.00            | (4,460.00)                              | 0.00         |
| FUT SEP 18 NYM LT CRUDE                                                                                                                                                    | 2,268.00                            | 0.00            | (2,268.00)                              | 0.00         |
| FUT SEP 18 NYM RBOB GAS                                                                                                                                                    | 838.00                              | 0.00            | (838.00)                                | 0.00         |
| FUT SEP 18 SGXDT NKEI 225                                                                                                                                                  | 355.00                              | 0.00            | (355.00)                                | 0.00         |
| FUT SEP 18 U.S. T-BONDS                                                                                                                                                    | 3,085.00                            | 0.00            | (3,085.00)                              | 0.00         |
| FUT US LONG BND W1 OP SEP18C                                                                                                                                               | 50.00                               | (9,446.00)      | (50.00)                                 | 0.00         |
| FX BAR C BOFAUS6S EUR/USD 1.235 European28/03/2018 FX OPTION 03.23.                                                                                                        | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 66,700.00    |
| G4S PLC ORD 25P                                                                                                                                                            | 1,031,557.00                        | (3,767,181.13)  | (1,030,854.00)                          | 2,612,737.36 |
| G-7 HOLDINGS INC NPV                                                                                                                                                       | 1,200.00                            | (31,043.77)     | (1,200.00)                              | 27,756.63    |
| GAC JOHN HANCOCK LIFE INS CO. CNTCT 8474 JOHN HANCOCK OTHER CONTRACTS                                                                                                      | 75,540.10                           | (75,540.10)     | (44,615.99)                             | 44,615.99    |
| GAIL INDIA LTD INR10                                                                                                                                                       | 495,464.66                          | (1,370,645.64)  | (12,786.66)                             | 89,696.35    |
| GALAXY ENTERTAINME NPV                                                                                                                                                     | 2,279,000.00                        | (14,245,429.76) | (209,000.00)                            | 1,426,340.14 |
| GALENICA AG CHF0.1                                                                                                                                                         | 37,359.00                           | (2,027,350.66)  | (37,359.00)                             | 2,130,500.25 |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| GALP ENERGIA SGPS EUR1                                                                                                                                                     | 4,313.00                            | (50,460.42)     | (5,953.00)                              | 103,608.29    |
| GAM HOLDING LTD COMSTK                                                                                                                                                     | 42,854.00                           | (717,436.67)    | (142,513.00)                            | 1,676,281.85  |
| GATLING EXPL INC COM                                                                                                                                                       | 690,685.00                          | 0.00            | (690,685.00)                            | 132,899.13    |
| GB GROUP ORD GBP0.025                                                                                                                                                      | 91,348.00                           | (681,581.46)    | (9,097.00)                              | 63,775.34     |
| GCI LIBERTY INC 1.75% DUE 09-30-2046                                                                                                                                       | 1,825,000.00                        | (1,894,159.69)  | (35,000.00)                             | 37,777.72     |
| GCL POLY ENERGY COMSTK                                                                                                                                                     | 1,066,000.00                        | (159,418.60)    | (4,599,000.00)                          | 407,555.19    |
| GE CAP INTL FDG CO 2.342% DUE 11-15-2020                                                                                                                                   | 715,000.00                          | (695,272.95)    | (1,300,000.00)                          | 1,272,474.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                                                                                                                   | 29,320,000.00                       | (26,872,611.20) | (14,507,000.00)                         | 12,832,016.82 |
| GEA GROUP AG NPV                                                                                                                                                           | 660.00                              | (390.83)        | (728.00)                                | 26,769.91     |
| GEBERIT AG CHF0.10 (REGD)                                                                                                                                                  | 11,282.00                           | (4,341,499.90)  | (2,329.00)                              | 1,104,347.95  |
| GECINA EUR7.50                                                                                                                                                             | 1,268.00                            | (217,837.54)    | (555.00)                                | 80,836.58     |
| GEDEON RICHTER PLC HUF100                                                                                                                                                  | 1,264.00                            | (23,457.92)     | (1,264.00)                              | 25,007.33     |
| GEELY AUTOMOBILE H HKD0.02                                                                                                                                                 | 4,191,000.00                        | (11,456,438.93) | (4,008,000.00)                          | 9,659,640.80  |
| GEN CORP NEW 4.125% DUE 05-01-2028                                                                                                                                         | 415,000.00                          | (416,231.10)    | (415,000.00)                            | 414,094.25    |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                                                                                                                     | 620,000.00                          | (668,420.90)    | (280,000.00)                            | 283,604.80    |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039                                                                                               | 750,000.00                          | (966,522.35)    | (565,000.00)                            | 629,913.45    |
| GENERAL DYNAMICS CORP 2.875% 11/05/2020                                                                                                                                    | 425,000.00                          | (423,495.50)    | (425,000.00)                            | 424,810.50    |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020                                                                                                      | 335,000.00                          | (336,075.35)    | (170,000.00)                            | 171,691.50    |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002                                                                                                    | 440,000.00                          | (486,317.50)    | (190,000.00)                            | 194,555.80    |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                                                                                                                      | 1,065,000.00                        | (916,293.95)    | (12,505,000.00)                         | 10,287,032.15 |
| GENERAL ELEC CO 4.5% DUE 03-11-2044                                                                                                                                        | 540,000.00                          | (488,764.55)    | (480,000.00)                            | 422,770.40    |
| GENERAL ELEC CO DISC COML PAPER 3/A3 YRS3&4 11-29-2018                                                                                                                     | 2,400,000.00                        | (2,386,740.00)  | (2,400,000.00)                          | 2,400,000.00  |
| GENERAL ELEC CO DISC COML PAPER 3/A3 YRS3&4 12-28-2018                                                                                                                     | 200,000.00                          | (198,830.00)    | (200,000.00)                            | 199,702.08    |
| GENERAL ELEC CO FLTG RT 5% DUE 12-29-2049                                                                                                                                  | 4,500,000.00                        | (4,433,822.50)  | (2,000,000.00)                          | 1,540,000.00  |
| GENERAL INTERFACE TWD10                                                                                                                                                    | 2,000.00                            | (14,852.90)     | (21,000.00)                             | 127,779.56    |
| GENERAL MLS INC 3.7% 10-17-2023                                                                                                                                            | 250,000.00                          | (249,457.50)    | (250,000.00)                            | 249,269.40    |
| GENERAL MLS INC 4.2% DUE 04-17-2028                                                                                                                                        | 1,885,000.00                        | (1,880,370.45)  | (1,830,000.00)                          | 1,829,018.50  |
| GENERAL MLS INC 4.7% DUE 04-17-2048                                                                                                                                        | 4,446,000.00                        | (4,253,937.39)  | (594,000.00)                            | 600,842.88    |
| GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                                                                                                                 | 886,000.00                          | (865,642.34)    | (516,000.00)                            | 505,308.20    |
| GENERAL MTRS CO 5.0% 10-01-2028                                                                                                                                            | 4,120,000.00                        | (4,117,157.30)  | (4,120,000.00)                          | 3,917,981.57  |
| GENERAL MTRS CO 5.15% DUE 04-01-2038                                                                                                                                       | 500,000.00                          | (430,641.00)    | (445,000.00)                            | 437,626.50    |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                                                                                                                        | 140,000.00                          | (135,619.40)    | (625,000.00)                            | 588,893.95    |
| GENERAL MTRS CO 5.4% 04-01-2048                                                                                                                                            | 220,000.00                          | (209,543.30)    | (220,000.00)                            | 202,670.80    |
| GENERAL MTRS CO 5.95% DUE 04-01-2049                                                                                                                                       | 3,990,000.00                        | (3,937,254.80)  | (3,055,000.00)                          | 2,847,767.60  |
| GENERAL MTRS CO 6.25% DUE 10-02-2043                                                                                                                                       | 5,770,000.00                        | (6,071,222.30)  | (365,000.00)                            | 393,089.75    |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                                                                                                                        | 520,000.00                          | (574,637.85)    | (605,000.00)                            | 646,488.25    |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                                                                                                                       | 215,000.00                          | (250,951.10)    | (95,000.00)                             | 105,422.45    |
| GENERAL MTRS FINL CO INC DISC COML PAPER 4/2 YRS 3&4 09-10-2018                                                                                                            | 250,000.00                          | (249,644.17)    | (250,000.00)                            | 250,000.00    |
| GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 CPN 07-30-2018                                                                                                         | 500,000.00                          | (499,600.00)    | (500,000.00)                            | 500,000.00    |
| GENMAB AS DKK1                                                                                                                                                             | 76,401.00                           | (13,436,682.76) | (40,968.00)                             | 6,906,326.63  |
| GENTING MALAYSIA B MYR0.10                                                                                                                                                 | 181,200.00                          | (219,330.88)    | (1,280,600.00)                          | 1,038,345.95  |
| GENTING SINGAPORE LTD                                                                                                                                                      | 22,600.00                           | 0.00            | (22,600.00)                             | 17,050.28     |
| GENWORTH MORTGAGE INSURANCE AUS LTD NPV                                                                                                                                    | 10,341.00                           | (16,527.95)     | (155,059.00)                            | 296,425.16    |
| GEORGE WESTON COM NPV                                                                                                                                                      | 6,414.00                            | (15,093.66)     | (6,374.00)                              | 509,869.46    |
| GERDAU SA PRF NPV                                                                                                                                                          | 263,000.00                          | (1,202,319.99)  | (256,000.00)                            | 1,069,177.06  |
| GETINGE AB SER'B'NPV                                                                                                                                                       | 21,146.00                           | (194,100.19)    | (831.00)                                | 9,273.36      |
| GETLINK SE                                                                                                                                                                 | 65,567.00                           | (910,331.14)    | (67,539.00)                             | 854,122.50    |
| GF SECURITIES CO LTD H                                                                                                                                                     | 335,200.00                          | (622,346.06)    | (275,200.00)                            | 471,786.43    |
| GI PARTNERS FUND V LP                                                                                                                                                      | 20,836,631.00                       | (20,836,631.00) | (537,171.00)                            | 537,171.00    |
| GIGA-BYTE TECH TWD10                                                                                                                                                       | 326,000.00                          | (723,878.25)    | (653,000.00)                            | 927,340.36    |
| GILDAN ACTIVEWEAR COM NPV                                                                                                                                                  | 126,718.00                          | (3,463,610.12)  | (63,552.00)                             | 1,945,988.48  |
| GILEAD SCIENCES 4.15% DUE 03-01-2047                                                                                                                                       | 800,000.00                          | (772,880.00)    | (600,000.00)                            | 553,432.00    |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                                                                                                                        | 155,000.00                          | (157,377.70)    | (220,000.00)                            | 237,142.40    |
| GILEAD SCIENCES 4.8% DUE 04-01-2044                                                                                                                                        | 175,000.00                          | (179,938.50)    | (555,000.00)                            | 562,807.35    |
| GIVAUDAN SA CHF10                                                                                                                                                          | 35.00                               | 0.00            | (36.00)                                 | 87,654.41     |
| GJENSIDIGE FORSIKR NOK2                                                                                                                                                    | 6,325.00                            | (89,993.99)     | (2,895.00)                              | 45,806.78     |
| GKN ORD GBP0.10 (ASSD MELROSE INDS MAX CASH)                                                                                                                               | 56,212.00                           | 0.00            | (56,212.00)                             | 95,734.89     |
| GLAXOSMITHKLINE 3.875% DUE 05-15-2028                                                                                                                                      | 1,410,000.00                        | (1,416,260.15)  | (340,000.00)                            | 346,337.60    |
| GLAXOSMITHKLINE 6.375% DUE 05-15-2038                                                                                                                                      | 95,000.00                           | (123,335.65)    | (220,000.00)                            | 275,002.20    |
| GLAXOSMITHKLINE CAP PLC 3.125% 05-14-2021                                                                                                                                  | 410,000.00                          | (408,897.10)    | (410,000.00)                            | 409,828.65    |
| GLAXOSMITHKLINE ORD GBP0.25                                                                                                                                                | 161,546.00                          | (3,255,110.26)  | (526,956.00)                            | 10,548,189.45 |
| GLENCORE FDG LLC 4% DUE 03-27-2027                                                                                                                                         | 1,847,000.00                        | (1,682,339.95)  | (1,098,000.00)                          | 1,058,688.94  |
| GLENCORE FDG LLC DISC COML PAPER PROGRAM 4/2 YRS 3&4 11-23-2018                                                                                                            | 250,000.00                          | (248,484.45)    | (250,000.00)                            | 250,000.00    |
| GLENCORE PLC ORD USD0.01                                                                                                                                                   | 2,251,320.00                        | (11,724,499.93) | (2,713,163.00)                          | 11,040,545.91 |
| GLOBALWAFERS CO LT TWD10                                                                                                                                                   | 3,000.00                            | (60,066.88)     | (37,000.00)                             | 628,592.29    |
| GLOBERIDE INC NPV                                                                                                                                                          | 4,200.00                            | (142,321.46)    | (4,200.00)                              | 101,754.51    |
| GLOW ENERGY THB10(ALIEN MKT)                                                                                                                                               | 33,700.00                           | (91,580.43)     | (102,200.00)                            | 259,509.37    |
| GLP CAP L P / GLP 5.375% DUE 04-15-2026                                                                                                                                    | 100,000.00                          | (101,750.00)    | (1,309,000.00)                          | 1,334,823.65  |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| GLP CAP L P / GLP 5.75% DUE 06-01-2028                                                                                                                                     | 46,000.00                           | (46,000.00)     | (46,000.00)                             | 46,607.30    |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029                                                                                                                              | 2,085,000.00                        | (2,083,326.00)  | (45,000.00)                             | 43,794.00    |
| GN STORE NORD DKK4                                                                                                                                                         | 66,539.00                           | (2,319,078.16)  | (63,746.00)                             | 2,916,032.29 |
| GODREJ IND LTD COM STK                                                                                                                                                     | 542,094.00                          | (4,746,037.23)  | (115,054.00)                            | 1,017,388.92 |
| GOLD FIELDS LTD ZAR0.50                                                                                                                                                    | 68,750.00                           | (241,886.05)    | (25,710.00)                             | 98,568.84    |
| GOLD ROAD RES LTD NPV                                                                                                                                                      | 486,000.00                          | (307,711.60)    | (1,986,319.00)                          | 1,033,524.15 |
| GOLDCORP INC COM NPV                                                                                                                                                       | 55,420.00                           | (593,315.00)    | (96,191.00)                             | 821,859.97   |
| GOLDEN AGRI-RESOURCES LTD USD0.025                                                                                                                                         | 194,600.00                          | (33,676.72)     | (551,300.00)                            | 124,262.55   |
| GOLDMAN SACHS 4.411% DUE 04-23-2039                                                                                                                                        | 2,840,000.00                        | (2,777,432.05)  | (210,000.00)                            | 199,306.60   |
| GOLDMAN SACHS 4.8% DUE 07-08-2044                                                                                                                                          | 1,620,000.00                        | (1,648,911.60)  | (1,505,000.00)                          | 1,512,244.45 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                                                                                                                                         | 345,000.00                          | (376,173.75)    | (410,000.00)                            | 424,291.10   |
| GOLDMAN SACHS 6.125% DUE 02-15-2033                                                                                                                                        | 215,000.00                          | (249,023.80)    | (2,602,000.00)                          | 3,065,780.48 |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                                                                                                                         | 800,000.00                          | (984,949.90)    | (585,000.00)                            | 731,035.30   |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                                                                                                                                | 915,000.00                          | (861,594.50)    | (895,000.00)                            | 837,137.45   |
| GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029                                                                                                                              | 5,495,000.00                        | (5,465,342.60)  | (2,225,000.00)                          | 2,159,742.85 |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                                                                                                                  | 31,493,000.00                       | (31,052,079.61) | (5,345,000.00)                          | 5,188,971.75 |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                                                                                                                 | 250,000.00                          | (291,450.80)    | (370,000.00)                            | 431,334.90   |
| GOME RETAIL HLDS HKD0.025                                                                                                                                                  | 870,000.00                          | (101,191.63)    | (2,201,000.00)                          | 212,190.21   |
| GOODBABY INTL HOLDI COMSTOK                                                                                                                                                | 799,000.00                          | (509,692.13)    | (799,000.00)                            | 426,108.23   |
| GOODMAN GROUP NPV                                                                                                                                                          | 7,738.00                            | (10,478.03)     | (25,362.00)                             | 173,685.87   |
| GPE BRUXELLES LAM NPV                                                                                                                                                      | 5,995.00                            | (602,695.44)    | (1,061.00)                              | 93,139.70    |
| GPO DE INVERSIONES SURAMERICANA SA COP187.50                                                                                                                               | 2,174.00                            | (24,240.98)     | (1,392.00)                              | 14,049.95    |
| GPT GROUP NPV (STAPLED SECURITIES)                                                                                                                                         | 54,616.00                           | (181,982.43)    | (69,155.00)                             | 263,404.72   |
| GRAINGER W W INC 3.75% DUE 05-15-2046                                                                                                                                      | 165,000.00                          | (153,120.00)    | (130,000.00)                            | 120,513.90   |
| GRAINGER W W INC 4.2% DUE 05-15-2047                                                                                                                                       | 2,115,000.00                        | (2,072,342.85)  | (515,000.00)                            | 517,969.15   |
| GRAPHITE INDIA INR2                                                                                                                                                        | 119,496.00                          | (1,469,979.10)  | (22,630.00)                             | 324,340.35   |
| GREAT CAN GAMING C COM NPV                                                                                                                                                 | 10,600.00                           | (310,142.43)    | (10,600.00)                             | 373,843.59   |
| GREAT WALL MOTOR 'H'CNY1                                                                                                                                                   | 29,500.00                           | (15,730.80)     | (464,000.00)                            | 561,827.12   |
| GREAT WEST LIFECO COM NPV                                                                                                                                                  | 5,224.00                            | (108,385.87)    | (43,653.00)                             | 1,122,801.09 |
| GREAT-WEST LIFECO 4.581% DUE 05-17-2048                                                                                                                                    | 2,780,000.00                        | (2,780,000.00)  | (2,780,000.00)                          | 2,820,115.40 |
| GREENBRIER COS INC SR NT CONV 2.875% DUE02-01-2024 REG                                                                                                                     | 1,385,000.00                        | (391,645.39)    | (1,135,000.00)                          | 1,277,523.40 |
| GREENEDEN U.S HOLDINGS I LLC AKA B-3 TL SR 12-01-2023 12-01-2023                                                                                                           | 145,909.05                          | 0.00            | (1,459.08)                              | 1,459.08     |
| GREENFIELD ACQUISITION PARTNERS VI                                                                                                                                         | 171,971.53                          | (171,971.53)    | (2,323,020.22)                          | 2,323,020.22 |
| GREENTOWN SERVICE GROUP CO LTD HKD0.00001                                                                                                                                  | 208,000.00                          | (178,708.51)    | (208,000.00)                            | 160,090.46   |
| GRENKE AG                                                                                                                                                                  | 12,840.00                           | (1,362,055.40)  | (2,195.00)                              | 252,795.76   |
| GRIFOLS SA                                                                                                                                                                 | 18,466.00                           | (524,065.45)    | (41,733.00)                             | 1,295,700.28 |
| GROUPE CGI INC COM NPV SUB VTG SHS CL A                                                                                                                                    | 14,899.00                           | (828,379.67)    | (33,653.00)                             | 2,069,586.38 |
| GRUH FIN INR2                                                                                                                                                              | 154,495.00                          | (280,286.82)    | (240,040.00)                            | 1,055,237.47 |
| GRUMA, S.A.B DE C.V                                                                                                                                                        | 568,910.00                          | (6,950,800.94)  | (267,150.00)                            | 3,252,153.09 |
| GRUPA LOTOS SA PLN1.00                                                                                                                                                     | 868.00                              | (17,466.78)     | (868.00)                                | 18,903.59    |
| GRUPO FINANCIERO BANORTE S A B DE C V                                                                                                                                      | 1,350,700.00                        | (8,350,627.87)  | (1,209,700.00)                          | 6,256,560.57 |
| GRUPO TELEvisa S A 6.125% DUE 01-31-2046                                                                                                                                   | 385,000.00                          | (416,414.10)    | (205,000.00)                            | 220,634.20   |
| GS FIN CORP MEDIUM 0% DUE 06-05-2023                                                                                                                                       | 655,000.00                          | (757,064.92)    | (380,000.00)                            | 419,578.71   |
| GSO CAPITAL SOLUTIONS FUND III LP                                                                                                                                          | 13,639,601.00                       | (13,639,601.00) | (3,274,449.00)                          | 3,274,449.00 |
| GTCR FUND X/A LP                                                                                                                                                           | 154,109.00                          | (154,109.00)    | (1,683,409.52)                          | 3,622,259.93 |
| GTCR FUND X/B                                                                                                                                                              | 269,471.00                          | (269,471.00)    | (1,378,909.00)                          | 1,378,909.00 |
| GTCR FUND XI/A LP                                                                                                                                                          | 1,130,456.00                        | (1,130,456.00)  | (6,631,650.00)                          | 6,631,650.00 |
| GTCR FUND XI/B LP                                                                                                                                                          | 264,419.00                          | (264,419.00)    | (1,840,486.00)                          | 1,840,486.00 |
| GTCR FUND XII/A LP AND FUND XII/B LP                                                                                                                                       | 9,854,000.00                        | (9,854,000.00)  | (487,868.00)                            | 487,868.00   |
| GUANGDONG INVEST NPV                                                                                                                                                       | 200,000.00                          | (364,909.45)    | (148,000.00)                            | 210,204.64   |
| GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK                                                                                                                        | 1,080,800.00                        | (1,169,770.02)  | (516,800.00)                            | 682,996.74   |
| GUANGZHOU R&F PROP 'H'CNY0.25                                                                                                                                              | 1,307,600.00                        | (2,944,273.32)  | (97,600.00)                             | 242,195.67   |
| GUARDIAN INDS RES LLC DISC COML PAPER 4/2 YRS 3&4 05-29-2018                                                                                                               | 1,000,000.00                        | (994,651.11)    | (1,000,000.00)                          | 1,000,000.00 |
| GUARDIAN INDS RES LLC DISC COML PAPER 4/2 YRS 3&4 06-20-2018                                                                                                               | 2,100,000.00                        | (2,096,663.33)  | (2,100,000.00)                          | 2,100,000.00 |
| GUARDIAN INDS RES LLC DISC COML PAPER 4/2 YRS 3&4 03-05-2018                                                                                                               | 2,000,000.00                        | (1,996,500.00)  | (2,000,000.00)                          | 1,996,500.00 |
| GUARDIAN INDS RES LLC DISC COML PAPER 4/2 YRS 3&4 04-16-2018                                                                                                               | 1,450,000.00                        | (1,445,645.17)  | (1,450,000.00)                          | 1,445,645.17 |
| GUARDIAN LIFE INS 4.85% DUE 01-24-2077                                                                                                                                     | 2,387,000.00                        | (2,585,574.53)  | (2,527,000.00)                          | 2,419,780.44 |
| GUERBET EUR1                                                                                                                                                               | 1,030.00                            | (69,688.66)     | (1,030.00)                              | 71,990.28    |
| GUIDEWIRE SOFTWARE 1.25% DUE 03-15-2025                                                                                                                                    | 4,600,000.00                        | (4,607,996.21)  | (4,040,000.00)                          | 4,073,268.97 |
| GUYANA GOLDFIELDS NEW COM NPV                                                                                                                                              | 49,000.00                           | (189,766.65)    | (597,000.00)                            | 664,621.39   |
| GVC HLDGS PLC ORD EURO.01                                                                                                                                                  | 27,951.00                           | (364,030.63)    | (27,951.00)                             | 377,421.97   |
| H M SAMPOERNA IDR4                                                                                                                                                         | 71,600.00                           | (18,392.26)     | (57,700.00)                             | 15,073.63    |
| H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN                                                                                                                              | 1,806.00                            | (30,084.31)     | (41,691.00)                             | 371,573.27   |
| H&R REAL ESTATE INVT TR                                                                                                                                                    | 18,352.00                           | 0.00            | (18,352.00)                             | 0.05         |
| H&R REAL ESTATE INVT TR                                                                                                                                                    | 20,090.00                           | 0.00            | (19,584.00)                             | 294,984.48   |
| H.LUNDBECK A/S DKK5                                                                                                                                                        | 13,289.00                           | (584,084.90)    | (262.00)                                | 15,748.88    |
| H20 RETAILING SHS                                                                                                                                                          | 17,600.00                           | (340,178.57)    | (12,300.00)                             | 194,658.93   |
| HACHIJUNI BANK NPV                                                                                                                                                         | 200.00                              | (1,144.54)      | (21,400.00)                             | 95,287.42    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| HACI OMER SABANCI TRY1                                                                                                                                                     | 1,705,057.00                        | (2,465,500.10)  | (1,695,731.00)                          | 2,560,278.23 |
| HAIER ELECTRONICS HKD0.10                                                                                                                                                  | 2,542,000.00                        | (7,598,907.07)  | (2,509,000.00)                          | 7,325,062.80 |
| HAITIAN INTL HLDGS HKD0.10                                                                                                                                                 | 6,000.00                            | (11,557.93)     | (68,000.00)                             | 159,854.72   |
| HAITONG SECURITIES CO.LTD                                                                                                                                                  | 33,200.00                           | (28,292.09)     | (11,200.00)                             | 11,612.90    |
| HAKUHODO DY HLDGS NPV                                                                                                                                                      | 1,000.00                            | (1,425.44)      | (900.00)                                | 14,690.13    |
| HALLIBURTON CO 4.85% DUE 11-15-2035                                                                                                                                        | 185,000.00                          | (192,468.95)    | (2,310,000.00)                          | 2,341,508.40 |
| HALLIBURTON CO 5% DUE 11-15-2045                                                                                                                                           | 7,680,000.00                        | (8,184,901.95)  | (1,945,000.00)                          | 2,062,503.80 |
| HALLIBURTON CO 7.45% DUE 09-15-2039                                                                                                                                        | 735,000.00                          | (992,334.60)    | (135,000.00)                            | 173,848.95   |
| HALMA ORD GBP0.10                                                                                                                                                          | 98,507.00                           | (1,632,632.13)  | (10,340.00)                             | 181,672.47   |
| HAMAMATSU PHOTONIC NPV                                                                                                                                                     | 13,100.00                           | (485,775.74)    | (3,000.00)                              | 122,519.96   |
| HAMMERSON ORD GBP0.25                                                                                                                                                      | 186.00                              | (1,138.91)      | (108.00)                                | 689.94       |
| HANA FINANCIAL GRP KRW5000                                                                                                                                                 | 385,799.00                          | (15,361,061.13) | (85,524.00)                             | 3,421,378.70 |
| HANG LUNG GROUP HKD1                                                                                                                                                       | 25,000.00                           | (71,283.64)     | (10,000.00)                             | 27,603.22    |
| HANG LUNG PROPERTIES HKD1                                                                                                                                                  | 60,000.00                           | (124,897.83)    | (22,000.00)                             | 44,280.59    |
| HANG SENG BANK NPV                                                                                                                                                         | 20,900.00                           | (547,248.02)    | (9,600.00)                              | 221,398.65   |
| HANGZHOU HIKVISION DIGITAL TECHNOLO 'A'CNY1 (STOCK CONNECT)                                                                                                                | 399,350.00                          | (1,665,599.86)  | (50,300.00)                             | 324,236.01   |
| HANKOOK TIRE CO KRW500                                                                                                                                                     | 18,089.00                           | (932,426.36)    | (26,704.00)                             | 1,141,890.24 |
| HANKYU HANSHIN HOLDINGS INC NPV                                                                                                                                            | 9,900.00                            | (368,141.80)    | (8,600.00)                              | 326,681.17   |
| HANMI PHARM CO LTD KRW2500                                                                                                                                                 | 653.66                              | (264,066.83)    | (0.86)                                  | 474.57       |
| HANMI SCIENCE CO LTD                                                                                                                                                       | 2,480.00                            | (224,654.79)    | (2,480.00)                              | 171,965.91   |
| HANNOVER RUECK SE ORD NPV(REGD)                                                                                                                                            | 2,555.00                            | (321,838.33)    | (13,906.00)                             | 1,908,309.10 |
| HANON SYSTEMS                                                                                                                                                              | 11,982.00                           | (143,449.54)    | (36,317.00)                             | 379,914.64   |
| HANSA BIOPHARMA AB NPV                                                                                                                                                     | 4,526.00                            | (127,908.24)    | (4,526.00)                              | 127,235.19   |
| HANSOL CHEMICAL CO KRW5000                                                                                                                                                 | 39,783.00                           | (2,804,448.71)  | (4,995.00)                              | 359,645.56   |
| HANSSEM CO KRW1000                                                                                                                                                         | 947.00                              | (140,859.93)    | (2,074.00)                              | 103,674.94   |
| HANWHA AEROSPACE CO LTD                                                                                                                                                    | 6,850.00                            | (198,830.92)    | (4,009.00)                              | 106,642.70   |
| HANWHA LIFE INSURANCE CO LTD                                                                                                                                               | 2,678.00                            | (11,526.47)     | (71,654.00)                             | 357,469.19   |
| HARLEY DAVIDSON FINL SVCS INC DISC COML PAPER 4/2 YRS 3&4 09-20-2018                                                                                                       | 100,000.00                          | (99,400.67)     | (100,000.00)                            | 100,000.00   |
| HARLEY DAVIDSON FINL SVCS INC DISC COML PAPER 4/2 YRS 3&4 CPN 09-05-2018                                                                                                   | 100,000.00                          | (99,674.17)     | (100,000.00)                            | 100,000.00   |
| HARRIS CORP DEL 4.4% DUE 06-15-2028                                                                                                                                        | 1,477,000.00                        | (1,483,459.64)  | (490,000.00)                            | 495,747.85   |
| HARRIS CORP DEL 5.054% DUE 04-27-2045                                                                                                                                      | 2,213,000.00                        | (2,287,296.87)  | (220,000.00)                            | 231,487.40   |
| HARRIS CORP DISC COML PAPER 3/A3 YRS 3&4CPN 05-15-2018                                                                                                                     | 900,000.00                          | (899,142.50)    | (900,000.00)                            | 900,000.00   |
| HARRISON STREET REAL ESTATE PARTNERS IV LP                                                                                                                                 | 283,333.00                          | (283,333.00)    | (2,927,915.00)                          | 2,927,915.00 |
| HARRISON STREET REAL ESTATE PARTNERS V, LP                                                                                                                                 | 2,470,588.00                        | (2,470,588.00)  | (5,756,102.00)                          | 5,756,102.00 |
| HARTALEGA HOLDINGS MYR0.5                                                                                                                                                  | 168,800.00                          | (28,341.75)     | (319,200.00)                            | 482,966.91   |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018                                                                                                                               | 1,755,000.00                        | (1,733,447.10)  | (1,445,000.00)                          | 1,465,095.71 |
| HARVEY NORMAN HLDG NPV                                                                                                                                                     | 20,374.00                           | (48,414.40)     | (122,994.00)                            | 343,277.52   |
| HARVEY NORMAN HLDG RIGHTS                                                                                                                                                  | 2,296.00                            | 0.00            | (2,296.00)                              | 1,147.57     |
| HAVELLS INDIA COM                                                                                                                                                          | 1,129.00                            | (10,066.45)     | (1,129.00)                              | 11,056.31    |
| HAWAIIAN ELEC INC-DISC COML PAPER-3/A3-YRS 3&4 09-12-2018                                                                                                                  | 1,550,000.00                        | (1,548,432.78)  | (1,550,000.00)                          | 1,550,000.00 |
| HAWAIIAN ELEC INC-DISC COML PAPER-3/A3-YRS 3&4 03-12-2018                                                                                                                  | 1,500,000.00                        | (1,499,343.75)  | (1,500,000.00)                          | 1,499,343.75 |
| HAWAIIAN ELEC INC-DISC COML PAPER-3/A3-YRS 3&4 03-13-2018                                                                                                                  | 400,000.00                          | (399,825.00)    | (400,000.00)                            | 399,825.00   |
| HAWAIIAN ELEC INC-DISC COML PAPER-3/A3-YRS 3&4 04-05-2018                                                                                                                  | 2,800,000.00                        | (2,799,804.00)  | (2,800,000.00)                          | 2,799,804.00 |
| HCA INC 5.25% DUE 04-15-2025                                                                                                                                               | 37,000.00                           | (37,231.25)     | (37,000.00)                             | 37,832.50    |
| HCA INC SR SECD NT 6.5 DUE 02-15-2020                                                                                                                                      | 125,000.00                          | (131,406.25)    | (125,000.00)                            | 130,341.25   |
| HCL TECHNOLOGIES INR2                                                                                                                                                      | 841,952.00                          | (11,814,273.26) | (190,833.00)                            | 2,757,399.34 |
| HCP INC COM REIT                                                                                                                                                           | 40,182.00                           | (1,007,351.43)  | (31,909.00)                             | 836,269.45   |
| HEALTHCARE RLTY TR                                                                                                                                                         | 16,364.00                           | (469,601.82)    | (110.00)                                | 3,095.83     |
| HEALTHSCOPE LTD NPV                                                                                                                                                        | 7,420.00                            | (1,338.62)      | (98,250.00)                             | 172,238.63   |
| HEALTHWAYS INC 1.5% CNV SNR NTS 01/07/2018 USD 1.5% DUE 07-01-2018 REG                                                                                                     | 160,000.00                          | (328,590.95)    | (325,000.00)                            | 630,137.14   |
| HEIDELBERGCEMENT NPV                                                                                                                                                       | 15,889.00                           | (1,237,567.20)  | (918.00)                                | 56,614.67    |
| HEINEKEN HOLDING EUR1.6 A                                                                                                                                                  | 432.00                              | 0.00            | (432.00)                                | 40,031.48    |
| HEINEKEN NV EUR1.60                                                                                                                                                        | 161,135.00                          | (15,931,348.93) | (75,541.00)                             | 6,734,812.86 |
| HELLA GMBH & CO.KG NPV                                                                                                                                                     | 4,808.00                            | (284,993.11)    | (9,736.00)                              | 662,820.10   |
| HENDERSON LAND DEVELOPMENT HKD2                                                                                                                                            | 311,246.00                          | (1,215,544.63)  | (148,100.00)                            | 745,400.02   |
| HENGAN INTL HKD0.10                                                                                                                                                        | 102,000.00                          | (1,061,759.52)  | (118,000.00)                            | 1,007,359.02 |
| HENGTEEN NETWORKS GROUP LIMITED HKD0.002 (LOCAL CODE-136)                                                                                                                  | 9,464,000.00                        | (362,737.69)    | (4,744,000.00)                          | 162,402.30   |
| HENGYUAN REFINING CO BHD                                                                                                                                                   | 58,500.00                           | (211,619.47)    | (58,500.00)                             | 91,685.24    |
| HENKEL AG & CO KGAA NON-VTG PRF NPV                                                                                                                                        | 16,438.00                           | (2,048,231.39)  | (13,103.00)                             | 1,475,011.34 |
| HENKEL AG & CO KGAA NPV(BR)                                                                                                                                                | 21,503.00                           | (2,060,394.80)  | (416.00)                                | 45,496.51    |
| HENNES & MAURITZ SER'B'NPV                                                                                                                                                 | 125,031.00                          | (1,921,633.52)  | (50,869.00)                             | 842,634.20   |
| HERMES INTL NPV                                                                                                                                                            | 9.00                                | (5,482.64)      | (9,773.00)                              | 6,437,195.49 |
| HEROUX-DEVTEK INC COM NPV                                                                                                                                                  | 5,450.00                            | (62,167.81)     | (83,000.00)                             | 980,495.75   |
| HESS CORP 5.6% DUE 02-15-2041                                                                                                                                              | 2,300,000.00                        | (2,204,606.75)  | (830,000.00)                            | 879,870.50   |
| HESS CORP 5.8% DUE 04-01-2047                                                                                                                                              | 155,000.00                          | (162,922.05)    | (270,000.00)                            | 288,453.55   |
| HESS CORP 6% DUE 01-15-2040                                                                                                                                                | 250,000.00                          | (265,692.50)    | (610,000.00)                            | 621,554.30   |
| HEXAGON AB SER'B'NPV                                                                                                                                                       | 145,970.00                          | (8,327,933.19)  | (14,652.00)                             | 869,723.02   |
| HIGH LINER FOODS COM NPV                                                                                                                                                   | 15,035.00                           | (164,384.13)    | (71,495.00)                             | 455,442.10   |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| HIGHWOODS PPTYS INC COM                                                                                                                                                    | 12,618.00                           | (601,167.43)    | (75.00)                                 | 3,341.17      |
| HIKARI TSUSHIN INC NPV                                                                                                                                                     | 18,000.00                           | (3,151,343.97)  | (100.00)                                | 19,515.10     |
| HINDALCO INDS INR1                                                                                                                                                         | 56,642.00                           | (222,180.56)    | (717,120.00)                            | 2,337,007.11  |
| HINO MOTORS NPV                                                                                                                                                            | 41,000.00                           | (443,358.59)    | (127,100.00)                            | 1,400,938.77  |
| HIOKI E.E. CORP NPV                                                                                                                                                        | 5,100.00                            | (165,666.60)    | (5,100.00)                              | 212,254.30    |
| HIROSE ELECTRIC NPV                                                                                                                                                        | 4,075.25                            | (410,125.29)    | (300.25)                                | 29,254.15     |
| HISAMITSU PHARM CO NPV                                                                                                                                                     | 500.00                              | (22,357.96)     | (800.00)                                | 62,461.80     |
| HITACHI CAP AMER CORP DISC COML PAPER 11-15-2018                                                                                                                           | 200,000.00                          | (199,575.00)    | (200,000.00)                            | 200,000.00    |
| HITACHI CAP AMER CORP DISC COML PAPER 10-10-2018                                                                                                                           | 450,000.00                          | (449,118.75)    | (450,000.00)                            | 450,000.00    |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 01-26-2018                                                                                                              | 2,500,000.00                        | (2,496,833.33)  | (2,500,000.00)                          | 2,496,833.33  |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 02-12-2018                                                                                                              | 3,000,000.00                        | (2,994,853.32)  | (3,000,000.00)                          | 2,994,853.32  |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 04-16-2018                                                                                                              | 100,000.00                          | (99,799.36)     | (100,000.00)                            | 99,799.36     |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-08-2018                                                                                                              | 1,500,000.00                        | (1,498,252.50)  | (1,500,000.00)                          | 1,500,000.00  |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-10-2018                                                                                                              | 100,000.00                          | (99,817.75)     | (100,000.00)                            | 100,000.00    |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 10-31-2018                                                                                                              | 1,000,000.00                        | (998,608.34)    | (1,000,000.00)                          | 1,000,000.00  |
| HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 CPN 07-18-2018                                                                                                          | 2,500,000.00                        | (2,495,313.90)  | (2,500,000.00)                          | 2,500,000.00  |
| HITACHI CAP CORP NPV                                                                                                                                                       | 16,300.00                           | (429,202.08)    | (10,900.00)                             | 250,759.73    |
| HITACHI CHEMICAL NPV                                                                                                                                                       | 11,100.00                           | (192,378.26)    | (27,300.00)                             | 663,774.45    |
| HITACHI CONSTRUCTION MACHINERY NPV                                                                                                                                         | 6,800.00                            | (220,470.33)    | (400.00)                                | 11,515.34     |
| HITACHI HIGH-TECH NPV                                                                                                                                                      | 6,300.00                            | (282,415.22)    | (48,100.00)                             | 1,717,384.61  |
| HITACHI METALS NPV                                                                                                                                                         | 11,200.00                           | (117,492.79)    | (7,800.00)                              | 85,589.00     |
| HITACHI NPV                                                                                                                                                                | 240,800.00                          | (3,921,990.39)  | (786,700.00)                            | 6,050,367.54  |
| HIWIN TECH CORP RIGHTS 31/08/2018                                                                                                                                          | 7,024.00                            | 0.00            | (3,358.00)                              | 0.00          |
| HIWIN TECH CORP TWD10                                                                                                                                                      | 380,358.00                          | (4,096,527.35)  | (154,298.00)                            | 1,604,199.35  |
| HK ELEC INVS&HK EL UNITS (STAPLED)                                                                                                                                         | 252,668.00                          | (246,560.62)    | (217,668.00)                            | 212,523.36    |
| HKT TRUST AND HKT HKD0.0005 SHARE STAPLED                                                                                                                                  | 462,000.00                          | (595,989.50)    | (58,000.00)                             | 85,484.05     |
| HLB CO LTD KRW500                                                                                                                                                          | 6,728.00                            | (653,334.15)    | (158.00)                                | 12,584.60     |
| HOCHTIEF AG NPV                                                                                                                                                            | 85.00                               | (1,877.41)      | (78.00)                                 | 12,745.56     |
| HOME DEPOT INC 3.5% DUE 09-15-2056                                                                                                                                         | 620,000.00                          | (534,755.70)    | (245,000.00)                            | 216,426.35    |
| HOME DEPOT INC 3.9% DUE 12-06-2028 REG                                                                                                                                     | 45,000.00                           | (44,690.85)     | (25,000.00)                             | 25,330.75     |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                                                                                                                         | 2,830,000.00                        | (2,886,974.65)  | (2,775,000.00)                          | 2,693,500.75  |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                                                                                                                         | 230,000.00                          | (233,561.80)    | (115,000.00)                            | 114,456.05    |
| HOME DEPOT INC 4.25% DUE 04-01-2046                                                                                                                                        | 200,000.00                          | (199,534.00)    | (430,000.00)                            | 428,903.00    |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG                                                                                                                                      | 1,460,000.00                        | (1,568,945.20)  | (490,000.00)                            | 499,428.30    |
| HOME DEPOT INC 5.95% DUE 04-01-2041                                                                                                                                        | 500,000.00                          | (636,502.60)    | (330,000.00)                            | 409,121.90    |
| HOME PRODUCT CENTE THB1(ALIEN MKT)                                                                                                                                         | 198,800.00                          | (91,620.16)     | (316,700.00)                            | 142,976.66    |
| HON HAI PRECISION TWD10                                                                                                                                                    | 1,876,000.00                        | (5,083,094.89)  | (3,234,439.20)                          | 8,744,191.74  |
| HONDA MOTOR CO NPV                                                                                                                                                         | 183,100.00                          | (5,535,906.13)  | (146,400.00)                            | 4,541,500.57  |
| HONG KONG & CHINA GAS HKD0.25                                                                                                                                              | 97,600.00                           | (186,130.97)    | (95,600.00)                             | 181,404.56    |
| HONG KONG EXCHANGES & CLEAR                                                                                                                                                | 300.00                              | (9,919.88)      | (300.00)                                | 8,258.04      |
| HONG LEONG BANK MYR1                                                                                                                                                       | 5,600.00                            | (27,429.38)     | (5,600.00)                              | 27,304.59     |
| HORIBA LTD NPV                                                                                                                                                             | 5,000.00                            | (220,367.14)    | (19,000.00)                             | 1,254,306.30  |
| HORIZON PHARMA INVT LTD SR NT EXCHANGEABLE 2.5% DUE 03-15-2022 REG                                                                                                         | 1,940,000.00                        | (1,913,979.00)  | (45,000.00)                             | 46,869.30     |
| HOSHIZAKI CORP                                                                                                                                                             | 6,300.00                            | (530,421.15)    | (200.00)                                | 18,994.93     |
| HOSIDEN CORP NPV                                                                                                                                                           | 11,900.00                           | (201,578.71)    | (72,600.00)                             | 864,400.94    |
| HOST HOTELS & RESORTS INC REIT                                                                                                                                             | 6,678.00                            | (82,873.20)     | (38.00)                                 | 739.91        |
| HOTEL SHILLA KRW5000                                                                                                                                                       | 3,306.00                            | (214,957.21)    | (1,385.00)                              | 103,772.91    |
| HOUSING DEVEL FIN INR2                                                                                                                                                     | 248,952.00                          | (6,871,355.49)  | (39,922.00)                             | 1,053,898.12  |
| HOYA CORP NPV                                                                                                                                                              | 3,500.00                            | (109,283.29)    | (30,500.00)                             | 1,768,111.39  |
| HP INC DISC COML PAPER NTS 4/2 YRS 3&4 07-23-2018                                                                                                                          | 900,000.00                          | (898,320.00)    | (900,000.00)                            | 900,000.00    |
| HSBC (AL RAJHI BANK) P-NOTE 19/01/2021                                                                                                                                     | 232,258.00                          | (4,972,524.49)  | (195,241.00)                            | 4,460,561.93  |
| HSBC (RYANAIR HOLDINGS PLC) P-NOTE 29/10/2019                                                                                                                              | 266,300.00                          | (3,761,539.75)  | (24,000.00)                             | 292,601.73    |
| HSBC BANK PLC(RYANIAR HOLDINGS PLC)P-NOTE 29/10/18                                                                                                                         | 67,800.00                           | (1,211,541.54)  | (393,700.00)                            | 6,202,255.56  |
| HSBC BK (CHONGQING ZHIF) PNOTE 23/11/2022                                                                                                                                  | 83,000.00                           | (602,594.71)    | (83,000.00)                             | 490,196.59    |
| HSBC BK USA 5.875 11-01-2034                                                                                                                                               | 390,000.00                          | (445,032.10)    | (145,000.00)                            | 162,236.15    |
| HSBC BK USA N A 7 DUE 01-15-2039                                                                                                                                           | 115,000.00                          | (144,335.35)    | (415,000.00)                            | 595,662.80    |
| HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035                                                                                                            | 335,000.00                          | (377,650.50)    | (110,000.00)                            | 118,787.90    |
| HSBC HLDGS ORD USD0.50(UK REG)                                                                                                                                             | 1,054,128.00                        | (9,936,243.67)  | (594,744.00)                            | 5,153,141.61  |
| HSBC HLDGS PLC 4.041% 03-13-2028                                                                                                                                           | 5,270,000.00                        | (5,158,776.10)  | (1,894,000.00)                          | 1,914,553.52  |
| HSBC HLDGS PLC 4.583% 06-19-2029                                                                                                                                           | 12,077,000.00                       | (12,096,791.95) | (10,847,000.00)                         | 11,003,792.21 |
| HSBC HLDGS PLC 5.25% DUE 03-14-2044                                                                                                                                        | 560,000.00                          | (641,194.40)    | (560,000.00)                            | 607,349.35    |
| HSBC HLDGS PLC 6.5% DUE 05-02-2036                                                                                                                                         | 195,000.00                          | (232,280.10)    | (80,000.00)                             | 104,051.20    |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037                                                                                                                                         | 510,000.00                          | (647,786.70)    | (605,000.00)                            | 715,145.85    |
| HSBC HLDGS PLC 6.8% DUE 06-01-2038                                                                                                                                         | 500,000.00                          | (653,187.05)    | (415,000.00)                            | 514,673.15    |
| HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000                                                                                                                              | 1,000,000.00                        | (1,315,300.04)  | (200,000.00)                            | 238,696.53    |
| HTC CORPORATION TWD10                                                                                                                                                      | 51,000.00                           | (99,984.73)     | (151,000.00)                            | 207,362.21    |
| HUA HONG SEMICONDUCTOR LIMITED NPV                                                                                                                                         | 541,000.00                          | (1,165,512.31)  | (734,000.00)                            | 1,419,733.93  |
| HUA NAN FINANCIAL TWD10                                                                                                                                                    | 67,000.00                           | (39,064.99)     | (67,000.00)                             | 38,011.61     |

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Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNY1                                                                                                                    | 12,000.00                           | (5,144.43)     | (825,100.00)                            | 305,130.66   |
| HUAXIA BANK CO 'A'CNY1 (STOCK CONNECT)                                                                                                                                     | 322,786.00                          | (355,786.84)   | (46,100.00)                             | 52,440.40    |
| HUB INTERNATIONAL LIMITED TERM BANK LOAN 04-16-2025                                                                                                                        | 138,000.00                          | (137,660.00)   | (690.00)                                | 690.00       |
| HUDSONS BAY CO COM                                                                                                                                                         | 3,442.00                            | (31,895.54)    | (84,326.00)                             | 565,173.39   |
| HUGO BOSS AG                                                                                                                                                               | 8,230.00                            | (739,623.98)   | (8,204.00)                              | 608,064.84   |
| HULIC COMPANY LTD                                                                                                                                                          | 1,500.00                            | (3,277.13)     | (1,400.00)                              | 13,015.49    |
| HUNTING ORD GBP0.25                                                                                                                                                        | 103,736.00                          | (1,163,771.50) | (103,736.00)                            | 990,827.07   |
| HUSKY ENERGY INC COM NPV                                                                                                                                                   | 23,110.00                           | (312,760.73)   | (57,131.00)                             | 762,525.43   |
| HUSQVARNA AB SER'B'NPV                                                                                                                                                     | 3,476.00                            | (15,609.40)    | (2,631.00)                              | 21,715.15    |
| HYDRO ONE LTD COM                                                                                                                                                          | 37,751.00                           | (548,466.34)   | (109,684.00)                            | 1,615,000.36 |
| HYLAND SOFTWARE, INC. TERM LOAN 07-01-2024                                                                                                                                 | 98,152.48                           | 0.00           | (245.38)                                | 245.38       |
| HYLAND SOFTWARE, INC. TERM LOAN SENIOR SECURED FIRST LIEN DUE 07-01-2022 BEO                                                                                               | 10,965.00                           | (10,970.00)    | (98,872.14)                             | 719.66       |
| HYPERA SA                                                                                                                                                                  | 729,255.00                          | (6,896,870.62) | (137,500.00)                            | 1,273,161.53 |
| HYSAN DEVELOPMENT NPV                                                                                                                                                      | 16,000.00                           | (86,239.54)    | (6,000.00)                              | 29,711.73    |
| HYUNDAI AUTO FIXED 1.48% DUE 02-18-2020                                                                                                                                    | 405,306.27                          | (403,928.86)   | (373,796.62)                            | 373,796.62   |
| HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 07-17-2018                                                                                                                     | 400,000.00                          | (399,437.78)   | (400,000.00)                            | 400,000.00   |
| HYUNDAI ELEVATOR KRW5000                                                                                                                                                   | 862.00                              | (71,893.04)    | (862.00)                                | 81,447.31    |
| HYUNDAI ENG & CONS KRW5000                                                                                                                                                 | 21,140.00                           | (1,193,561.50) | (27,545.00)                             | 1,153,933.35 |
| HYUNDAI GLOVIS CO KRW500                                                                                                                                                   | 1,797.00                            | (238,637.96)   | (4,128.00)                              | 427,812.00   |
| HYUNDAI HEAVY INDS KRW5000                                                                                                                                                 | 336.00                              | (37,947.52)    | (121.00)                                | 14,760.25    |
| HYUNDAI MARINE&FIR KRW500                                                                                                                                                  | 14,444.00                           | (555,132.31)   | (18,059.00)                             | 664,390.88   |
| HYUNDAI MOBIS KRW5000                                                                                                                                                      | 9,143.00                            | (2,002,541.21) | (15,422.00)                             | 2,787,209.07 |
| HYUNDAI MOTOR CO KRW5000                                                                                                                                                   | 18,216.00                           | (2,386,812.59) | (20,344.00)                             | 2,452,290.92 |
| HYUNDAI WIA CORP                                                                                                                                                           | 3,354.00                            | (186,745.84)   | (3,354.00)                              | 158,060.11   |
| IAMGOLD CORP COM NPV                                                                                                                                                       | 98,186.00                           | (580,738.50)   | (38,539.00)                             | 106,749.79   |
| IBERDROLA SA EUR0.75                                                                                                                                                       | 488,651.00                          | (3,069,371.64) | (363,959.00)                            | 2,801,734.61 |
| IBERDROLA SA EUR0.75 RFD (JULY 2018)                                                                                                                                       | 34,600.00                           | 0.00           | (34,600.00)                             | 0.00         |
| IBERDROLA SA RFD                                                                                                                                                           | 19,704.00                           | 0.00           | (19,704.00)                             | 0.00         |
| ICA GRUPPEN AB NPV                                                                                                                                                         | 16,571.00                           | (582,249.64)   | (1,222.00)                              | 43,329.64    |
| ICADE NPV (POST MERGER)                                                                                                                                                    | 920.00                              | (87,830.43)    | (306.00)                                | 23,596.35    |
| ICICI BANK INR2                                                                                                                                                            | 1,945,707.00                        | (8,230,960.68) | (884,003.00)                            | 3,947,386.08 |
| ICL-ISRAEL CHEM ILS1                                                                                                                                                       | 28,400.00                           | (125,546.92)   | (54,102.00)                             | 313,177.58   |
| ICONIX BRAND GROUP 1.5% DUE 03-15-2018                                                                                                                                     | 650,000.00                          | (635,115.63)   | (650,000.00)                            | 0.00         |
| ICONIX BRAND GROUP INC ICONIX BRAND GROUP INC 5.75% DUE 08-15-2023 BEO                                                                                                     | 650,000.00                          | 0.00           | (90,000.00)                             | 100,949.04   |
| IDEMITSU KOSAN CO NPV                                                                                                                                                      | 5,200.00                            | (209,001.21)   | (25,200.00)                             | 914,686.36   |
| IDORSIA LTD CHF0.05                                                                                                                                                        | 11,362.00                           | (298,662.68)   | (2,742.00)                              | 48,962.95    |
| IG GROUP HLDGS ORD GBP0.00005                                                                                                                                              | 180,063.00                          | (1,966,993.75) | (180,063.00)                            | 1,482,052.81 |
| IGG INC USD0.0000025                                                                                                                                                       | 658,000.00                          | (838,820.94)   | (339,000.00)                            | 390,090.96   |
| IGM FINANCIAL INC COM NPV                                                                                                                                                  | 981.00                              | (7,188.43)     | (346.00)                                | 10,661.90    |
| IGUATEMI EMP SHOPP COM NPV                                                                                                                                                 | 17,300.00                           | (212,735.21)   | (80,900.00)                             | 701,037.08   |
| IHI CORPORATION NPV                                                                                                                                                        | 15,400.00                           | (512,826.32)   | (7,300.00)                              | 207,463.44   |
| IIDA GROUP LTD                                                                                                                                                             | 103,500.00                          | (1,921,983.01) | (31,200.00)                             | 624,976.77   |
| IINTERSTATE PWR & LT CO DISC COML PAPER 3/A3 YRS 3&4 07-26-2018                                                                                                            | 2,400,000.00                        | (2,398,959.34) | (2,400,000.00)                          | 2,400,000.00 |
| II-VI INC .25% DUE 09-01-2022 BEO                                                                                                                                          | 1,520,000.00                        | 0.00           | (1,020,000.00)                          | 1,067,934.63 |
| ILIAD NPV                                                                                                                                                                  | 15.00                               | (2,429.35)     | (16.00)                                 | 2,485.91     |
| ILLUMINA INC SR NT CONV .5% DUE 06-15-2021 REG                                                                                                                             | 575,000.00                          | (721,907.93)   | (870,000.00)                            | 1,176,826.00 |
| IMERYS EUR2                                                                                                                                                                | 22,016.00                           | (1,554,384.63) | (15,351.00)                             | 1,464,925.20 |
| IMI ORD GBP0.28571428                                                                                                                                                      | 31,548.00                           | (418,235.50)   | (470.00)                                | 8,272.93     |
| IMPERIAL BRANDS PLC GBP0.10                                                                                                                                                | 43,402.00                           | (1,608,646.20) | (10,992.00)                             | 339,265.13   |
| IMPERIAL LOGISTICS LTD                                                                                                                                                     | 1,282.00                            | (15,148.99)    | (1,282.00)                              | 5,277.55     |
| IMPERIAL OIL COM NPV                                                                                                                                                       | 45,915.00                           | (1,489,058.73) | (45,915.00)                             | 1,392,456.41 |
| IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040                                                                                                                       | 285,000.00                          | (272,847.90)   | (210,000.00)                            | 191,353.90   |
| INBODY CO LTD                                                                                                                                                              | 3,793.00                            | (155,461.80)   | (3,793.00)                              | 87,445.42    |
| INCITEC PIVOT NPV                                                                                                                                                          | 11,405.00                           | (14,163.55)    | (11,779.00)                             | 33,144.97    |
| INDAH KIAT P&P TBK SCRIPLESS SHARES                                                                                                                                        | 976,900.00                          | (1,165,275.67) | (473,400.00)                            | 375,644.38   |
| INDEFAULTED PACIFIC GAS & ELEC CO 3.3% 12-01-2027                                                                                                                          | 1,532,000.00                        | (1,400,079.48) | (1,532,000.00)                          | 1,217,940.00 |
| INDIAN OIL CORP INR10                                                                                                                                                      | 378,093.00                          | (337,020.13)   | (300,818.00)                            | 575,047.80   |
| INDIANA MICH PWR CO 4.25% 08-15-2048                                                                                                                                       | 2,371,000.00                        | (2,357,437.88) | (2,111,000.00)                          | 2,102,301.82 |
| INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)                                                                                                                      | 60,611.00                           | (1,689,524.36) | (66,887.00)                             | 2,039,514.75 |
| INDL ALLIANCE INS COM NPV                                                                                                                                                  | 26,895.00                           | (1,095,887.54) | (6,100.00)                              | 225,711.71   |
| INDL BANK OF KOREA KRW5000                                                                                                                                                 | 56,377.00                           | (819,576.01)   | (117,340.00)                            | 1,544,186.21 |
| INDRAPRASTHA GAS INR2 (POST SUBDIVISION)                                                                                                                                   | 23,052.00                           | (110,297.92)   | (183,813.00)                            | 833,646.71   |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H'                                                                                                                                     | 6,474,000.00                        | (4,954,539.28) | (897,000.00)                            | 676,130.80   |
| INDUSTRIAL GROWTH PARTNERS V LP                                                                                                                                            | 9,022,385.35                        | (9,022,385.35) | (4,327,024.35)                          | 4,327,024.35 |
| INDUSTRIVARDEN AB SER'C'NPV                                                                                                                                                | 25,786.00                           | (521,355.11)   | (7,181.00)                              | 150,868.76   |
| INFINEON TECHNOLOG ORD NPV (REGD)                                                                                                                                          | 8,761.00                            | (94,173.98)    | (4,457.00)                              | 97,046.63    |
| INFINERA CORP 2.125% DUE 09-01-2024                                                                                                                                        | 5,200,000.00                        | (5,204,991.52) | (4,600,000.00)                          | 4,520,379.41 |
| INFORMA PLC (GB) ORD GBP0.001                                                                                                                                              | 157,112.00                          | (1,634,698.59) | (192,711.00)                            | 1,821,671.34 |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| INFORMATION RESOURCES INC TERM LOAN SECOND LIEN DUE 12-20-2024 BEO                                                                                                         | (49,000.00)                         | 49,000.00       | (438,000.00)                            | 437,983.50    |
| INFOSYS LIMITED                                                                                                                                                            | 713,568.00                          | (5,488,675.52)  | (28,689.00)                             | 271,648.05    |
| INFRAESTRUCTURA EN COM MXN10 'CLS II'                                                                                                                                      | 4,600.00                            | (21,719.05)     | (2,700.00)                              | 9,970.43      |
| ING GROEP N.V. EURO.01                                                                                                                                                     | 667,294.00                          | (10,082,917.76) | (786,132.00)                            | 9,675,370.24  |
| INGENICO GROUP EUR1                                                                                                                                                        | 9,672.00                            | (728,163.67)    | (4,910.00)                              | 404,374.12    |
| INNERGEX RENEWABLE COM NPV                                                                                                                                                 | 3,229.00                            | (35,819.83)     | (85,513.00)                             | 902,248.81    |
| INNOGY SE NPV                                                                                                                                                              | 881.00                              | (37,970.04)     | (14,456.00)                             | 332,132.95    |
| INNOLUX CORP TWD10                                                                                                                                                         | 71,000.00                           | (23,606.16)     | (1,594,000.00)                          | 467,197.93    |
| INNOVENT BIOLOGICS INC                                                                                                                                                     | 68,500.00                           | (123,373.62)    | (68,500.00)                             | 129,002.70    |
| INPEX CORPORATION NPV                                                                                                                                                      | 69,100.00                           | (803,938.68)    | (24,000.00)                             | 278,762.38    |
| INPHI CORPORATION .75% 09-01-2021                                                                                                                                          | 350,000.00                          | (333,375.00)    | (1,183,000.00)                          | 1,109,260.06  |
| INS AUST GP NPV CASH DUMMY LINE                                                                                                                                            | 144,694.00                          | 0.00            | (144,694.00)                            | 20,395.46     |
| INS AUSTRALIA NPV                                                                                                                                                          | 213,098.00                          | (375,691.74)    | (60,762.00)                             | 354,612.16    |
| INSIGHT VENTURE PARTNERS IX LP                                                                                                                                             | 4,000,000.00                        | (4,000,000.00)  | (44,776,327.85)                         | 56,407,238.81 |
| INSMED INC SR NT CONV 1.75% DUE 01-15-2025 REG                                                                                                                             | 4,580,000.00                        | (4,556,140.96)  | (3,955,000.00)                          | 3,929,707.53  |
| INTACT FINL CORP COM NPV                                                                                                                                                   | 13,275.00                           | (1,016,195.52)  | (27,665.00)                             | 2,055,117.95  |
| INTEGRATED DEVICE TECHNOLOGY INC SR NT CONV .875% DUE 11-15-2022 REG                                                                                                       | 560,000.00                          | (670,151.83)    | (1,605,000.00)                          | 2,030,171.28  |
| INTEL CORP 3.734% 12-08-2047 BEO                                                                                                                                           | 320,000.00                          | (295,981.95)    | (336,000.00)                            | 309,072.75    |
| INTEL CORP 4.1% DUE 05-11-2047                                                                                                                                             | 65,000.00                           | (66,088.10)     | (335,000.00)                            | 340,075.60    |
| INTEL CORP CONV BD 3.25% DUE 08-01-2039 BEO                                                                                                                                | 1,601,000.00                        | (3,801,289.84)  | (3,475,000.00)                          | 8,282,974.60  |
| INTELSAT 8.125% DUE 06-01-2023                                                                                                                                             | 46,000.00                           | (40,472.50)     | (46,000.00)                             | 40,297.86     |
| INTELSAT JACKSON 9.75% DUE 07-15-2025                                                                                                                                      | 71,000.00                           | (67,450.00)     | (71,000.00)                             | 65,320.00     |
| INTELSAT S A 4.5% DUE 06-15-2025                                                                                                                                           | 701,000.00                          | (1,156,868.33)  | (30,000.00)                             | 48,462.33     |
| INTER PIPELINE LTD COM NPV                                                                                                                                                 | 38,297.00                           | (649,409.37)    | (34,685.00)                             | 653,563.38    |
| INTERCEPT PHARMACEUTICALS INC SR NT CONV3.25% DUE 07-01-2023 REG                                                                                                           | 1,370,000.00                        | (1,287,648.64)  | (270,000.00)                            | 255,808.84    |
| INTERCONEXION ELEC COM COP32.8                                                                                                                                             | 3,221.00                            | (12,874.30)     | (104,064.00)                            | 503,453.47    |
| INTERCONTINENTAL 4.25% DUE 09-21-2048                                                                                                                                      | 1,482,000.00                        | (1,471,448.16)  | (1,282,000.00)                          | 1,270,064.58  |
| INTERCONTINENTAL HOTELS GROUP                                                                                                                                              | 89,896.00                           | (4,792,212.49)  | (96.00)                                 | 5,822.04      |
| INTERDIGITAL INC SR NT CONV 1.5% DUE 03-01-2020 REG                                                                                                                        | 790,000.00                          | (946,920.76)    | (685,000.00)                            | 741,881.72    |
| INTERNATIONAL FLAVORS & FRAGRANCES INC                                                                                                                                     | 36,705.00                           | (1,891,071.42)  | (4,680.00)                              | 261,139.49    |
| INTERTEK GROUP ORD GBP0.01                                                                                                                                                 | 7,662.00                            | (505,765.16)    | (106,758.00)                            | 7,496,845.95  |
| INTESA SANPAOLO 7.75%-FRN PERP EUR1000'REGS                                                                                                                                | 300,000.00                          | (476,980.18)    | (300,000.00)                            | 375,127.21    |
| INTESA SANPAOLO DI RISP EURO.52(NON CNV)                                                                                                                                   | 92,550.00                           | (335,606.94)    | (138,149.00)                            | 251,230.05    |
| INTESA SANPAOLO FDG LLC DISC COML PAPER 3/A3 YRS 3&4 CPN 07-23-2018                                                                                                        | 2,900,000.00                        | (2,883,760.00)  | (2,900,000.00)                          | 2,900,000.00  |
| INTESA SANPAOLO NPV                                                                                                                                                        | 1,688,088.68                        | (4,893,361.84)  | (1,801,974.68)                          | 5,614,402.04  |
| INTL CONS AIRL DI                                                                                                                                                          | 41,142.00                           | (322,243.87)    | (67,551.00)                             | 591,938.21    |
| INTL CONS AIRLINE ORD EURO.50                                                                                                                                              | 59,593.00                           | (509,181.90)    | (4,290.00)                              | 33,612.73     |
| INTL CONTAINER TER PHP1                                                                                                                                                    | 107,940.00                          | (230,356.44)    | (519,390.00)                            | 852,347.61    |
| INTL FLAVORS & 5% DUE 09-26-2048                                                                                                                                           | 2,485,000.00                        | (2,471,497.00)  | (805,000.00)                            | 801,136.00    |
| INTL PAPER CO 4.4% DUE 08-15-2047                                                                                                                                          | 370,000.00                          | (326,746.60)    | (1,240,000.00)                          | 1,189,845.00  |
| INTL PAPER CO 4.8% DUE 06-15-2044                                                                                                                                          | 3,000,000.00                        | (2,937,090.00)  | (70,000.00)                             | 76,620.60     |
| INTL PAPER CO 6 DUE 11-15-2041                                                                                                                                             | 90,000.00                           | (102,479.40)    | (240,000.00)                            | 258,621.20    |
| INVENTEC CORP TWD10                                                                                                                                                        | 20,000.00                           | (17,540.51)     | (180,000.00)                            | 143,272.64    |
| INVESTEC ORD GBP0.0002                                                                                                                                                     | 17,951.00                           | (124,045.42)    | (6,858.00)                              | 41,113.51     |
| INVESTOR AB SER'B'NPV                                                                                                                                                      | 41,337.00                           | (1,730,155.88)  | (50,524.00)                             | 2,283,175.76  |
| IOI PROPERTIES GP MYR1                                                                                                                                                     | 210,100.00                          | (97,424.50)     | (410,000.00)                            | 164,714.33    |
| IPI DC PARTNERS FUND I-A, LP                                                                                                                                               | 24,069,805.33                       | (24,069,805.33) | (12,212,702.00)                         | 12,212,702.00 |
| IRISO ELECTRONICS NPV                                                                                                                                                      | 22,200.00                           | (1,386,227.43)  | (22,200.00)                             | 1,226,871.45  |
| IRON MTN INC NEW COM                                                                                                                                                       | 25,172.00                           | (828,027.47)    | (22,734.00)                             | 735,774.30    |
| ISETAN MITSUKOSHI NPV                                                                                                                                                      | 21,700.00                           | (244,902.34)    | (19,100.00)                             | 233,738.75    |
| ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG                                                                                                              | 810,000.00                          | (819,997.98)    | (2,464,000.00)                          | 2,546,225.49  |
| ISS A/S DKK1                                                                                                                                                               | 635.00                              | 0.00            | (635.00)                                | 21,347.97     |
| ISTYLE INC NPV                                                                                                                                                             | 83,400.00                           | (1,131,851.77)  | (25,200.00)                             | 248,220.27    |
| ISUZU MOTORS NPV                                                                                                                                                           | 187,600.00                          | (2,825,712.80)  | (199,200.00)                            | 3,099,320.28  |
| ITAU UNIBANCO HOLD PRF NPV                                                                                                                                                 | 326,750.00                          | (3,131,857.30)  | (285,200.00)                            | 3,502,062.15  |
| ITAUSA INV ITAU SA PRF NPV                                                                                                                                                 | 188,466.20                          | (534,900.86)    | (0.20)                                  | 0.49          |
| ITAUSA INV ITAU SA PRF NPV (RECEIPTS APR/2018)                                                                                                                             | 4,997.00                            | (11,624.57)     | (5,021.00)                              | 0.00          |
| ITAUSA PRF NPV (S/R 29/MAR/2018)                                                                                                                                           | 4,997.00                            | 0.00            | (4,997.00)                              | 0.00          |
| ITC INR1                                                                                                                                                                   | 601,537.00                          | (2,430,348.02)  | (779,978.00)                            | 3,027,959.13  |
| ITOCHU CORP NPV                                                                                                                                                            | 50,100.00                           | (815,495.33)    | (48,700.00)                             | 887,623.86    |
| ITV ORD GBP0.10                                                                                                                                                            | 95,026.00                           | (201,547.41)    | (37,366.00)                             | 62,565.75     |
| J FRONT RETAILING NPV                                                                                                                                                      | 19,100.00                           | (289,696.47)    | (16,200.00)                             | 214,730.05    |
| J P MORGAN CHASE 3.7345% DUE 01-05-2031                                                                                                                                    | 95,000.00                           | (97,850.00)     | (95,000.00)                             | 95,964.84     |
| JABIL INC FORMERLY 3.95% DUE 01-12-2028                                                                                                                                    | 950,000.00                          | (947,283.00)    | (950,000.00)                            | 898,994.21    |
| JACQUET METAL SERV NPV                                                                                                                                                     | 2,024.00                            | (76,529.98)     | (2,024.00)                              | 72,668.86     |
| JAMES HARDIE INDUSTRIES PLC                                                                                                                                                | 2,036.00                            | (6,090.45)      | (353,924.00)                            | 5,694,345.08  |
| JAPAN AIRLINES CO NPV                                                                                                                                                      | 22,500.00                           | (853,343.74)    | (29,600.00)                             | 1,111,747.22  |
| JAPAN AIRPORT TERMINAL CO. NPV                                                                                                                                             | 200.00                              | 0.00            | (200.00)                                | 8,546.83      |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| JAPAN ELEVATOR SER NPV                                                                                                                                                     | 109,700.00                          | (1,319,760.63)  | (5,300.00)                              | 129,583.25   |
| JAPAN EXCHANGE GROUP INC NPV                                                                                                                                               | 261,400.00                          | (4,674,523.00)  | (16,200.00)                             | 276,356.59   |
| JAPAN INVESTMENT A NPV                                                                                                                                                     | 4,300.00                            | (163,843.32)    | (4,300.00)                              | 130,648.82   |
| JAPAN LIFELINE CO NPV                                                                                                                                                      | 5,500.00                            | (158,285.23)    | (40,100.00)                             | 1,069,772.21 |
| JAPAN POST BANK CO NPV                                                                                                                                                     | 12,200.00                           | (132,596.23)    | (5,400.00)                              | 61,706.05    |
| JAPAN POST HOLD CO NPV                                                                                                                                                     | 186,100.00                          | (2,142,330.70)  | (51,700.00)                             | 595,766.55   |
| JAPAN PRIME REALTY REIT                                                                                                                                                    | 115.00                              | (404,171.56)    | (12.00)                                 | 45,777.69    |
| JAPAN REAL ESTATE INVESTMENT CO                                                                                                                                            | 150.00                              | (747,692.25)    | (14.00)                                 | 75,792.26    |
| JAPAN RETAIL FUND REIT                                                                                                                                                     | 515.00                              | (975,260.40)    | (103.00)                                | 198,574.49   |
| JAPAN TOBACCO INC NPV                                                                                                                                                      | 52,500.00                           | (1,410,217.88)  | (229,116.00)                            | 6,297,957.25 |
| JARDINE CYCLE & CARRIAGE SGD1                                                                                                                                              | 4,600.00                            | (100,518.28)    | (4,600.00)                              | 116,075.12   |
| JASA MARGA(PERSERO) TBK PT                                                                                                                                                 | 422,800.00                          | (161,992.17)    | (422,800.00)                            | 118,840.05   |
| JASTRZEBSKA SPOLKA WEGLOWA S                                                                                                                                               | 32,334.00                           | (955,596.54)    | (18,874.00)                             | 455,531.05   |
| JAZZ INVTS I LTD 1.5% DUE 08-15-2024                                                                                                                                       | 2,155,000.00                        | (488,421.12)    | (1,235,000.00)                          | 1,189,670.38 |
| JAZZ INVTS I LTD 1.875% DEBENTURE 08-15-2021 SR                                                                                                                            | 290,000.00                          | (307,835.00)    | (531,000.00)                            | 560,358.99   |
| JBCC HOLDINGS INC NPV                                                                                                                                                      | 12,000.00                           | (155,078.51)    | (12,000.00)                             | 158,291.51   |
| JBS SA COM NPV                                                                                                                                                             | 64,500.00                           | (170,558.58)    | (59,900.00)                             | 179,305.07   |
| JC DECAUX SA NPV                                                                                                                                                           | 79.00                               | (2,679.26)      | (8.00)                                  | 251.60       |
| JD SPORTS FASHION ORD GBP0.0025                                                                                                                                            | 91,259.00                           | (506,948.53)    | (146,710.00)                            | 700,583.17   |
| JERONIMO MARTINS EUR1                                                                                                                                                      | 10,573.00                           | (180,551.71)    | (10,573.00)                             | 172,530.30   |
| JFE HOLDINGS INC NPV                                                                                                                                                       | 21,400.00                           | (430,734.86)    | (6,400.00)                              | 113,744.94   |
| JG SUMMIT HLDGS PHP1                                                                                                                                                       | 24,280.00                           | (23,256.08)     | (7,700.00)                              | 7,347.75     |
| JGC CORP NPV                                                                                                                                                               | 10,100.00                           | (140,493.92)    | (12,800.00)                             | 219,140.82   |
| JIANGSU YANGHE BREWERY JS CO LTD 'A'CNY1(STOCK CONNECT)                                                                                                                    | 22,693.00                           | (475,274.11)    | (22,693.00)                             | 309,657.29   |
| JIANGSU YANGNONG C 'A'CNY1                                                                                                                                                 | 66,099.00                           | (598,986.10)    | (47,500.00)                             | 443,282.77   |
| JOHNSON & JOHNSON 3.4% 01-15-2038                                                                                                                                          | 1,320,000.00                        | (1,256,859.00)  | (5,650,000.00)                          | 5,497,054.50 |
| JOHNSON & JOHNSON 3.5% 01-15-2048                                                                                                                                          | 3,090,000.00                        | (3,029,415.40)  | (210,000.00)                            | 188,479.20   |
| JOHNSON & JOHNSON 3.75% DUE 03-03-2047                                                                                                                                     | 150,000.00                          | (145,341.00)    | (3,378,000.00)                          | 3,333,033.38 |
| JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016                                                                                                                  | 3,620,000.00                        | (3,614,963.70)  | (500,000.00)                            | 484,271.20   |
| JOHNSON MATTHEY                                                                                                                                                            | 174.00                              | (8,029.53)      | (7,473.00)                              | 339,177.08   |
| JP MORGAN CHASE BK FLTG RT 3.086% DUE 04-26-2021                                                                                                                           | 250,000.00                          | (250,000.00)    | (125,000.00)                            | 124,362.50   |
| JP MORGAN CHASE BK NA GLOBAL SR BK NT PRTRANCHE # TR 372 02-13-2020                                                                                                        | 355,000.00                          | (355,000.00)    | (180,000.00)                            | 179,928.00   |
| JP MORGAN STRUCTURED PROD(KWEICHOW MOUTAI CO LTD-A) 144 A P-NOTE 19/11/2019                                                                                                | 10,630.00                           | (1,075,282.36)  | (10,360.00)                             | 1,171,995.89 |
| JP MORGAN STRUCTURED PRODUCTS (AL RAJHI BANK) PNOTE 05/12/2019                                                                                                             | 139,585.00                          | (3,239,789.70)  | (139,585.00)                            | 3,156,035.08 |
| JP MORGAN STRUCTURED PRODUCTS (HAN'S LASER TECHNOLOGY IN-A) P-NOTE 10/05/2021                                                                                              | 46,200.00                           | (235,399.18)    | (46,200.00)                             | 229,480.52   |
| JP MORGAN STRUCTURED PRODUCTS B.V. (ANHUI CONCH CEMENT CO LTD-A) P-NOTE 14/04/21                                                                                           | 281,900.00                          | (1,510,586.76)  | (138,200.00)                            | 600,993.99   |
| JP MORGAN STRUCTURED PRODUCTS B.V.(ANGEL YEAST CO LTD-A) P-NOTE 27/04/18                                                                                                   | 39,200.00                           | (195,344.07)    | (268,500.00)                            | 1,412,524.80 |
| JPJ GROUP PLC                                                                                                                                                              | 6,012.00                            | (68,155.44)     | (17,927.00)                             | 183,212.44   |
| JPM (HANGZHOU HIK) PNOTE 16/04/20                                                                                                                                          | 39,900.00                           | (169,853.35)    | (553,000.00)                            | 2,513,876.82 |
| JPM (HAN'S LASER TECHONOLOGY) P-NOTE 02/08/2021                                                                                                                            | 345,400.00                          | (2,507,296.95)  | (345,400.00)                            | 2,096,825.01 |
| JPM STRUCT.PROD.BV CERT 26/04/2021()                                                                                                                                       | 268,500.00                          | (1,415,349.85)  | (268,500.00)                            | 1,207,295.93 |
| JPM STRUCTURED NOTES (HAN'S LASER TECH) PNOTE 27/07/2018                                                                                                                   | 30,600.00                           | (266,218.75)    | (314,800.00)                            | 2,316,739.12 |
| JPM(SICHUAN SWELLFUN LTD)P-NOTE 30/12/2020                                                                                                                                 | 36,600.00                           | (275,165.03)    | (169,600.00)                            | 875,926.72   |
| JPMORGAN CHASE & 3.22% DUE 03-01-2025                                                                                                                                      | 305,000.00                          | (303,786.10)    | (1,265,000.00)                          | 1,267,201.10 |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                                                                                                                                     | 22,830,000.00                       | (21,344,954.35) | (1,542,000.00)                          | 1,457,429.20 |
| JPMORGAN CHASE & 4.005% DUE 04-23-2029                                                                                                                                     | 2,695,000.00                        | (2,651,138.00)  | (2,695,000.00)                          | 2,659,027.45 |
| JPMORGAN CHASE & 4.203% DUE 07-23-2029                                                                                                                                     | 6,660,000.00                        | (6,658,281.34)  | (6,660,000.00)                          | 6,554,175.35 |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                                                                                                                       | 120,000.00                          | (144,214.80)    | (305,000.00)                            | 366,072.05   |
| JPMORGAN CHASE & CO 3.509% DUE 01-23-2029                                                                                                                                  | 3,280,000.00                        | (3,175,757.30)  | (3,280,000.00)                          | 3,109,978.16 |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                                                                                                                                  | 2,395,000.00                        | (2,359,580.15)  | (3,555,000.00)                          | 3,542,189.85 |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                                                                                                                                 | 14,310,000.00                       | (14,030,344.60) | (880,000.00)                            | 822,173.50   |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                                                                                                                                 | 915,000.00                          | (859,741.95)    | (50,000.00)                             | 44,975.00    |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                                                                                                                                  | 800,000.00                          | (783,289.90)    | (1,010,000.00)                          | 983,861.15   |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO                                                                                                          | 105,000.00                          | (130,018.35)    | (105,000.00)                            | 127,307.25   |
| JPMORGAN CHASE & FLTG RT 3.514% DUE 06-18-2022                                                                                                                             | 175,000.00                          | (175,000.00)    | (175,000.00)                            | 174,720.00   |
| JPMORGAN CHASE & FLTG RT 4.023% DUE 12-05-2024                                                                                                                             | 600,000.00                          | (600,000.00)    | (100,000.00)                            | 99,919.00    |
| JSR CORP NPV                                                                                                                                                               | 116,100.00                          | (2,325,013.49)  | (218,300.00)                            | 4,294,166.86 |
| JTEKT CORPORATION NPV                                                                                                                                                      | 48,200.00                           | (614,451.65)    | (46,500.00)                             | 567,888.45   |
| JUBILANT FOODWORKS INR10                                                                                                                                                   | 121,690.00                          | (2,340,681.95)  | (36,747.00)                             | 626,520.70   |
| JUKI CORP NPV                                                                                                                                                              | 9,800.00                            | (113,464.89)    | (9,800.00)                              | 122,402.00   |
| JULIUS BAER GRUPPE CHF0.02 (REGD)                                                                                                                                          | 38,708.00                           | (1,846,914.36)  | (50,113.00)                             | 2,967,566.44 |
| JULIUS BAER GRUPPE COM                                                                                                                                                     | 1,678.00                            | 0.00            | (1,678.00)                              | 41,767.22    |
| JUMBO SA EURO.88                                                                                                                                                           | 1,112.00                            | (21,983.11)     | (14,702.00)                             | 218,432.01   |
| JUNGHEINRICH NON-VTG PRF NPV                                                                                                                                               | 20,560.00                           | (737,465.01)    | (18,999.00)                             | 712,827.44   |
| JUST EAT PLC ORD GBP0.01                                                                                                                                                   | 169,988.00                          | (1,978,139.52)  | (547,922.00)                            | 5,955,912.14 |
| JXTG HOLDINGS INC NPV                                                                                                                                                      | 119,900.00                          | (757,030.51)    | (36,300.00)                             | 200,749.01   |
| K + S AG -REG.SHS- SHS                                                                                                                                                     | 26,490.00                           | (507,973.70)    | (4,810.00)                              | 90,695.82    |
| KAJIMA CORP NPV                                                                                                                                                            | 66,000.00                           | (515,090.40)    | (33,700.00)                             | 347,344.66   |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| KAKAKU.COM. INC NPV                                                                                                                                                        | 5,900.00                            | (94,361.96)     | (24,400.00)                             | 450,518.85    |
| KAMIGUMI CO LTD NPV                                                                                                                                                        | 2,800.00                            | (50,297.20)     | (1,500.00)                              | 32,439.35     |
| KANEKA CORP NPV                                                                                                                                                            | 39,000.00                           | (369,234.27)    | (145,500.00)                            | 1,503,262.50  |
| KANGWON LAND INC KRW500                                                                                                                                                    | 1,034.00                            | (24,827.03)     | (547.00)                                | 15,705.05     |
| KANSAI ELECTRIC POWER CO NPV                                                                                                                                               | 81,300.00                           | (1,146,295.37)  | (107,600.00)                            | 1,504,154.99  |
| KANSAI PAINT CO NPV                                                                                                                                                        | 900.00                              | (3,902.88)      | (900.00)                                | 17,133.82     |
| KANSAS CITY SOUTHN 4.7% DUE 05-01-2048                                                                                                                                     | 6,680,000.00                        | (6,575,170.10)  | (300,000.00)                            | 300,316.00    |
| KAO CORP NPV                                                                                                                                                               | 56,100.00                           | (3,996,460.60)  | (23,300.00)                             | 1,726,099.77  |
| KARDEMIR KARABUK D TRY1'D'                                                                                                                                                 | 453,115.00                          | (510,509.95)    | (453,115.00)                            | 303,735.91    |
| KASIKORNBANK PCL THB10 (NVDR)                                                                                                                                              | 122,600.00                          | (797,564.46)    | (6,000.00)                              | 36,044.20     |
| KATO WORKS CO LTD NPV                                                                                                                                                      | 2,300.00                            | (71,974.02)     | (2,300.00)                              | 68,668.24     |
| KAWASAKI HEAVY IND NPV                                                                                                                                                     | 50,800.00                           | (1,427,209.17)  | (27,700.00)                             | 860,113.88    |
| KB FINANCIAL GROUP KRW5000                                                                                                                                                 | 186,933.00                          | (9,195,336.10)  | (38,264.00)                             | 1,858,222.24  |
| KBC GROEP NV NPV                                                                                                                                                           | 7,855.00                            | (546,612.56)    | (4,392.00)                              | 310,525.39    |
| KDDI CORP NPV                                                                                                                                                              | 111,000.00                          | (2,640,986.76)  | (165,500.00)                            | 4,171,836.62  |
| KEIHAN HOLDINGS CO NPV                                                                                                                                                     | 400.00                              | 0.00            | (400.00)                                | 14,618.38     |
| KEIHIN CORP NPV                                                                                                                                                            | 36,200.00                           | (743,882.99)    | (8,800.00)                              | 177,595.00    |
| KEIKYU CORPORATION NPV                                                                                                                                                     | 1,000.00                            | (3,422.84)      | (1,000.00)                              | 17,033.28     |
| KEISEI ELEC RY CO NPV                                                                                                                                                      | 18,400.00                           | (625,933.03)    | (18,400.00)                             | 620,031.57    |
| KELLOGG CO 4.3% DUE 05-15-2028                                                                                                                                             | 800,000.00                          | (792,526.80)    | (800,000.00)                            | 800,584.90    |
| KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200                                                                                                                             | 2,673.00                            | (98,789.77)     | (5,016.00)                              | 161,097.29    |
| KEPPEL CORP NPV                                                                                                                                                            | 35,500.00                           | (152,263.51)    | (15,700.00)                             | 69,456.06     |
| KERING                                                                                                                                                                     | 2,333.00                            | (1,042,217.40)  | (1,055.00)                              | 594,376.21    |
| KERRY GROUP 'A'ORD EURO.125                                                                                                                                                | 17,203.00                           | (1,789,328.31)  | (10,776.00)                             | 1,141,446.54  |
| KERRY PROPERTIES HKD1                                                                                                                                                      | 43,000.00                           | (202,553.84)    | (213,500.00)                            | 802,840.34    |
| KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020                                                                                                                             | 155,000.00                          | (156,402.75)    | (155,000.00)                            | 155,919.15    |
| KEYENCE CORP NPV                                                                                                                                                           | 14,800.00                           | (7,745,351.47)  | (16,200.00)                             | 9,387,397.02  |
| KEYWORDS STUDIOS P ORD GBP0.01                                                                                                                                             | 8,784.00                            | (171,745.31)    | (74,300.00)                             | 1,362,246.43  |
| KGHM POLSKA MIEDZ PLN10.00                                                                                                                                                 | 7,639.00                            | (188,273.24)    | (6,350.00)                              | 160,968.59    |
| KIA MOTORS CORP KRW5000                                                                                                                                                    | 5,204.00                            | (162,769.95)    | (10,774.00)                             | 332,023.44    |
| KIKKOMAN CORP NPV                                                                                                                                                          | 600.00                              | 0.00            | (600.00)                                | 33,523.63     |
| KIMCO RLTY CORP COM                                                                                                                                                        | 11,691.00                           | (151,806.69)    | (7,668.00)                              | 108,373.26    |
| KINDER MORGAN 5.5 DUE 03-01-2044                                                                                                                                           | 140,000.00                          | (139,297.20)    | (60,000.00)                             | 60,100.20     |
| KINDER MORGAN 6.5% DUE 09-01-2039                                                                                                                                          | 80,000.00                           | (90,455.20)     | (80,000.00)                             | 87,447.20     |
| KINDER MORGAN INC 5.05% DUE 02-15-2046                                                                                                                                     | 1,535,000.00                        | (1,482,074.30)  | (870,000.00)                            | 875,217.90    |
| KINDER MORGAN INC 5.2% 03-01-2048                                                                                                                                          | 1,240,000.00                        | (1,237,011.60)  | (400,000.00)                            | 393,346.80    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034                                                                                                                                      | 900,000.00                          | (936,852.00)    | (70,000.00)                             | 70,417.90     |
| KINDER MORGAN INC 5.55% DUE 06-01-2045                                                                                                                                     | 3,375,000.00                        | (3,426,928.00)  | (2,365,000.00)                          | 2,407,611.60  |
| KING SLIDE WORKS TWD10                                                                                                                                                     | 234,000.00                          | (3,328,934.01)  | (4,000.00)                              | 56,258.85     |
| KINGBOARD HOLDINGS LTD                                                                                                                                                     | 6,000.00                            | (16,992.49)     | (307,500.00)                            | 1,085,974.97  |
| KINGBOARD LAMINATE HKD0.10                                                                                                                                                 | 275,500.00                          | (324,212.59)    | (264,000.00)                            | 231,404.21    |
| KINGDEE INTL SOFTW HKD0.025                                                                                                                                                | 524,000.00                          | (569,297.08)    | (10,000.00)                             | 9,960.05      |
| KINGFISHER ORD GBP0.157142857                                                                                                                                              | 95,027.00                           | (402,933.57)    | (60,913.00)                             | 196,693.48    |
| KING'S TOWN BANK TWD10                                                                                                                                                     | 105,000.00                          | (121,058.42)    | (105,000.00)                            | 103,283.14    |
| KINGSPAN GROUP ORD EURO.13                                                                                                                                                 | 15,246.00                           | (724,752.75)    | (12,864.00)                             | 556,874.76    |
| KINNEVIK AB SER'B'NPV (POST SPLIT)                                                                                                                                         | 22,784.00                           | (691,489.16)    | (12,575.00)                             | 304,786.47    |
| KINROSS GOLD CORP COM                                                                                                                                                      | 52,667.00                           | (165,345.11)    | (8,173.00)                              | 23,808.04     |
| KINTETSU GROUP HOLDINGS CO LTD NPV                                                                                                                                         | 4,700.00                            | (171,165.05)    | (1,100.00)                              | 44,895.55     |
| KION GROUP AG NPV                                                                                                                                                          | 5,525.00                            | (299,403.86)    | (1,013.00)                              | 56,631.89     |
| KIRIN HOLDINGS CO NPV                                                                                                                                                      | 33,500.00                           | (763,188.80)    | (44,000.00)                             | 1,087,164.26  |
| KIRKLAND LAKE GOLD COM NPV                                                                                                                                                 | 101,326.00                          | (1,769,008.69)  | (165,102.00)                            | 200,112.62    |
| KIRKLAND LAKE GOLD LTD COM KIRKLAND LAKEGOLD LTD                                                                                                                           | 156,223.00                          | 0.00            |                                         |               |
| KKEIO CORPORATION NPV                                                                                                                                                      | 1,100.00                            | (34,403.74)     | (3,100.00)                              | 170,035.39    |
| KKR CHINA GROWTH FUND                                                                                                                                                      | 163,409.00                          | (163,409.00)    | (48,869,292.05)                         | 38,757,690.30 |
| KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT                                                                                                                                   | 251,900.00                          | (1,211,783.95)  | (138,900.00)                            | 806,898.69    |
| KLEPIERRE EUR1.40                                                                                                                                                          | 10,099.00                           | (360,251.41)    | (6,841.00)                              | 266,075.28    |
| KNORR BREMSE AG                                                                                                                                                            | 12,300.00                           | (1,134,798.10)  | (12,300.00)                             | 1,136,146.47  |
| KOBAYASHI PHARMACEUTICALS NPV                                                                                                                                              | 200.00                              | 0.00            | (200.00)                                | 14,080.28     |
| KOBE STEEL LTD                                                                                                                                                             | 30,900.00                           | (315,498.28)    | (179,100.00)                            | 1,778,865.63  |
| KOGAN.COM LTD COMMON STOCK                                                                                                                                                 | 25,519.00                           | (101,035.62)    | (25,519.00)                             | 130,767.51    |
| KOHNAN SHOJI NPV                                                                                                                                                           | 4,800.00                            | (108,210.42)    | (4,800.00)                              | 113,400.71    |
| KOITO MFG CO LTD NPV                                                                                                                                                       | 400.00                              | 0.00            | (400.00)                                | 23,532.91     |
| KOMATSU NPV                                                                                                                                                                | 352,000.00                          | (11,281,453.72) | (352,800.00)                            | 9,860,220.46  |
| KOMERI CO LTD NPV                                                                                                                                                          | 3,100.00                            | (94,122.71)     | (73,000.00)                             | 1,943,424.97  |
| KON AHOLD DELHAIZE EURO.01                                                                                                                                                 | 99,995.00                           | (2,215,127.95)  | (91,072.00)                             | 2,089,435.32  |
| KONAMI HOLDINGS CO NPV                                                                                                                                                     | 400.00                              | 0.00            | (400.00)                                | 15,264.11     |
| KONE CORPORATION NPV ORD 'B'                                                                                                                                               | 53,387.00                           | (2,479,557.40)  | (25,705.00)                             | 1,271,074.03  |
| KONGSBERG GRUPPEN NOK1.25                                                                                                                                                  | 5,773.00                            | (110,959.84)    | (5,773.00)                              | 132,636.60    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| KONICA MINOLTA INC NPV                                                                                                                                                     | 56,900.00                           | (555,269.45)    | (622,300.00)                            | 5,927,115.03  |
| KONINKLIJKE BOSKAL EURO.01                                                                                                                                                 | 22,572.00                           | (828,504.39)    | (4,691.00)                              | 129,596.94    |
| KONINKLIJKE DSM NV EUR1.50                                                                                                                                                 | 47,851.00                           | (4,757,088.74)  | (32,512.00)                             | 3,106,199.11  |
| KONINKLIJKE KPN                                                                                                                                                            | 16,292.00                           | (10,926.19)     | (15,010.00)                             | 39,785.31     |
| KONINKLIJKE PHILIP EURO.20                                                                                                                                                 | 186,222.00                          | (7,411,888.01)  | (68,508.00)                             | 2,627,927.40  |
| KONINKLIJKE VOPAK EURO.50                                                                                                                                                  | 4,458.00                            | (206,403.56)    | (7,984.00)                              | 366,764.16    |
| KOREA ELEC POWER KRW5000                                                                                                                                                   | 2,272.00                            | (61,219.72)     | (2,272.00)                              | 60,098.70     |
| KOSE CORPORATION NPV                                                                                                                                                       | 13,700.00                           | (2,662,476.14)  | (13,700.00)                             | 2,213,306.24  |
| KOSHIDAKA HLDG CO NPV                                                                                                                                                      | 109,300.00                          | (1,713,776.09)  | (31,100.00)                             | 367,201.27    |
| KRAFT FOODS GROUP 6.875% DUE 01-26-2039                                                                                                                                    | 155,000.00                          | (190,786.40)    | (495,000.00)                            | 578,522.50    |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                                                                                                                                    | 15,352,000.00                       | (13,486,238.10) | (925,000.00)                            | 797,235.65    |
| KRAFT HEINZ FOODS 4.625% DUE 01-30-2029                                                                                                                                    | 540,000.00                          | (536,819.40)    | (20,000.00)                             | 19,688.40     |
| KROGER CO 4.45% DUE 02-01-2047                                                                                                                                             | 6,180,000.00                        | (5,725,216.75)  | (992,000.00)                            | 929,470.66    |
| KROGER CO 4.65% 01-15-2048                                                                                                                                                 | 1,432,000.00                        | (1,358,860.15)  | (4,119,000.00)                          | 3,945,181.09  |
| KROGER CO 5 DUE 04-15-2042 REG                                                                                                                                             | 230,000.00                          | (233,995.10)    | (110,000.00)                            | 112,142.80    |
| KUBOTA CORP NPV                                                                                                                                                            | 149,400.00                          | (2,418,202.13)  | (190,200.00)                            | 3,080,513.97  |
| KUEHNE&NAGEL INTL CHF1 (REGD)                                                                                                                                              | 45,255.00                           | (6,159,877.77)  | (10,325.00)                             | 1,775,138.51  |
| KURARAY CO NPV                                                                                                                                                             | 27,500.00                           | (400,427.73)    | (7,500.00)                              | 117,190.55    |
| KURIMOTO LTD NPV                                                                                                                                                           | 3,300.00                            | (54,231.04)     | (3,300.00)                              | 41,453.63     |
| KURITA WATER INDS NPV                                                                                                                                                      | 10,100.00                           | (330,770.43)    | (100,500.00)                            | 3,042,105.39  |
| KVAERNER ASA NOKO.34                                                                                                                                                       | 38,110.00                           | (82,037.96)     | (38,110.00)                             | 67,229.91     |
| KWEICHOW MOUTAI 'A'CNY1(STOCK CONNECT)                                                                                                                                     | 12,179.00                           | (1,340,855.28)  | (4,979.00)                              | 501,197.08    |
| KYOCERA CORP NPV                                                                                                                                                           | 18,500.00                           | (1,013,408.27)  | (38,900.00)                             | 2,200,201.25  |
| KYOWA HAKKO KIRIN CO LTD NPV                                                                                                                                               | 10,200.00                           | (174,331.47)    | (48,800.00)                             | 1,014,099.88  |
| KYUSHU ELEC POWER NPV                                                                                                                                                      | 22,300.00                           | (231,189.19)    | (86,000.00)                             | 972,771.84    |
| KYUSHU FINANCIAL HOLDINGS IN                                                                                                                                               | 400.00                              | (2,047.14)      | (18,600.00)                             | 89,003.79     |
| KYUSHU RAILWAY COR NPV                                                                                                                                                     | 4,600.00                            | (124,468.92)    | (1,900.00)                              | 62,075.62     |
| L BRANDS INC 5.25% 02-01-2028                                                                                                                                              | 214,000.00                          | (214,000.00)    | (214,000.00)                            | 194,862.50    |
| L BRANDS INC 6.875% DUE 11-01-2035                                                                                                                                         | 31,000.00                           | (31,775.00)     | (145,000.00)                            | 123,220.00    |
| L E LUNDBERGFORETA SER'B'NPV                                                                                                                                               | 298.00                              | 0.00            | (298.00)                                | 9,638.50      |
| L3 TECHNOLOGIES 4.4% DUE 06-15-2028                                                                                                                                        | 3,098,000.00                        | (3,094,636.27)  | (70,000.00)                             | 69,569.50     |
| LAC CO LTD NPV                                                                                                                                                             | 5,800.00                            | (83,933.62)     | (5,800.00)                              | 82,470.89     |
| LAFARGEHOLCIM FIN US LLC DISC COML PAPER 11-15-2018                                                                                                                        | 800,000.00                          | (798,440.00)    | (800,000.00)                            | 800,000.00    |
| LAFARGEHOLCIM LTD                                                                                                                                                          | 48,181.00                           | (2,418,916.29)  | (80,835.00)                             | 4,389,696.79  |
| LAGARDERE SCA EUR6.10                                                                                                                                                      | 72.00                               | (2,080.81)      | (5,855.00)                              | 156,646.19    |
| LAM RESH CORP SR NT CONV 1.25% DUE 05-15-2018 BEO                                                                                                                          | 70,000.00                           | (221,952.50)    | (1,333,000.00)                          | 4,594,610.83  |
| LAND SECURITIES GP ORD GBP0.106666666                                                                                                                                      | 19,954.00                           | (242,922.35)    | (8,076.00)                              | 85,100.57     |
| LANDESBANK BADEN WURTTENBERG NY BRH DISCCOML PAPER 3/A2 YRS 3&4 09-19-2018                                                                                                 | 300,000.00                          | (298,225.50)    | (300,000.00)                            | 300,000.00    |
| LANDMARK REAL ESTATE PARTNERS VII LP                                                                                                                                       | 2,877,519.00                        | (2,877,519.00)  | (12,749,041.00)                         | 12,749,041.00 |
| LANDMARK REAL ESTATE PARTNERS VIII, L.P                                                                                                                                    | 7,386,834.00                        | (7,386,834.00)  | (6,430,841.00)                          | 6,430,841.00  |
| LANXESS AG NPV                                                                                                                                                             | 1,418.00                            | (91,843.39)     | (1,413.00)                              | 108,241.61    |
| LARGAN PRECISION C TWD10                                                                                                                                                   | 36,850.00                           | (5,084,688.64)  | (37,350.00)                             | 4,928,136.85  |
| LARSEN AND TOUBRO INR1                                                                                                                                                     | 60,329.00                           | (1,566,950.62)  | (25,221.00)                             | 580,644.59    |
| LAS VEGAS SANDS, LLC REFINANCING TERM LOAN DUE 03-27-2025 BEO                                                                                                              | 2,892,750.00                        | (2,885,500.01)  | (14,500.00)                             | 14,500.00     |
| LASERTEC CORP NPV                                                                                                                                                          | 25,700.00                           | (764,571.86)    | (1,600.00)                              | 48,316.52     |
| LAWSON INC NPV                                                                                                                                                             | 37,400.00                           | (2,470,949.05)  | (25,800.00)                             | 1,625,062.83  |
| LEAGOLD MINING COR COM NPV                                                                                                                                                 | 528,042.00                          | (107,866.06)    | (312,893.00)                            | 474,740.57    |
| LEARNING TECHS GP ORD GBP0.00375                                                                                                                                           | 530,199.00                          | (1,031,600.97)  | (530,199.00)                            | 502,767.52    |
| LEE & MAN PAPER MA HKD0.025                                                                                                                                                | 113,225.00                          | (130,068.17)    | (791,214.00)                            | 733,590.55    |
| LEG IMMOBILIEN AG NPV                                                                                                                                                      | 5,405.00                            | (617,131.94)    | (4,590.00)                              | 551,751.11    |
| LEGAL & GENERAL GP ORD GBP0.025                                                                                                                                            | 475,251.00                          | (1,699,707.30)  | (275,638.00)                            | 940,030.85    |
| LEGG MASON INC 5.625 DUE 01-15-2044 REG                                                                                                                                    | 200,000.00                          | (205,116.00)    | (70,000.00)                             | 71,702.40     |
| LEGRAND SA EUR4                                                                                                                                                            | 36,264.00                           | (2,152,605.31)  | (3.00)                                  | 176.18        |
| LENDINGTREE INC NEW CONV CORP 0.625% DUE 06-01-2022                                                                                                                        | 1,755,000.00                        | (526,440.59)    | (480,000.00)                            | 612,524.86    |
| LENDLEASE GROUP NPV (STAPLED)                                                                                                                                              | 53,470.00                           | (756,027.22)    | (41,912.00)                             | 599,332.22    |
| LEONARDO SPA EUR4.40                                                                                                                                                       | 150,514.00                          | (1,700,152.50)  | (11,170.00)                             | 111,019.61    |
| LEOPALACE 21 CORP NPV                                                                                                                                                      | 21,500.00                           | (171,450.51)    | (279,200.00)                            | 2,172,640.65  |
| LEXTAR ELECTRONIC TWD10                                                                                                                                                    | 92,000.00                           | (75,591.15)     | (329,000.00)                            | 221,825.08    |
| LG CHEMICAL KRW5000                                                                                                                                                        | 4,141.00                            | (1,491,335.30)  | (2,550.00)                              | 778,158.96    |
| LG DISPLAY CO LTD KRW5000                                                                                                                                                  | 2,046.00                            | (37,026.31)     | (43,763.00)                             | 1,150,324.92  |
| LG ELECTRONICS INC KRW5000                                                                                                                                                 | 4,443.00                            | (359,248.98)    | (20,387.00)                             | 1,411,936.46  |
| LG HOUSEHOLD&HEALT PRF KRW5000                                                                                                                                             | 157.00                              | (90,390.91)     | (382.00)                                | 230,112.06    |
| LG HSEHLD & HLT CRE COMMON STOCK                                                                                                                                           | 3,507.00                            | (3,810,698.15)  | (3,771.00)                              | 4,168,223.99  |
| LG INNOTEK CO KRW5000                                                                                                                                                      | 1,432.00                            | (167,804.47)    | (1,432.00)                              | 178,599.22    |
| LG UPLUS CORP KRW5000                                                                                                                                                      | 146,086.00                          | (2,051,974.71)  | (1,126.00)                              | 17,750.56     |
| LI & FUNG HKD0.0125                                                                                                                                                        | 646,000.00                          | (234,029.34)    | (950,000.00)                            | 200,142.00    |
| LIBERTY GOLD CORP COM NPV                                                                                                                                                  | 163,000.00                          | (56,734.50)     | (506,000.00)                            | 123,653.51    |
| LIBERTY MEDIA CORP DEL 1% SNR NTS 01-30-2023                                                                                                                               | 2,170,000.00                        | (1,452,404.53)  | (200,000.00)                            | 209,611.60    |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| LIBERTY MEDIA CORP DEL 2.25% DUE 09-30-2046 BEO                                                                                                                            | 160,000.00                          | (168,400.00)    | (418,543.41)                            | 418,543.41    |
| LIBERTY MEDIA CORP DEL SR NT CASH CONV 1.375% DUE 10-15-2023 REG                                                                                                           | 320,000.00                          | (362,940.80)    | (2,197,000.00)                          | 2,656,754.60  |
| LIFE HEALTHCARE GR ZARO.000001                                                                                                                                             | 11,482.00                           | (19,046.29)     | (11,482.00)                             | 21,873.89     |
| LIGAND .75% DUE 05-15-2023                                                                                                                                                 | 3,750,000.00                        | (3,782,085.84)  | (10,000.00)                             | 9,125.12      |
| LIGAND .75% DUE 08-15-2019                                                                                                                                                 | 105,000.00                          | (233,676.87)    | (1,022,000.00)                          | 2,017,982.79  |
| LIGHTSPEED VENTURE PARTNERS SELECT LP                                                                                                                                      | 300,000.00                          | (300,000.00)    | (1,806,359.49)                          | 1,839,011.93  |
| LILLY ELI & CO 3.7% DUE 03-01-2045                                                                                                                                         | 20,000.00                           | (19,179.20)     | (165,000.00)                            | 152,809.80    |
| LINAMAR CORP COMMON STOCK                                                                                                                                                  | 10,985.00                           | (442,568.14)    | (9,585.00)                              | 414,321.15    |
| LINCOLN NATL CORP 3.8% 03-01-2028                                                                                                                                          | 570,000.00                          | (568,671.90)    | (570,000.00)                            | 551,782.80    |
| LINCOLN NATL CORP 4.35% 03-01-2048                                                                                                                                         | 3,246,000.00                        | (3,231,994.79)  | (2,876,000.00)                          | 2,683,736.94  |
| LINDE AG NPV                                                                                                                                                               | 525.00                              | (107,978.41)    | (525.00)                                | 113,938.62    |
| LINDE AG NPV (ASD 24/11/2017)                                                                                                                                              | 28,240.00                           | (6,402,550.46)  | (177,491.00)                            | 9,300,612.49  |
| LINDE PLC COMMON STOCK                                                                                                                                                     | 219,511.56                          | (921,105.38)    | (20,002.56)                             | 2,980,504.35  |
| LINDT & SPRUENGLI CHF10 (PTG CERT)                                                                                                                                         | 4.00                                | 0.00            | (4.00)                                  | 27,652.18     |
| LINE CORP NPV                                                                                                                                                              | 14,500.00                           | (543,790.92)    | (14,500.00)                             | 621,020.76    |
| LION CORP NPV                                                                                                                                                              | 24,000.00                           | (442,755.48)    | (13,900.00)                             | 263,300.75    |
| LIXIL GROUP CORPORATION                                                                                                                                                    | 127,500.00                          | (2,192,983.63)  | (46,100.00)                             | 1,015,015.81  |
| LLOYDS BANKING GP ORD GBP0.1                                                                                                                                               | 7,140,637.00                        | (6,168,353.77)  | (2,038,402.00)                          | 1,546,875.33  |
| LLOYDS BKG GROUP 0% DUE 03-22-2028                                                                                                                                         | 2,050,000.00                        | (2,042,763.50)  | (2,050,000.00)                          | 2,050,204.00  |
| LLOYDS BKG GROUP 4.344% DUE 01-09-2048                                                                                                                                     | 1,100,000.00                        | (1,035,263.70)  | (300,000.00)                            | 262,119.00    |
| LLOYDS BKG GROUP FLTGT RT 3.574% 11-07-2028                                                                                                                                | 230,000.00                          | (214,716.50)    | (230,000.00)                            | 212,624.20    |
| LOBLAWS COS LTD COM NPV                                                                                                                                                    | 57,587.00                           | (2,851,621.05)  | (134.00)                                | 6,667.60      |
| LOCALIZA RENT A CA COM NPV                                                                                                                                                 | 471,100.00                          | (3,246,424.41)  | (538,300.00)                            | 3,786,686.86  |
| LOJAS AMERICANAS PRF NPV                                                                                                                                                   | 91,300.00                           | (380,131.20)    | (276,600.00)                            | 1,239,192.24  |
| LOJAS RENNER SA COM NPV                                                                                                                                                    | 317,646.00                          | (3,041,835.20)  | (113,500.00)                            | 952,014.52    |
| LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                                                                                                                              | 185,516.00                          | (10,739,443.71) | (45,834.00)                             | 2,418,265.83  |
| LONE STAR FUND IX (US) LP                                                                                                                                                  | 6,735,355.56                        | (6,735,355.56)  | (8,185,629.33)                          | 8,185,629.33  |
| LONE STAR FUND X US LP                                                                                                                                                     | 32,347,701.99                       | (32,347,701.99) | (147,881.78)                            | 147,881.78    |
| LONE STAR REAL ESTATE FUND IV (US) LP                                                                                                                                      | 5,628,070.17                        | (5,628,070.17)  | (8,632,796.39)                          | 8,632,796.39  |
| LONE STAR REAL ESTATE FUND V (US), L.P.                                                                                                                                    | 7,956,081.28                        | (7,956,081.28)  | (6,205,287.19)                          | 6,205,287.19  |
| LONGFOR GROUP HOLDINGS LTD                                                                                                                                                 | 1,811,500.00                        | (4,934,727.13)  | (811,500.00)                            | 2,222,429.00  |
| LONKING HOLDINGS HKD0.1                                                                                                                                                    | 805,000.00                          | (348,182.48)    | (3,178,000.00)                          | 1,170,031.06  |
| LONZA GROUP AG CHF1 (REGD)                                                                                                                                                 | 56,831.00                           | (16,087,951.24) | (9,486.00)                              | 2,945,352.90  |
| L'OREAL EURO.20                                                                                                                                                            | 13,153.00                           | (3,128,186.37)  | (42,642.00)                             | 10,063,943.57 |
| LOTTE CHEMICAL COR KRW5000                                                                                                                                                 | 1,717.00                            | (554,619.03)    | (4,733.00)                              | 1,142,118.82  |
| LOTTE CORPORATION KRW200                                                                                                                                                   | 235.00                              | (10,553.58)     | (235.00)                                | 11,574.26     |
| LOTTE SHOPPING CO KRW5000                                                                                                                                                  | 1,211.00                            | (247,508.38)    | (658.00)                                | 130,285.34    |
| LOWES COS INC 2.5% DUE 04-15-2026                                                                                                                                          | 140,000.00                          | (132,032.60)    | (140,000.00)                            | 132,084.40    |
| LOWES COS INC 3.7% DUE 04-15-2046                                                                                                                                          | 565,000.00                          | (495,550.70)    | (220,000.00)                            | 195,765.80    |
| LOWES COS INC 4.05% DUE 05-03-2047                                                                                                                                         | 1,810,000.00                        | (1,686,787.00)  | (4,813,000.00)                          | 4,715,758.04  |
| LOWES COS INC 4.65 DUE 04-15-2042                                                                                                                                          | 180,000.00                          | (172,106.15)    | (124,000.00)                            | 129,241.48    |
| LUMENTUM HLDGS INC .25% DUE 03-15-2024                                                                                                                                     | 3,115,000.00                        | (1,396,430.63)  | (400,000.00)                            | 479,544.89    |
| LUNDIN GOLD INC COM                                                                                                                                                        | 199,800.00                          | (750,931.30)    | (50,000.00)                             | 191,996.76    |
| LUNDIN MINING CORP COM NPV                                                                                                                                                 | 111,847.00                          | (457,266.18)    | (198.00)                                | 1,277.37      |
| LUNDIN PETROLEUM A NPV                                                                                                                                                     | 28,255.00                           | (905,045.48)    | (18,489.00)                             | 495,630.25    |
| LUPIN LTD INR2                                                                                                                                                             | 17,929.00                           | (214,578.22)    | (10,404.00)                             | 129,666.45    |
| LUXOTTICA GROUP EURO.06                                                                                                                                                    | 36.00                               | (2,280.34)      | (104,941.00)                            | 2,896,242.98  |
| LUYE PHARMA GP LTD USD0.02                                                                                                                                                 | 1,345,500.00                        | (1,353,802.22)  | (244,500.00)                            | 200,638.39    |
| LVMH MOET HENNESSY LOUIS VUITTON INC DISC COML PAPER 4/A2 YRS 3&4 08-27-2018                                                                                               | 600,000.00                          | (597,274.50)    | (600,000.00)                            | 597,274.50    |
| LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30                                                                                                                                | 52,172.00                           | (16,073,383.43) | (8,627.00)                              | 2,930,133.92  |
| LYB INTL FIN B V 5.25% DUE 07-15-2043                                                                                                                                      | 165,000.00                          | (179,665.20)    | (305,000.00)                            | 327,774.35    |
| M DIAS BRANCO SA I COM NPV                                                                                                                                                 | 116,400.00                          | (1,331,737.90)  | (88,800.00)                             | 1,216,556.70  |
| M UFJ LEASE                                                                                                                                                                | 11,400.00                           | (58,785.33)     | (6,900.00)                              | 37,490.82     |
| M&A CAPITAL PARTNE NPV                                                                                                                                                     | 5,180.00                            | (428,118.35)    | (21,780.00)                             | 1,219,311.52  |
| M3 INC NPV                                                                                                                                                                 | 240,600.00                          | (4,639,832.06)  | (900.00)                                | 41,371.99     |
| MA INST TECH 3.885% DUE 07-01-2116                                                                                                                                         | 1,475,000.00                        | (1,376,573.25)  | (60,000.00)                             | 55,666.20     |
| MAANSHAN IRON&STL 'H' CNY1                                                                                                                                                 | 13,824,000.00                       | (6,726,207.63)  | (6,672,000.00)                          | 3,493,942.99  |
| MABUCHI MOTOR CO NPV                                                                                                                                                       | 15,100.00                           | (739,250.23)    | (15,100.00)                             | 637,649.10    |
| MACERICH CO REIT                                                                                                                                                           | 1,061.00                            | (38,587.22)     | (119.00)                                | 6,508.22      |
| MACQUARIE (AIER EYE HOSPITAL GROUP CO-A ) P-NOTE 31/03/2021                                                                                                                | 252,950.00                          | (560,855.29)    | (123,200.00)                            | 498,624.77    |
| MACQUARIE (GREE ELECTRIC APPLICANCES I-A) P-NOTE 31/03/2021                                                                                                                | 70,300.00                           | (532,506.52)    | (264,100.00)                            | 1,917,986.67  |
| MACQUARIE BANK (PING AN BANK CO LTD-A)P-NOTE 15/06/2020                                                                                                                    | 4,769,681.00                        | (6,826,557.42)  | (4,769,681.00)                          | 6,719,717.38  |
| MACQUARIE BANK 0% ELN 08/07/2020 USD1                                                                                                                                      | 474,110.00                          | (4,160,807.99)  | (474,110.00)                            | 4,308,900.38  |
| MACQUARIE BANK CERT 10/08/2020()                                                                                                                                           | 8,610,270.00                        | (19,275,109.52) | (4,714,627.00)                          | 9,528,213.49  |
| MACQUARIE BANK CERT 10/08/2020(SILVER)                                                                                                                                     | 2,911,655.00                        | (4,047,366.51)  | (723,700.00)                            | 1,074,057.04  |
| MACQUARIE BANK LIMITED PNOTE(VIETNAM TECH) 27/07/2020 USD                                                                                                                  | 1,122,880.00                        | (1,386,483.81)  | (1,122,880.00)                          | 1,254,332.19  |
| MACQUARIE BANK LTD PNOTE(QINGDAO 23/03/2020)                                                                                                                               | 1,556,127.00                        | (4,315,967.63)  | (1,556,127.00)                          | 3,395,135.55  |
| MACQUARIE BANK(CHINA JUSHI CO LTD-A) P-NOTE 03/04/2020                                                                                                                     | 2,719,055.00                        | (4,674,740.65)  | (2,719,055.00)                          | 3,831,011.39  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| MACQUARIE BANK(FOCUSED PHOTONICS HANGZHOU-A)P-NOTE 30/06/2020                                                                                                              | 735,373.00                          | (2,879,924.37)  | (735,373.00)                            | 2,568,138.72  |
| MACQUARIE GP LTD NPV                                                                                                                                                       | 1,289.00                            | (6,064.57)      | (1,265.00)                              | 113,345.52    |
| MACRONIX INTERNATL TWD10                                                                                                                                                   | 178,000.00                          | (266,245.78)    | (413,000.00)                            | 435,599.19    |
| MADISON REALTY CAPITAL DEBT FUND IV LP                                                                                                                                     | 86,795,943.88                       | (86,795,943.88) | (58,429,741.24)                         | 58,429,741.24 |
| MAGAZINE LUIZA SA COM NPV                                                                                                                                                  | 81,600.00                           | (2,581,946.01)  | (105,200.00)                            | 3,530,264.57  |
| MAGELLAN FINANCIAL NPV                                                                                                                                                     | 3,908.00                            | (87,695.94)     | (20,194.00)                             | 398,446.29    |
| MAGNA INTL INC COM NPV                                                                                                                                                     | 41,948.00                           | (2,306,254.86)  | (50,583.25)                             | 2,636,005.92  |
| MAHINDRA & MAHINDRA LTD COMSTK                                                                                                                                             | 201,721.00                          | (2,468,869.75)  | (23,004.00)                             | 236,780.19    |
| MAISONS DU MONDE EUR3.24                                                                                                                                                   | 6,370.00                            | (256,556.89)    | (23,745.00)                             | 762,791.06    |
| MAKITA CORP NPV                                                                                                                                                            | 43,600.00                           | (1,984,671.58)  | (13,300.00)                             | 554,362.83    |
| MALAYAN BKG BERHAD NY BRH DISC COML PAPER 3A2 YRS 3&4 08-07-2018                                                                                                           | 2,100,000.00                        | (2,087,820.00)  | (2,100,000.00)                          | 2,100,000.00  |
| MAN SE ORD NPV                                                                                                                                                             | 4,374.00                            | (485,691.78)    | (7,772.00)                              | 806,529.76    |
| MANGALORE REF &PET INR10                                                                                                                                                   | 44,674.00                           | (49,916.89)     | (44,674.00)                             | 47,243.25     |
| MANULIFE FINL CORP COM NPV                                                                                                                                                 | 827,740.00                          | (15,087,601.89) | (91,000.00)                             | 1,492,009.21  |
| MAPFRE EURO.10                                                                                                                                                             | 36,014.00                           | (98,854.43)     | (19,724.00)                             | 56,709.51     |
| MAPLE ESCR 5.085% DUE 05-25-2048                                                                                                                                           | 4,688,000.00                        | (4,571,993.34)  | (1,686,000.00)                          | 1,662,694.69  |
| MAPLE LEAF CEMENT PKR10                                                                                                                                                    | 2,136,000.00                        | (771,126.97)    | (2,136,000.00)                          | 903,163.78    |
| MARATHON GOLD CORP COM                                                                                                                                                     | 319,000.00                          | (235,126.37)    | (37,000.00)                             | 19,138.90     |
| MARATHON OIL CORP 4.4% DUE 07-15-2027                                                                                                                                      | 190,000.00                          | (194,550.50)    | (1,472,000.00)                          | 1,477,961.45  |
| MARATHON OIL CORP 5.2% DUE 06-01-2045                                                                                                                                      | 440,000.00                          | (462,368.50)    | (240,000.00)                            | 256,361.10    |
| MARATHON OIL CORP 6.6% DUE 10-01-2037                                                                                                                                      | 3,196,000.00                        | (3,999,167.60)  | (1,340,000.00)                          | 1,486,716.60  |
| MARATHON PETE CORP 5% DUE 09-15-2054                                                                                                                                       | 105,000.00                          | (98,879.55)     | (340,000.00)                            | 330,835.70    |
| MARATHON PETE CORP 6.5% DUE 03-01-2041                                                                                                                                     | 245,000.00                          | (277,271.40)    | (260,000.00)                            | 330,307.70    |
| MARKEL CORP 4.3% 11-01-2047                                                                                                                                                | 3,475,000.00                        | (3,231,591.50)  | (1,078,000.00)                          | 986,316.10    |
| MARKS & SPENCER GP ORD GBP0.25                                                                                                                                             | 46,277.00                           | (180,299.85)    | (18,036.00)                             | 61,493.72     |
| MARLIN EQUITY IV LP                                                                                                                                                        | 4,487,254.00                        | (4,487,254.00)  | (6,045,179.00)                          | 6,045,179.00  |
| MARLIN EQUITY V LP                                                                                                                                                         | 14,540,134.00                       | (14,540,134.00) | (1,124,246.00)                          | 1,124,246.00  |
| MARLIN HERITAGE, L.P.                                                                                                                                                      | 594,584.00                          | (594,584.00)    | (724,592.00)                            | 724,592.00    |
| MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 3&4 08-14-2018                                                                                                                   | 800,000.00                          | (797,244.44)    | (800,000.00)                            | 800,000.00    |
| MARRIOTT VACATIONS WORLDWIDE CORP 1.5% 09-15-2022                                                                                                                          | 1,810,000.00                        | 0.00            | (695,000.00)                            | 655,610.22    |
| MARSH & MCLENNAN COS INC 4.2% 03-01-2048                                                                                                                                   | 1,610,000.00                        | (1,599,954.90)  | (275,000.00)                            | 259,691.65    |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047                                                                                                                                  | 170,000.00                          | (162,933.10)    | (115,000.00)                            | 115,496.80    |
| MARTIN MARIETTA 4.25% 12-15-2047                                                                                                                                           | 577,000.00                          | (562,298.04)    | (577,000.00)                            | 485,637.82    |
| MARTINREA INTL INC COM NPV                                                                                                                                                 | 33,477.00                           | (395,585.73)    | (43,277.00)                             | 362,799.37    |
| MARUBENI CORP NPV                                                                                                                                                          | 62,900.00                           | (456,295.76)    | (68,600.00)                             | 516,509.10    |
| MARUI GROUP CO LTD                                                                                                                                                         | 223,400.00                          | (4,613,875.07)  | (48,700.00)                             | 1,057,765.24  |
| MARUICHI STEEL TUBE LTD                                                                                                                                                    | 1,500.00                            | (42,967.01)     | (1,000.00)                              | 31,053.15     |
| MARUTI SUZUKI IND INR5                                                                                                                                                     | 9,547.00                            | (1,208,324.45)  | (29,533.00)                             | 3,434,250.61  |
| MASCO CORP 4.5% DUE 05-15-2047                                                                                                                                             | 600,000.00                          | (510,353.00)    | (986,000.00)                            | 831,543.10    |
| MASON WELLS BUYOUT FUND III, LP                                                                                                                                            | 740,281.06                          | (740,281.06)    | (5,590,285.59)                          | 5,590,285.59  |
| MASSMART HOLDINGS LIMITED                                                                                                                                                  | 22,837.00                           | (319,403.68)    | (22,837.00)                             | 184,121.39    |
| MASTERCARD INC 3.8% DUE 11-21-2046                                                                                                                                         | 2,781,000.00                        | (2,690,561.88)  | (110,000.00)                            | 107,919.90    |
| MASTERCARD INC 3.95% DUE 02-26-2048                                                                                                                                        | 2,781,000.00                        | (2,778,580.53)  | (2,781,000.00)                          | 2,765,426.40  |
| MASTERCARD INC FIXED 3.5% DUE 02-26-2028                                                                                                                                   | 175,000.00                          | (174,590.50)    | (175,000.00)                            | 172,355.75    |
| MATCH GROUP INC 5% DUE 12-15-2027                                                                                                                                          | 98,000.00                           | (91,630.00)     | (287,000.00)                            | 285,206.25    |
| MAUREL ET PROM EURO.77                                                                                                                                                     | 60,758.00                           | (374,589.86)    | (43,535.00)                             | 198,780.11    |
| MAXAR TECHNOLOGIES COM NPV                                                                                                                                                 | 4,572.00                            | (224,749.04)    | (13,429.00)                             | 349,758.79    |
| MAZDA MOTOR CORP NPV                                                                                                                                                       | 87,200.00                           | (1,142,565.11)  | (196,700.00)                            | 2,477,594.34  |
| MBK PARTNERS FUND III LP                                                                                                                                                   | 385,146.00                          | (385,146.00)    | (27,096,980.00)                         | 31,635,060.70 |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG                                                                                                                                    | 1,190,000.00                        | (1,193,365.90)  | (550,000.00)                            | 550,591.69    |
| MCDONALDS CORP 4.875% DUE 12-09-2045                                                                                                                                       | 5,375,000.00                        | (5,759,962.45)  | (5,968,000.00)                          | 6,323,631.69  |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                                                                                                                                 | 8,626,000.00                        | (8,549,470.81)  | (630,000.00)                            | 592,883.45    |
| MCDONALDS CORP MEDIUM TERM NTS 3.35% 04-01-2023                                                                                                                            | 300,000.00                          | (299,886.00)    | (300,000.00)                            | 299,258.10    |
| MCDONALD'S HOLDING CO JAPAN                                                                                                                                                | 5,300.00                            | (222,799.17)    | (400.00)                                | 17,591.71     |
| MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 06-18-2018                                                                                                                   | 300,000.00                          | (299,648.50)    | (300,000.00)                            | 300,000.00    |
| MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 CPN 06-25-2018                                                                                                               | 500,000.00                          | (499,211.81)    | (500,000.00)                            | 500,000.00    |
| MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 07-17-2018                                                                                                                   | 400,000.00                          | (399,253.33)    | (400,000.00)                            | 400,000.00    |
| MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 08-07-2018                                                                                                                   | 400,000.00                          | (399,488.89)    | (400,000.00)                            | 400,000.00    |
| MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028                                                                                                                               | 1,751,000.00                        | (1,750,562.25)  | (531,000.00)                            | 518,254.74    |
| MDU RES GROUP INC DISC COML PAPER 3/A3 YRS 3&4 CPN 07-09-2018                                                                                                              | 500,000.00                          | (498,928.89)    | (500,000.00)                            | 500,000.00    |
| MDU RES GROUP INC DISC COML PAPER 3/A3 YRS 3&4 CPN 08-08-2018                                                                                                              | 1,450,000.00                        | (1,449,914.61)  | (1,450,000.00)                          | 1,450,000.00  |
| MEBUKI FINANCIAL GROUP INC NPV                                                                                                                                             | 18,700.00                           | (55,362.50)     | (13,900.00)                             | 45,552.88     |
| MEDIASET ESPANA EURO.5                                                                                                                                                     | 48,473.00                           | (553,292.98)    | (542,586.00)                            | 5,526,174.36  |
| MEDIATEK INC TWD10                                                                                                                                                         | 240,000.00                          | (2,682,671.69)  | (240,000.00)                            | 1,844,096.79  |
| MEDIBANK PRIVATE L NPV                                                                                                                                                     | 16,325.00                           | (12,580.40)     | (13,083.00)                             | 27,234.56     |
| MEDICINES CO SR NT CONV 2.75% DUE 07-15-2023                                                                                                                               | 1,005,000.00                        | (966,272.60)    | (916,000.00)                            | 889,227.30    |
| MEDICLINIC INTERNA ORD GBP0.10                                                                                                                                             | 657,215.00                          | (3,063,291.82)  | (56,440.00)                             | 501,671.31    |
| MEDIDATA SOLUTIONS INC 1% SNR NTS 01/08/2018 USD 1% DUE 08-01-2018 BEO                                                                                                     | 180,000.00                          | (211,500.00)    | (1,295,000.00)                          | 1,351,554.18  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| MEDIOBANCA SPA EURO.5                                                                                                                                                      | 72,655.00                           | (663,911.53)    | (6,501.00)                              | 56,725.35     |
| MEDIPAL HOLDINGS CORP                                                                                                                                                      | 4,800.00                            | (86,063.60)     | (8,798.00)                              | 182,417.40    |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                                                                                                                        | 125,000.00                          | (130,550.00)    | (388,000.00)                            | 423,949.26    |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                                                                                                                        | 4,420,000.00                        | (4,799,635.80)  | (2,160,000.00)                          | 2,330,506.40  |
| MEDY-TOX INC KRW500                                                                                                                                                        | 434.00                              | (263,939.67)    | (434.00)                                | 241,400.68    |
| MEG ENERGY CORP COM NPV                                                                                                                                                    | 140,727.00                          | (647,834.69)    | (629,828.00)                            | 4,052,287.66  |
| MEGA FINANCIAL HD TWD10                                                                                                                                                    | 1,965,000.00                        | (1,730,728.44)  | (1,632,000.00)                          | 1,438,287.98  |
| MEGGITT ORD GBP0.05                                                                                                                                                        | 21,313.00                           | (152,328.85)    | (361,172.00)                            | 2,282,787.59  |
| MEIDENSHA CORP NPV                                                                                                                                                         | 62,000.00                           | (234,835.76)    | (62,000.00)                             | 223,887.48    |
| MEIJI HOLDINGS CO NPV                                                                                                                                                      | 2,400.00                            | (159,456.57)    | (12,600.00)                             | 982,934.81    |
| MEISEI INDUSTRIAL NPV                                                                                                                                                      | 7,000.00                            | (52,123.26)     | (7,000.00)                              | 52,330.01     |
| MELCO INTL DEV NPV                                                                                                                                                         | 321,000.00                          | (1,011,978.21)  | (384,000.00)                            | 811,423.92    |
| MELROSE INDUST PLC                                                                                                                                                         | 5,101,542.00                        | (14,386,925.26) | (1,097,883.00)                          | 3,265,719.00  |
| MENICON CO LTD NPV                                                                                                                                                         | 7,400.00                            | (200,457.72)    | (5,600.00)                              | 124,963.64    |
| MERCARI INC NPV                                                                                                                                                            | 56,100.00                           | (2,295,197.90)  | (8,400.00)                              | 397,435.31    |
| MERCK KGAA NPV                                                                                                                                                             | 104,363.00                          | (10,253,893.62) | (66,874.00)                             | 7,141,901.63  |
| MERCURY NZ LTD NPV                                                                                                                                                         | 38,821.00                           | (91,080.93)     | (124,137.00)                            | 274,039.02    |
| MERIDIAN ENERGY LT NPV                                                                                                                                                     | 35,854.00                           | (65,319.97)     | (14,258.00)                             | 32,713.45     |
| MERLIN ENTERTAINME ORD GBP0.01                                                                                                                                             | 2,614.00                            | (12,623.93)     | (1,374.00)                              | 6,670.25      |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                                                                                                                    | 445,000.00                          | (516,227.15)    | (85,000.00)                             | 100,976.40    |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038                                                                                                                                    | 140,000.00                          | (193,173.10)    | (380,000.00)                            | 518,483.60    |
| METHANEX CORP COM NPV                                                                                                                                                      | 12,517.00                           | (827,934.06)    | (429.00)                                | 23,878.18     |
| METLIFE INC 4.05% DUE 03-01-2045                                                                                                                                           | 175,000.00                          | (158,418.75)    | (260,000.00)                            | 236,909.55    |
| METLIFE INC 4.125% DUE 08-13-2042                                                                                                                                          | 290,000.00                          | (287,763.45)    | (150,000.00)                            | 144,481.50    |
| METLIFE INC 4.6% DUE 05-13-2046                                                                                                                                            | 125,000.00                          | (138,873.75)    | (220,000.00)                            | 225,403.30    |
| METLIFE INC 4.875% DUE 11-13-2043                                                                                                                                          | 130,000.00                          | (141,378.60)    | (90,000.00)                             | 93,949.20     |
| METLIFE INC 5.7% DUE 06-15-2035                                                                                                                                            | 105,000.00                          | (119,865.90)    | (105,000.00)                            | 122,837.40    |
| METLIFE INC 5.875% DUE 02-06-2041                                                                                                                                          | 265,000.00                          | (325,123.20)    | (65,000.00)                             | 78,172.25     |
| METLIFE INC 6.375% DUE 06-15-2034                                                                                                                                          | 235,000.00                          | (283,139.75)    | (55,000.00)                             | 66,633.05     |
| METLIFE INC FIXED 10.75% DUE 08-01-2069                                                                                                                                    | 280,000.00                          | (434,182.50)    | (150,000.00)                            | 249,705.00    |
| METRO AG (NEW)                                                                                                                                                             | 67,340.00                           | (1,137,831.17)  | (2,360.00)                              | 32,280.64     |
| METRO INC COM NPV                                                                                                                                                          | 41,845.00                           | (1,306,728.06)  | (5,204.00)                              | 169,526.43    |
| METROPOLITAN BANK PHP20                                                                                                                                                    | 521,291.00                          | (712,086.12)    | (145,760.00)                            | 239,769.03    |
| METROPOLITAN BANK RIGHTS 05/04/2018                                                                                                                                        | 322,349.00                          | 0.00            | (303,991.00)                            | 0.00          |
| METSO OYJ NPV                                                                                                                                                              | 555.00                              | (5,401.26)      | (534.00)                                | 17,189.21     |
| MEXICHEM SAB DE CV                                                                                                                                                         | 9,000.00                            | (29,770.63)     | (9,000.00)                              | 21,189.79     |
| MFA FINL INC                                                                                                                                                               | 24,404.00                           | (174,915.67)    | (194,595.00)                            | 1,447,750.53  |
| MGM CHINA HLDGS LT HKD1                                                                                                                                                    | 2,400.00                            | (5,848.94)      | (2,400.00)                              | 5,718.04      |
| MGM GROWTH PPTYS 4.5% DUE 01-15-2028                                                                                                                                       | 50,000.00                           | (49,062.50)     | (50,000.00)                             | 48,875.00     |
| MICHELIN (CGDE) EUR2                                                                                                                                                       | 9,906.00                            | (1,082,135.91)  | (8,386.00)                              | 1,043,508.76  |
| MICRO FOCUS INTL ORD GBP0.10                                                                                                                                               | 406,952.00                          | (8,310,585.64)  | (20,505.00)                             | 388,756.20    |
| MICROCHIP TECHNOLOGY INC 1.625% DUE 02-15-2027 BEO                                                                                                                         | 14,560,000.00                       | (5,074,782.07)  | (1,055,000.00)                          | 1,260,550.34  |
| MICRON TECHNOLOGY INC SR SUB NT 3 DUE 11-15-2043                                                                                                                           | 2,240,000.00                        | (3,683,871.23)  | (5,932,000.00)                          | 9,810,411.08  |
| MICRONICS JAPAN CO NPV                                                                                                                                                     | 34,600.00                           | (302,929.18)    | (20,600.00)                             | 193,099.50    |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                                                                                                                         | 17,534,000.00                       | (17,029,084.40) | (4,040,000.00)                          | 3,844,442.60  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                                                                                                                        | 390,000.00                          | (382,802.70)    | (3,576,000.00)                          | 3,717,752.64  |
| MICROSOFT CORP 3.75% DUE 05-01-2043                                                                                                                                        | 100,000.00                          | (99,307.00)     | (105,000.00)                            | 103,144.65    |
| MICROSOFT CORP 3.95% DUE 08-08-2056                                                                                                                                        | 15,527,000.00                       | (15,644,269.47) | (360,000.00)                            | 353,471.60    |
| MICROSOFT CORP 4% DUE 02-12-2055                                                                                                                                           | 335,000.00                          | (355,312.90)    | (450,000.00)                            | 447,227.30    |
| MICROSOFT CORP 4.1% DUE 02-06-2037                                                                                                                                         | 580,000.00                          | (602,044.40)    | (1,490,000.00)                          | 1,542,517.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                                                                                                                        | 615,000.00                          | (667,259.15)    | (405,000.00)                            | 452,725.20    |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047                                                                                                                                  | 220,000.00                          | (235,083.20)    | (10,645,000.00)                         | 11,277,810.82 |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                                                                                                                   | 155,000.00                          | (171,361.80)    | (3,794,000.00)                          | 4,157,578.26  |
| MICRO-STAR INTL TWD10                                                                                                                                                      | 582,000.00                          | (1,855,993.06)  | (436,000.00)                            | 1,291,243.92  |
| MID-AMER APT CMNTYS INC COM                                                                                                                                                | 1,107.00                            | (69,869.88)     | (60.00)                                 | 5,917.54      |
| MIDAMERICAN ENERGY CO 3.65% 08-01-2048                                                                                                                                     | 1,035,000.00                        | (981,284.40)    | (50,000.00)                             | 45,017.50     |
| MIDAS GOLD CORP                                                                                                                                                            | 45,000.00                           | (33,086.44)     | (22,000.00)                             | 14,658.70     |
| MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT                                                                                                          | 19,131.00                           | (1,101,690.91)  | (771.00)                                | 45,816.03     |
| MILLS ESTRUTURAS E COM NPV                                                                                                                                                 | 290,900.00                          | (206,032.97)    | (297,900.00)                            | 257,050.80    |
| MINEBEA MITSUMI INC                                                                                                                                                        | 12,400.00                           | (258,262.60)    | (12,400.00)                             | 255,754.17    |
| MINERAL RESOURCES NPV                                                                                                                                                      | 10,765.00                           | (97,636.13)     | (10,765.00)                             | 111,235.36    |
| MINOR INTERNATIONAL PCL-FOR THB1(ALIEN MKT)                                                                                                                                | 45,100.00                           | (63,350.10)     | (163,200.00)                            | 211,140.48    |
| MINTH GRP HKD0.1                                                                                                                                                           | 1,612,000.00                        | (6,781,548.79)  | (1,316,000.00)                          | 5,021,160.89  |
| MIRVAC GROUP STAPLED SECURITIES                                                                                                                                            | 174,027.00                          | (275,697.38)    | (52,460.00)                             | 86,112.28     |
| MISSISSIPPI PWR CO 3.95% DUE 03-30-2028                                                                                                                                    | 6,379,000.00                        | (6,374,543.10)  | (2,290,000.00)                          | 2,281,069.00  |
| MISSISSIPPI PWR CO 4.25 DUE 03-15-2042                                                                                                                                     | 320,000.00                          | (300,251.94)    | (650,000.00)                            | 613,944.50    |
| MISUMI GROUP INC NPV                                                                                                                                                       | 233,670.00                          | (6,061,634.17)  | (94,100.00)                             | 2,482,418.53  |
| MITSUBISHI CHEM HL NPV                                                                                                                                                     | 101,300.00                          | (884,653.63)    | (39,500.00)                             | 343,254.38    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| MITSUBISHI CORP NPV                                                                                                                                                        | 73,900.00                           | (2,010,193.78)  | (109,500.00)                            | 3,063,864.56  |
| MITSUBISHI ELEC CP NPV                                                                                                                                                     | 438,400.00                          | (6,157,264.63)  | (363,000.00)                            | 4,996,824.45  |
| MITSUBISHI ESTATE CO LTD                                                                                                                                                   | 30,000.00                           | (474,190.40)    | (25,000.00)                             | 442,225.96    |
| MITSUBISHI GAS CHM NPV                                                                                                                                                     | 7,100.00                            | (126,320.06)    | (1,400.00)                              | 21,658.47     |
| MITSUBISHI HVY IND NPV                                                                                                                                                     | 63,300.00                           | (2,379,485.24)  | (78,300.00)                             | 2,958,322.24  |
| MITSUBISHI MATERLS NPV                                                                                                                                                     | 3,100.00                            | (77,965.09)     | (1,500.00)                              | 41,757.24     |
| MITSUBISHI MOTOR C NPV                                                                                                                                                     | 270,200.00                          | (2,058,716.30)  | (367,100.00)                            | 2,684,414.54  |
| MITSUBISHI TANABE PHARMA CORP                                                                                                                                              | 17,200.00                           | (279,614.48)    | (2,900.00)                              | 43,057.16     |
| MITSUBISHI UFJ 4.286% DUE 07-26-2038                                                                                                                                       | 3,240,000.00                        | (3,236,830.40)  | (3,035,000.00)                          | 3,030,461.82  |
| MITSUBISHI UFJ FIN NPV                                                                                                                                                     | 1,402,000.00                        | (9,289,520.43)  | (2,381,600.00)                          | 15,580,235.24 |
| MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028                                                                                                                        | 665,000.00                          | (665,000.00)    | (665,000.00)                            | 662,138.25    |
| MITSUI & CO LTD NPV                                                                                                                                                        | 73,800.00                           | (1,164,439.22)  | (45,400.00)                             | 747,167.29    |
| MITSUI CHEMICALS NPV                                                                                                                                                       | 11,500.00                           | (290,595.66)    | (9,000.00)                              | 209,882.90    |
| MITSUI FUDOSAN CO LTD NPV                                                                                                                                                  | 28,900.00                           | (630,316.72)    | (35,700.00)                             | 886,892.46    |
| MITSUI O.S.K.LINES NPV                                                                                                                                                     | 37,100.00                           | (1,146,623.60)  | (37,700.00)                             | 941,251.29    |
| MIXI. INC NPV                                                                                                                                                              | 8,200.00                            | (348,696.43)    | (85,000.00)                             | 2,515,116.02  |
| MIZRAHI TEFAHOT BANK LTD ILS0.01                                                                                                                                           | 514.00                              | 0.00            | (7,694.00)                              | 145,954.18    |
| MIZUHO FINANCIAL GROUP NPV                                                                                                                                                 | 1,421,300.00                        | (2,418,915.43)  | (1,204,100.00)                          | 2,022,566.01  |
| MIZUHO FINL GROUP 4.018% DUE 03-05-2028                                                                                                                                    | 325,000.00                          | (324,365.20)    | (325,000.00)                            | 324,823.62    |
| MLP BLACKSTONE GROUP L P COM UNIT REPSTGLTD                                                                                                                                | 12,000.00                           | (424,132.00)    | (12,000.00)                             | 383,795.80    |
| MLP BROOKFIELD PPTYS LTD UNIT LTD PARTNERSHIP                                                                                                                              | 21,265.43                           | (438,918.52)    | (0.43)                                  | 8.60          |
| MLP COMPASS DIVERSIFIED HLDGS FORMERLY COMP SH BEN INT                                                                                                                     | 1,100.00                            | (17,825.50)     | (135,850.00)                            | 2,328,761.95  |
| MLP ENERGY TRANSFER LP COMMON UNITS REP LIMITED PTNR INTERESTS                                                                                                             | 231,937.00                          | (3,918,246.39)  | (68,260.00)                             | 972,109.08    |
| MLP ENTERPRISE PRODS PARTNERS L P COM UNIT                                                                                                                                 | 138,716.00                          | (3,917,728.01)  | (358,311.00)                            | 10,278,667.18 |
| MLP HI-CRUSH PARTNERS LP COM UNIT LTD PARTNER INTS                                                                                                                         | 46,198.00                           | (555,290.21)    | (258,038.00)                            | 3,408,245.91  |
| MLP NOBLE MIDSTREAM PARTNERS LP COM UNITREPSTG LTD PARTNER INT                                                                                                             | 43,555.00                           | (2,044,233.59)  | (10,868.00)                             | 538,679.53    |
| MLP PLAINS ALL AMERICAN PIPELINE L.P. UNIT LTD PARTNERSHIP INT                                                                                                             | 1,452.00                            | (29,875.16)     | (40,052.00)                             | 864,665.98    |
| MODERN TIMES GROUP SER'B'NPV                                                                                                                                               | 8.95                                | 0.00            | (8.95)                                  | 318.27        |
| MOLINA HEALTHCARE INC 1.125 01-15-2020 REG                                                                                                                                 | 650,000.00                          | (1,469,169.50)  | (915,000.00)                            | 1,487,809.79  |
| MOLSON COORS 4.2% DUE 07-15-2046                                                                                                                                           | 2,050,000.00                        | (1,841,897.04)  | (2,825,000.00)                          | 2,526,073.15  |
| MONCLER SPA NPV                                                                                                                                                            | 40,183.00                           | (1,383,007.49)  | (69,197.00)                             | 2,794,275.71  |
| MONDELEZ INTL INC 4.625% DUE 05-07-2048                                                                                                                                    | 1,240,000.00                        | (1,219,825.20)  | (80,000.00)                             | 76,504.00     |
| MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 3&4 12-14-2018                                                                                                                   | 250,000.00                          | (248,757.50)    | (250,000.00)                            | 250,000.00    |
| MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 3&4 CPN 08-15-2018                                                                                                               | 800,000.00                          | (796,274.00)    | (800,000.00)                            | 800,000.00    |
| MONDI PLC GBP                                                                                                                                                              | 61,138.00                           | (1,717,316.34)  | (79,121.00)                             | 2,144,720.40  |
| MONGODB INC SR NT CONV 144A .75% DUE 06-15-2024 BEO                                                                                                                        | 915,000.00                          | (1,001,728.17)  | (275,000.00)                            | 321,461.54    |
| MONOTARO CO.LTD NPV                                                                                                                                                        | 117,400.00                          | (2,936,454.13)  | (34,400.00)                             | 1,139,280.91  |
| MORGAN STANLEY 3.772% DUE 01-24-2029                                                                                                                                       | 6,928,000.00                        | (6,899,739.40)  | (4,628,000.00)                          | 4,526,093.86  |
| MORGAN STANLEY 3.971% 07-22-2038                                                                                                                                           | 2,545,000.00                        | (2,378,278.05)  | (495,000.00)                            | 471,116.25    |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                                                                                                                         | 565,000.00                          | (533,501.20)    | (420,000.00)                            | 408,205.25    |
| MORGAN STANLEY 4.375% DUE 01-22-2047                                                                                                                                       | 5,140,000.00                        | (5,288,392.05)  | (1,770,000.00)                          | 1,766,679.00  |
| MORGAN STANLEY 4.457% DUE 04-22-2039                                                                                                                                       | 9,180,000.00                        | (9,160,520.10)  | (510,000.00)                            | 502,607.40    |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                                                                                                                       | 200,000.00                          | (250,824.05)    | (200,000.00)                            | 242,656.00    |
| MORGAN STANLEY 7.25% DUE 04-01-2032                                                                                                                                        | 105,000.00                          | (134,814.75)    | (105,000.00)                            | 133,009.25    |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                                                                                                                   | 1,143,000.00                        | (1,105,395.30)  | (2,812,000.00)                          | 2,695,760.64  |
| MORNEAU SHEPHELL I COM STK                                                                                                                                                 | 25,801.00                           | (482,498.49)    | (15,043.00)                             | 321,692.57    |
| MOTOR OIL SA EURO.75                                                                                                                                                       | 13,700.00                           | (309,654.10)    | (6,326.00)                              | 144,204.06    |
| MOTUS HOLDINGS LTD NPV                                                                                                                                                     | 1,282.00                            | 0.00            | (1,282.00)                              | 7,807.53      |
| MOUNT SINAI HOSP 3.981% BNDS 07-01-2048                                                                                                                                    | 0.00                                | 0.00            | (70,000.00)                             | 66,434.20     |
| MOWI ASA                                                                                                                                                                   | 162,877.00                          | (2,932,802.08)  | (158,685.00)                            | 3,660,827.67  |
| MPHASIS LTD INR10                                                                                                                                                          | 68,473.00                           | (972,475.25)    | (37,660.00)                             | 566,479.43    |
| MPLX LP 4% 03-15-2028                                                                                                                                                      | 966,000.00                          | (961,662.66)    | (966,000.00)                            | 949,471.74    |
| MPLX LP 4.5% 04-15-2038                                                                                                                                                    | 9,735,000.00                        | (9,382,751.60)  | (1,445,000.00)                          | 1,394,208.70  |
| MPLX LP 4.7% 04-15-2048                                                                                                                                                    | 11,065,000.00                       | (10,771,764.90) | (3,357,000.00)                          | 3,154,057.38  |
| MPLX LP 4.8% 02-15-2029                                                                                                                                                    | 768,000.00                          | (763,637.76)    | (768,000.00)                            | 771,540.48    |
| MPLX LP 5.5% DUE 02-15-2049                                                                                                                                                | 1,175,000.00                        | (1,124,911.05)  | (115,000.00)                            | 112,866.75    |
| MPLX LP FIXED 4.125% DUE 03-01-2027                                                                                                                                        | 1,375,000.00                        | (1,333,341.90)  | (552,000.00)                            | 537,261.60    |
| MR PRICE GROUP COM STK                                                                                                                                                     | 85,864.00                           | (1,987,887.50)  | (297,410.00)                            | 4,709,484.02  |
| MRV ENGENHARIA COM NPV                                                                                                                                                     | 848,500.00                          | (2,709,812.24)  | (1,400.00)                              | 4,583.93      |
| MS&AD INS GP HLDGS NPV                                                                                                                                                     | 34,100.00                           | (999,526.90)    | (15,900.00)                             | 479,632.03    |
| MTN GROUP LTD ZAR0.0001                                                                                                                                                    | 63,408.00                           | (594,485.66)    | (48,387.00)                             | 490,806.48    |
| MTR CORP HKD1                                                                                                                                                              | 35,527.00                           | (199,218.18)    | (61,027.00)                             | 320,242.35    |
| MTU AERO ENGINES A NPV (REGD)                                                                                                                                              | 867.00                              | (152,250.45)    | (214.00)                                | 46,156.16     |
| MUANGTHAI CAPITAL PCL THB1(LOCAL)                                                                                                                                          | 408,200.00                          | (629,542.55)    | (408,200.00)                            | 0.00          |
| MUENCHENER RUECKVE NPV(REGD)                                                                                                                                               | 11,133.00                           | (2,335,026.29)  | (17,596.00)                             | 3,765,399.01  |
| MUFG BK LTD N Y BRH DISC COML PAPER 3/A3YRS 3&4 11-15-2018                                                                                                                 | 2,000,000.00                        | (1,988,602.22)  | (2,000,000.00)                          | 2,000,000.00  |
| MULTI-COLOR CORP 4.875% DUE 11-01-2025                                                                                                                                     | 106,000.00                          | (98,877.50)     | (45,000.00)                             | 42,187.50     |
| MULTIPLAN EMPREEND COM NPV                                                                                                                                                 | 434,532.00                          | (705,980.42)    | (163,500.00)                            | 1,022,853.44  |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| MURATA MANUFACTURING CO. NPV                                                                                                                                               | 26,200.00                           | (4,104,854.14)  | (31,600.00)                             | 4,907,503.53  |
| MUTHOOT FINANCE LTD                                                                                                                                                        | 27,435.00                           | (188,426.59)    | (83,045.00)                             | 507,507.89    |
| MYLAN INC FORMERLY 5.2% DUE 04-15-2048                                                                                                                                     | 4,510,000.00                        | (4,452,983.94)  | (3,610,000.00)                          | 3,123,722.42  |
| NABORS INDS LTD 6% PFD CNV SER A USD50                                                                                                                                     | 6,895.00                            | (344,750.00)    | (6,895.00)                              | 307,038.41    |
| NABTESCO CORP NPV                                                                                                                                                          | 400.00                              | 0.00            | (400.00)                                | 9,405.99      |
| NAGOYA RAILROAD CO LTD                                                                                                                                                     | 6,000.00                            | (135,268.75)    | (57,200.00)                             | 1,400,938.88  |
| NANYA TECHNOLOGY C TWD10                                                                                                                                                   | 9,000.00                            | (16,780.42)     | (90,000.00)                             | 247,889.30    |
| NASPERS N ZAR0.02                                                                                                                                                          | 99,160.00                           | (22,767,141.01) | (79,111.00)                             | 18,408,129.14 |
| NATIONAL ALUMINUM                                                                                                                                                          | 369,214.00                          | (316,578.93)    | (24,392.00)                             | 25,948.49     |
| NATIONAL GRID ORD GBP0.12431289                                                                                                                                            | 165,583.00                          | (1,834,376.77)  | (152,797.00)                            | 1,633,329.66  |
| NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048                                                                                                                                  | 2,390,000.00                        | (2,356,229.30)  | (1,140,000.00)                          | 1,098,048.00  |
| NATIXIS EUR1.6(POST SUBDV)                                                                                                                                                 | 101,266.00                          | (711,001.69)    | (10,547.00)                             | 57,553.91     |
| NATL AUSTRALIA BK NPV                                                                                                                                                      | 108,088.00                          | (2,029,288.70)  | (242,564.00)                            | 5,376,540.78  |
| NATL BK OF CANADA COM NPV                                                                                                                                                  | 34,780.00                           | (1,654,409.87)  | (7,144.00)                              | 353,509.80    |
| NATL BK OF GREECE                                                                                                                                                          | 45,941.00                           | (94,402.20)     | (349,161.00)                            | 666,713.72    |
| NATURGY ENERGY GROUP SA                                                                                                                                                    | 31,586.00                           | (817,615.99)    | (4,092.00)                              | 107,597.32    |
| NAVER CORPORATION DUMMY LINE                                                                                                                                               | 52,100.00                           | 0.00            | (52,100.00)                             | 0.00          |
| NAVER CORPORATION KRW500                                                                                                                                                   | 54,919.00                           | (2,082,399.69)  | (12,733.00)                             | 1,552,464.60  |
| NAVISTAR INTL CORP NEW SR NT 4.75% DUE 04-15-2019 REG                                                                                                                      | 655,000.00                          | (671,568.75)    | (5,000.00)                              | 5,153.13      |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                                                                                                                    | 85,000.00                           | (86,529.15)     | (85,000.00)                             | 80,607.20     |
| NCH AGRIBUSINESS PARTNERS, LP                                                                                                                                              | 3,816,032.69                        | (3,816,032.69)  | (1,493,354.57)                          | 1,493,354.57  |
| NCSOFT CORP KRW500                                                                                                                                                         | 1,629.00                            | (659,541.43)    | (6,090.00)                              | 2,198,628.18  |
| NEC CORP NPV                                                                                                                                                               | 55,800.00                           | (1,536,692.92)  | (118,400.00)                            | 3,366,098.28  |
| NEDBANK GROUP LTD ZAR1                                                                                                                                                     | 265,697.86                          | (3,277,266.81)  | (187,770.86)                            | 3,421,563.61  |
| NEMETSCHEK SE ORD NPV                                                                                                                                                      | 9,592.00                            | (1,094,994.17)  | (6,261.00)                              | 825,014.62    |
| NESTE OYJ NPV                                                                                                                                                              | 20,686.00                           | (1,494,516.86)  | (13,938.00)                             | 1,121,069.14  |
| NESTLE (MALAYSIA) MYR1                                                                                                                                                     | 29,400.00                           | (1,112,621.80)  | (17,100.00)                             | 602,499.12    |
| NESTLE HLDGS INC 4% DUE 09-24-2048                                                                                                                                         | 4,768,000.00                        | (4,699,240.76)  | (2,903,000.00)                          | 2,763,349.27  |
| NESTLE SA CHF0.10(REGD)                                                                                                                                                    | 314,425.00                          | (24,616,980.06) | (273,740.00)                            | 22,982,269.63 |
| NET ONE SYSTEMS CO NPV                                                                                                                                                     | 60,200.00                           | (1,015,891.88)  | (6,000.00)                              | 129,112.60    |
| NEUROCRINE BIOSCIENCES INC 2.25% 05-15-2024                                                                                                                                | 2,509,000.00                        | (352,057.20)    | (785,000.00)                            | 1,106,619.71  |
| NEW GOLD INC CDA COM                                                                                                                                                       | 31,000.00                           | 0.00            |                                         |               |
| NEW GOLD INC COM NPV                                                                                                                                                       | 5,844.00                            | (19,706.08)     | (200,300.00)                            | 359,216.51    |
| NEW WORLD DEVELOPMENT CO HKD1                                                                                                                                              | 180,667.00                          | (247,530.77)    | (88,000.00)                             | 125,974.59    |
| NEWCREST MINING LTD NPV                                                                                                                                                    | 61,393.00                           | (940,087.68)    | (91,304.00)                             | 1,407,479.78  |
| NEWELL BRANDS INC 5.375% DUE 04-01-2036                                                                                                                                    | 5,130,000.00                        | (5,226,512.30)  | (1,356,000.00)                          | 1,341,242.16  |
| NEWELL BRANDS INC 5.5% DUE 04-01-2046                                                                                                                                      | 1,475,000.00                        | (1,596,723.35)  | (3,638,000.00)                          | 3,538,136.42  |
| NEXON CO LTD NPV                                                                                                                                                           | 1,351,256.00                        | (19,658,496.83) | (301,000.00)                            | 4,351,302.42  |
| NEXT ORD GBP0.10                                                                                                                                                           | 210,235.00                          | (14,319,124.60) | (34,935.00)                             | 2,593,161.46  |
| NEXTDC LTD NPV                                                                                                                                                             | 58,318.00                           | (251,874.00)    | (58,318.00)                             | 252,775.39    |
| NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1                                                                                                                                    | 895,000.00                          | (1,249,767.89)  | (967,000.00)                            | 1,456,227.23  |
| NEXTERA ENERGY INC CORPORATE UNIT                                                                                                                                          | 20,160.00                           | (1,146,143.23)  | (2,910.00)                              | 168,046.01    |
| NFI GROUP INC COM NPV                                                                                                                                                      | 11,921.00                           | (504,658.26)    | (11,921.00)                             | 469,095.38    |
| NGK INSULATORS LTD NPV                                                                                                                                                     | 11,700.00                           | (177,558.80)    | (1,400.00)                              | 20,696.62     |
| NGK SPARK PLUG CO NPV                                                                                                                                                      | 250,340.00                          | (6,439,054.41)  | (59,300.00)                             | 1,661,046.61  |
| NH FOODS LTD NPV                                                                                                                                                           | 15,000.00                           | (433,689.62)    | (5,000.00)                              | 182,540.35    |
| NIAGARA MOHAWK PWR 4.278% DUE 12-15-2028                                                                                                                                   | 1,603,000.00                        | (1,602,983.97)  | (1,603,000.00)                          | 1,634,258.50  |
| NIBC HOLDING NV EUR1.00                                                                                                                                                    | 23,364.00                           | (232,136.21)    | (23,364.00)                             | 218,342.14    |
| NICE LTD ILS1                                                                                                                                                              | 2,896.00                            | (291,057.21)    | (229.00)                                | 26,532.07     |
| NICE SYS INC 1.25% 01-15-2024                                                                                                                                              | 1,050,000.00                        | (142,863.50)    | (1,050,000.00)                          | 1,419,428.76  |
| NIDEC CORPORATION NPV                                                                                                                                                      | 18,300.00                           | (2,565,987.36)  | (7,800.00)                              | 1,013,069.37  |
| NIEN MADE ENTERPRI TWD10                                                                                                                                                   | 373,000.00                          | (3,377,929.77)  | (364,000.00)                            | 2,794,021.67  |
| NIFCO INC NPV                                                                                                                                                              | 21,900.00                           | (667,012.59)    | (10,400.00)                             | 274,028.89    |
| NIGHTHAWK GOLD COR COM NPV                                                                                                                                                 | 509,500.00                          | (244,033.23)    | (160,000.00)                            | 46,657.42     |
| NIHON ESLEAD CORP NPV                                                                                                                                                      | 1,400.00                            | (32,536.29)     | (5,800.00)                              | 116,718.15    |
| NIHON M&A CENTER I NPV                                                                                                                                                     | 87,300.00                           | (2,239,411.78)  | (14,900.00)                             | 357,563.86    |
| NIHON PARKERIZING NPV                                                                                                                                                      | 7,400.00                            | (125,532.06)    | (55,300.00)                             | 838,360.72    |
| NIIT TECHNOLOGIES INR10                                                                                                                                                    | 22,665.00                           | (345,404.51)    | (62,899.00)                             | 1,028,552.82  |
| NIKON CORP NPV                                                                                                                                                             | 28,600.00                           | (463,088.61)    | (94,700.00)                             | 1,624,850.48  |
| NINE DRAGONS PAPER HKD0.1                                                                                                                                                  | 278,000.00                          | (412,415.86)    | (961,000.00)                            | 1,382,270.19  |
| NINTENDO CO LTD NPV                                                                                                                                                        | 19,400.00                           | (6,921,471.94)  | (26,900.00)                             | 9,713,558.70  |
| NIPPO CORPORATION NPV                                                                                                                                                      | 10,000.00                           | (230,875.39)    | (82,000.00)                             | 1,689,842.43  |
| NIPPON BUILDING FD REIT                                                                                                                                                    | 100.00                              | (521,235.08)    | (19.00)                                 | 111,298.66    |
| NIPPON ELECTRIC GLASS CO LTD                                                                                                                                               | 2,600.00                            | (77,788.19)     | (8,200.00)                              | 250,935.73    |
| NIPPON EXPRESS CO NPV                                                                                                                                                      | 8,700.00                            | (495,912.28)    | (11,900.00)                             | 743,249.63    |
| NIPPON PAINT HLDGS NPV                                                                                                                                                     | 12,000.00                           | (500,086.99)    | (12,000.00)                             | 438,526.21    |
| NIPPON PISTON RING NPV                                                                                                                                                     | 1,500.00                            | (31,350.08)     | (6,000.00)                              | 126,169.66    |
| NIPPON PROLOGIS RE REIT                                                                                                                                                    | 383.00                              | (773,923.58)    | (124.00)                                | 278,347.23    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| NIPPON SEISEN CO NPV                                                                                                                                                       | 4,300.00                            | (160,155.52)    | (400.00)                                | 12,326.77     |
| NIPPON SHINYAKU CO NPV                                                                                                                                                     | 39,200.00                           | (2,524,006.88)  | (3,700.00)                              | 242,848.70    |
| NIPPON STEEL CORP                                                                                                                                                          | 130,200.00                          | (2,991,851.75)  | (139,000.00)                            | 2,768,928.51  |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV                                                                                                                                      | 256,468.00                          | (11,749,327.43) | (197,949.00)                            | 8,881,486.64  |
| NIPPON YUSEN KABUSHIKI KAISHA NPV                                                                                                                                          | 11,100.00                           | (210,445.78)    | (1,300.00)                              | 22,039.93     |
| NISOURCE FIN CORP 3.95% DUE 03-30-2048                                                                                                                                     | 4,095,000.00                        | (3,753,433.15)  | (310,000.00)                            | 271,387.10    |
| NISOURCE FIN CORP 4.375% 05-15-2047                                                                                                                                        | 3,941,000.00                        | (3,763,408.81)  | (693,000.00)                            | 645,271.13    |
| NISOURCE FIN CORP 5.25% DUE 02-15-2043                                                                                                                                     | 615,000.00                          | (673,604.25)    | (1,840,000.00)                          | 2,022,310.60  |
| NISOURCE INC DISC COML PAPER 4/A2 YRS 3&4 02-06-2018                                                                                                                       | 700,000.00                          | (698,900.42)    | (700,000.00)                            | 698,900.42    |
| NISSAN CHEMICAL CORPORATION                                                                                                                                                | 500.00                              | 0.00            | (500.00)                                | 24,124.81     |
| NISSAN MOTOR CO LTD                                                                                                                                                        | 454,700.00                          | (4,624,934.78)  | (134,300.00)                            | 1,232,491.04  |
| NISSHIN FUDOSAN NPV                                                                                                                                                        | 5,500.00                            | (47,989.32)     | (5,500.00)                              | 33,230.57     |
| NISSHIN SEIFUN GRP NPV                                                                                                                                                     | 1,900.00                            | (23,501.57)     | (1,100.00)                              | 23,270.46     |
| NISSIN FOODS HOLDINGS CO LTD NPV                                                                                                                                           | 200.00                              | 0.00            | (200.00)                                | 13,416.63     |
| NITORI HOLDINGS NPV                                                                                                                                                        | 18,200.00                           | (2,900,444.20)  | (13,900.00)                             | 2,146,921.45  |
| NITTO DENKO CORP NPV                                                                                                                                                       | 39,400.00                           | (2,588,405.08)  | (45,600.00)                             | 3,256,980.07  |
| NN GROUP N.V. EURO.12                                                                                                                                                      | 29,198.00                           | (1,274,761.17)  | (3,778.00)                              | 153,513.03    |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                                                                                                                      | 965,000.00                          | (933,330.50)    | (1,025,000.00)                          | 977,052.75    |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                                                                                                                      | 2,285,000.00                        | (2,438,538.20)  | (80,000.00)                             | 73,535.20     |
| NOK CORP NPV                                                                                                                                                               | 80,800.00                           | (1,175,081.69)  | (5,900.00)                              | 89,016.00     |
| NOKIA OYJ EURO.06                                                                                                                                                          | 839,901.00                          | (4,605,726.75)  | (172,140.00)                            | 910,380.40    |
| NOKIAN RENKAAT OYJ NPV                                                                                                                                                     | 23,365.00                           | (916,795.01)    | (5,366.00)                              | 198,608.35    |
| NOMURA HOLDINGS NPV                                                                                                                                                        | 717,700.00                          | (3,490,839.83)  | (588,000.00)                            | 2,982,819.31  |
| NOMURA REAL ESTATE MASTER FU                                                                                                                                               | 374.00                              | (497,459.84)    | (157.00)                                | 208,015.94    |
| NOMURA RESEARCH INSTITUTE NPV                                                                                                                                              | 1,400.00                            | (47,312.36)     | (5,620.00)                              | 262,652.58    |
| NOMURA RL EST INC NPV                                                                                                                                                      | 21,400.00                           | (501,953.16)    | (80,600.00)                             | 1,800,926.01  |
| NORDEA BANK AB ORD EURO.39632(SEK QUOTE)                                                                                                                                   | 77,488.00                           | (694,061.86)    | (227,832.00)                            | 18,651.64     |
| NORDEA BANK ABP NPV                                                                                                                                                        | 226,309.00                          | 0.00            | (32,599.00)                             | 280,452.44    |
| NORDIC SEMICONDUCT NOK0.01                                                                                                                                                 | 24,874.00                           | (167,017.94)    | (24,874.00)                             | 150,976.23    |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045                                                                                                                                        | 4,245,000.00                        | (4,288,344.45)  | (245,000.00)                            | 250,752.60    |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048                                                                                                                                       | 5,706,000.00                        | (5,684,694.21)  | (5,706,000.00)                          | 5,477,028.18  |
| NORSK HYDRO ASA NOK1.098                                                                                                                                                   | 65,792.00                           | (333,494.18)    | (10,237.00)                             | 51,734.36     |
| NORTH HAVEN PRIVATE EQUITY ASIA III TE LP                                                                                                                                  | 496,636.00                          | (496,636.00)    | (3,306,415.00)                          | 3,306,415.00  |
| NORTHERN STAR RESOURCES LTD                                                                                                                                                | 94,000.00                           | (476,039.28)    | (31,000.00)                             | 186,752.77    |
| NORTHERN STS PWR CO MINN 3.6% 09-15-2047                                                                                                                                   | 5,120,000.00                        | (4,753,090.40)  | (225,000.00)                            | 207,245.00    |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028                                                                                                                                      | 1,050,000.00                        | (995,662.90)    | (1,020,000.00)                          | 959,253.55    |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047                                                                                                                                      | 7,555,000.00                        | (7,156,896.25)  | (1,500,000.00)                          | 1,418,592.60  |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043                                                                                                                                      | 130,000.00                          | (134,633.20)    | (130,000.00)                            | 131,658.80    |
| NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045                                                                                                                                 | 175,000.00                          | (161,537.25)    | (2,595,000.00)                          | 2,415,764.20  |
| NOVA LJUBLJANSKA 5 GDR EACH REPR 1 ORD SHS                                                                                                                                 | 197,225.00                          | (2,321,199.27)  | (197,225.00)                            | 0.00          |
| NOVA LJUBLJANSKA BA-GDR 144A                                                                                                                                               | 20,965.00                           | 0.00            | (20,965.00)                             | 312,683.79    |
| NOVA LJUBLJANSKA GDR(5 GDR REPR 1 ORD)(144A)                                                                                                                               | 197,225.00                          | 0.00            |                                         |               |
| NOVARTIS AG CHF0.50 (REGD)                                                                                                                                                 | 418,895.00                          | (33,945,630.23) | (200,589.00)                            | 17,532,544.21 |
| NOVARTIS CAP CORP 4% DUE 11-20-2045                                                                                                                                        | 1,810,000.00                        | (1,810,018.20)  | (110,000.00)                            | 109,741.50    |
| NOVATEK MICROELECTRONICS CORP TWD10                                                                                                                                        | 286,000.00                          | (1,419,257.17)  | (5,000.00)                              | 21,012.49     |
| NOVELLUS SYS INC 2.625% DUE 05-15-2041                                                                                                                                     | 445,000.00                          | (2,615,210.50)  | (1,140,000.00)                          | 6,173,396.17  |
| NOVO-NORDISK AS DKK0.2 SERIES'B'                                                                                                                                           | 216,562.00                          | (9,564,950.04)  | (22,771.00)                             | 1,089,152.50  |
| NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT                                                                                                                               | 848.00                              | 0.00            | (113,323.00)                            | 5,835,035.09  |
| NRG YIELD OPER LLC 5.375% DUE 08-15-2024                                                                                                                                   | 26,000.00                           | (24,635.00)     | (100,000.00)                            | 100,578.75    |
| NS SOLUTIONS CORP NPV                                                                                                                                                      | 2,700.00                            | (79,795.87)     | (8,100.00)                              | 208,425.07    |
| NSK LTD NPV                                                                                                                                                                | 18,500.00                           | (174,965.49)    | (14,000.00)                             | 153,171.62    |
| NTT DATA CORP NPV                                                                                                                                                          | 146,800.00                          | (1,621,429.95)  | (93,200.00)                             | 1,179,783.94  |
| NTT DOCOMO NPV                                                                                                                                                             | 88,800.00                           | (2,008,079.48)  | (55,309.00)                             | 1,312,991.77  |
| NUANCE COMMUNICATIONS INC CONV 1.25% 04-01-2025                                                                                                                            | 3,765,000.00                        | (486,875.00)    | (1,245,000.00)                          | 1,163,193.61  |
| NUFLARE TECHNOLOGY NPV                                                                                                                                                     | 1,600.00                            | (83,465.12)     | (1,200.00)                              | 61,749.10     |
| NUTRIEN LTD COM NPV                                                                                                                                                        | 48,504.00                           | (2,668,569.86)  | (486.80)                                | 25,287.81     |
| NUVASIVE INC SR NT CONV 2.25% DUE 03-15-2021 REG                                                                                                                           | 1,290,000.00                        | (1,577,710.40)  | (1,655,000.00)                          | 1,820,858.73  |
| NWS HOLDINGS LTD HKD1                                                                                                                                                      | 43,000.00                           | (78,202.96)     | (58,000.00)                             | 120,855.71    |
| OASIS PETE INC NEW 2.625% DUE 09-15-2023                                                                                                                                   | 1,447,000.00                        | (1,716,536.12)  | (1,559,000.00)                          | 1,645,871.65  |
| OBAYASHI CORP NPV                                                                                                                                                          | 80,900.00                           | (806,762.32)    | (140,600.00)                            | 1,453,810.49  |
| OBEROI REALTY LTD INR10                                                                                                                                                    | 709,063.00                          | (4,375,312.56)  | (11,186.00)                             | 77,108.10     |
| OBIC CO LTD NPV                                                                                                                                                            | 14,600.00                           | (1,250,614.28)  | (200.00)                                | 18,797.63     |
| OCCIDENTAL PETE 4.2% DUE 03-15-2048                                                                                                                                        | 400,000.00                          | (396,619.00)    | (200,000.00)                            | 190,420.00    |
| OCI CO LTD KRW5000                                                                                                                                                         | 3,864.00                            | (591,099.59)    | (16,650.00)                             | 1,757,514.80  |
| ODAKYU ELEC RLWY NPV                                                                                                                                                       | 1,100.00                            | 0.00            | (6,100.00)                              | 133,995.70    |
| OHSO FOOD SERVICE NPV                                                                                                                                                      | 2,800.00                            | (175,836.69)    | (400.00)                                | 26,722.42     |
| OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02                                                                                                                             | 3,914.00                            | 0.00            |                                         |               |
| OIL SEARCH LTD NPV                                                                                                                                                         | 65,076.00                           | (374,969.96)    | (5,481.00)                              | 34,164.32     |

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Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| OJI HOLDINGS CORP                                                                                                                                                          | 10,000.00                           | (47,025.10)     | (10,000.00)                             | 65,991.63    |
| OLD MUTUAL LTD NPV                                                                                                                                                         | 4,446,700.00                        | (8,279,635.30)  | (521,962.00)                            | 1,057,185.66 |
| OLD MUTUAL PLC ORD GBP0.114285714                                                                                                                                          | 16,306.00                           | (54,412.19)     | (258,421.00)                            | 2,005.74     |
| OLIN CORP FIXED 5% DUE 02-01-2030                                                                                                                                          | 286,000.00                          | (287,357.50)    | (286,000.00)                            | 259,405.00   |
| OLYMPUS CORP NPV                                                                                                                                                           | 18,200.00                           | (628,078.03)    | (1,200.00)                              | 46,077.96    |
| OMRON CORP NPV                                                                                                                                                             | 42,200.00                           | (2,252,362.87)  | (27,900.00)                             | 1,508,550.03 |
| OMV AG NPV                                                                                                                                                                 | 4,168.00                            | (204,067.05)    | (1,698.00)                              | 80,708.12    |
| ON SEMICONDUCTOR CORP SR NT CONV 1.625% DUE 10-15-2023 BEO                                                                                                                 | 3,700,000.00                        | (71,540.63)     | (445,000.00)                            | 567,739.90   |
| ONEMARKET LTD COMMON STOCK                                                                                                                                                 | 1,736.00                            | 0.00            | (1,736.00)                              | 1,660.84     |
| ONEX CORP SUB-VTG NPV                                                                                                                                                      | 12,587.00                           | (905,314.98)    | (2,987.00)                              | 221,553.92   |
| ONO PHARMACEUTICAL NPV                                                                                                                                                     | 50,400.00                           | (1,440,746.97)  | (10,700.00)                             | 270,768.34   |
| ONWARD HOLDINGS NPV                                                                                                                                                        | 48,500.00                           | (365,995.57)    | (67,400.00)                             | 457,209.34   |
| OOREDOO TELECOM Q.S.C. QAR10                                                                                                                                               | 719.00                              | (13,957.36)     | (4,168.00)                              | 80,175.91    |
| OPAP(ORG OF FOOTB) EURO.30 (CR)                                                                                                                                            | 1,535.00                            | (16,107.56)     | (409,562.00)                            | 4,274,316.37 |
| OPEN DOOR INC NPV                                                                                                                                                          | 400.00                              | (7,231.14)      | (400.00)                                | 7,596.30     |
| OPEN HOUSE CO LTD NPV                                                                                                                                                      | 21,000.00                           | (1,092,916.80)  | (21,000.00)                             | 725,614.28   |
| OPEN TEXT CO COM NPV                                                                                                                                                       | 1,268.00                            | (6,257.21)      | (1,419.00)                              | 53,163.49    |
| OPT HOLDING INC NPV                                                                                                                                                        | 6,200.00                            | (151,277.35)    | (6,200.00)                              | 108,457.78   |
| ORACLE CORP 3.8% 11-15-2037                                                                                                                                                | 230,000.00                          | (222,949.30)    | (1,687,000.00)                          | 1,607,404.55 |
| ORACLE CORP 4% 11-15-2047                                                                                                                                                  | 8,319,000.00                        | (8,397,059.35)  | (8,684,000.00)                          | 8,324,829.63 |
| ORACLE CORP 4% DUE 07-15-2046                                                                                                                                              | 11,170,000.00                       | (10,910,841.90) | (1,192,000.00)                          | 1,122,686.23 |
| ORACLE CORP 4.125% DUE 05-15-2045                                                                                                                                          | 480,000.00                          | (480,281.40)    | (495,000.00)                            | 489,987.95   |
| ORACLE CORP 4.375% DUE 05-15-2055                                                                                                                                          | 85,000.00                           | (85,121.55)     | (3,989,000.00)                          | 4,382,875.06 |
| ORACLE CORP 6.5% DUE 04-15-2038                                                                                                                                            | 225,000.00                          | (294,396.45)    | (225,000.00)                            | 284,814.75   |
| ORACLE CORP JAPAN NPV                                                                                                                                                      | 100.00                              | 0.00            | (200.00)                                | 16,714.70    |
| ORANGE EUR4                                                                                                                                                                | 94,848.00                           | (1,610,495.01)  | (23,802.00)                             | 396,786.72   |
| ORBIMED ISREAL PARTNERS II LP                                                                                                                                              | 2,355,000.00                        | (2,355,000.00)  | (896,777.00)                            | 896,777.00   |
| OREZONE GOLD CORP COM                                                                                                                                                      | 505,500.00                          | (261,807.89)    | (88,000.00)                             | 37,465.76    |
| ORICA LIMITED NPV                                                                                                                                                          | 7,148.00                            | (74,227.15)     | (2,094.00)                              | 26,120.70    |
| ORIENTAL LAND CO LTD NPV                                                                                                                                                   | 800.00                              | 0.00            | (900.00)                                | 90,190.53    |
| ORIGIN ENERGY LTD NPV                                                                                                                                                      | 7,108.00                            | (3,121.28)      | (6,807.00)                              | 39,837.57    |
| ORION CORPORATION SER'B'NPV                                                                                                                                                | 5,913.00                            | (173,323.42)    | (3,533.00)                              | 119,130.51   |
| ORION KRW500                                                                                                                                                               | 1,949.00                            | (217,547.03)    | (1,292.00)                              | 113,108.51   |
| ORIX CORP NPV                                                                                                                                                              | 169,700.00                          | (2,829,274.17)  | (173,800.00)                            | 2,903,532.29 |
| ORKLA ASA NOK1.25                                                                                                                                                          | 117,867.00                          | (1,049,105.56)  | (15,957.00)                             | 136,280.33   |
| ORPEA EUR1.25                                                                                                                                                              | 10,819.00                           | (1,325,892.37)  | (2,015.00)                              | 281,636.66   |
| ORSTED A/S                                                                                                                                                                 | 16,260.00                           | (964,053.81)    | (4,132.00)                              | 283,385.60   |
| OSAKA GAS CO LTD NPV                                                                                                                                                       | 20,500.00                           | (386,836.80)    | (116,800.00)                            | 2,267,409.77 |
| OSG CORPORATION CO NPV                                                                                                                                                     | 7,300.00                            | (163,050.96)    | (7,300.00)                              | 149,965.73   |
| OSISKO GOLD ROYALTIES LTD COMMON STOCK                                                                                                                                     | 8,000.00                            | (92,065.30)     | (8,000.00)                              | 0.00         |
| OSISKO MNG INC COM NPV                                                                                                                                                     | 920,000.00                          | (1,503,045.88)  | (42,000.00)                             | 86,646.63    |
| OSRAM LICHT AG NPV                                                                                                                                                         | 6,375.00                            | (271,630.88)    | (55,834.00)                             | 2,811,819.93 |
| OTC CASH COLL RECEIVABLE FROM 101204-20243 THE NORTHERN TRUST COMPANY                                                                                                      | 120,000.00                          | (120,000.00)    | (240,000.00)                            | 240,000.00   |
| OTC DER CASH COLL REC FROM MACQUARIE BANK LIMITED 31 DEC 2050                                                                                                              | 70,000.00                           | (70,000.00)     | (70,000.00)                             | 70,000.00    |
| OTC DER CASH COLL PAY TO MACQUARIE BANK LIMITED 31 DEC 2050                                                                                                                | 800,000.00                          | (800,000.00)    | (650,000.00)                            | 650,000.00   |
| OTC DER CASH COLL PAY TO BARCLAYS                                                                                                                                          | 6,060,000.00                        | (6,060,000.00)  | (6,060,000.00)                          | 6,060,000.00 |
| OTC DER CASH COLL PAY TO DEUTSCHE                                                                                                                                          | 80,000.00                           | (80,000.00)     | (90,000.00)                             | 90,000.00    |
| OTC DER CASH COLL PAY TO UBSSEC                                                                                                                                            | 60,000.00                           | (60,000.00)     | (60,000.00)                             | 60,000.00    |
| OTC DER CASH COLL REC FROM BARCLAYS                                                                                                                                        | 4,960,000.00                        | (4,960,000.00)  | (5,520,000.00)                          | 5,520,000.00 |
| OTC DER CASH COLL REC FROM DEUTSCHE                                                                                                                                        | 260,000.00                          | (260,000.00)    | (260,000.00)                            | 260,000.00   |
| OTC DER CASH COLL RECEIVABLE FROM UBSSEC                                                                                                                                   | 210,000.00                          | (210,000.00)    | (210,000.00)                            | 210,000.00   |
| OTC DERICASH COLL RECEI FROM CITIBANK                                                                                                                                      | 974,000.00                          | (974,000.00)    | (842,000.00)                            | 842,000.00   |
| OTC DERIVATIVE CASH COLL PAY TO BK OF AMER                                                                                                                                 | 280,000.00                          | (280,000.00)    | (70,000.00)                             | 70,000.00    |
| OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS                                                                                                                                | 860,000.00                          | (860,000.00)    | (860,000.00)                            | 860,000.00   |
| OTC DERIVATIVE CASH COLL PAY TO CITIBANK                                                                                                                                   | 834,129.12                          | (834,129.12)    | (665,000.00)                            | 665,000.00   |
| OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS                                                                                                                              | 1,680,000.00                        | (1,680,000.00)  | (1,260,000.00)                          | 1,260,000.00 |
| OTC DERIVATIVE CASH COLL PAY TO RBC                                                                                                                                        | 2,230,000.00                        | (2,230,000.00)  | (2,230,000.00)                          | 2,230,000.00 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK                                                                                                                           | 549,939.98                          | (549,939.98)    | (290,000.00)                            | 290,000.00   |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC                                                                                                                               | 350,000.00                          | (350,000.00)    | (350,000.00)                            | 350,000.00   |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC                                                                                                                                | 5,950,000.00                        | (5,950,000.00)  | (5,950,000.00)                          | 5,030,000.00 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO                                                                                                        | 370,000.00                          | (370,000.00)    | (1,399,000.00)                          | 1,399,000.00 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA                                                                                                     | 900,000.00                          | (900,000.00)    | (900,000.00)                            | 900,000.00   |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED                                                                                                          | 570,000.00                          | (570,000.00)    | (570,000.00)                            | 570,000.00   |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TD SECURITIES                                                                                                               | 630,000.00                          | (630,000.00)    | (630,000.00)                            | 630,000.00   |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33                                                                                                                | 510,000.00                          | (510,000.00)    | (510,000.00)                            | 420,000.00   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT SUISSE EUROPE                                                                                                             | 1,290,000.00                        | (1,290,000.00)  | (1,020,000.00)                          | 1,020,000.00 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA                                                                                                          | 60,000.00                           | (60,000.00)     | (60,000.00)                             | 60,000.00    |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED                                                                                                               | 720,000.00                          | (720,000.00)    | (820,000.00)                            | 820,000.00   |

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Plan Year: 2018

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS                                                                                                                             | 1,240,000.00                        | (1,240,000.00)  | (1,240,000.00)                          | 1,240,000.00  |
| OTE(HELLENIC TLMC) EUR2.83(CR)                                                                                                                                             | 24,378.00                           | (363,093.38)    | (117,089.00)                            | 1,620,579.96  |
| OTIS GOLD CORP COM NPV                                                                                                                                                     | 66,000.00                           | (15,394.15)     | (188,000.00)                            | 17,330.84     |
| OTP BANK NYRT HUF100                                                                                                                                                       | 72,641.00                           | (2,877,662.68)  | (4,966.00)                              | 183,830.21    |
| OTSUKA CORP NPV                                                                                                                                                            | 10,900.00                           | (124,742.18)    | (19,100.00)                             | 742,627.63    |
| OTSUKA HOLDINGS CO LTD                                                                                                                                                     | 21,400.00                           | (982,495.35)    | (6,600.00)                              | 322,768.86    |
| OVERSEA-CHINESE BANKING CORPORATION SGD0.5                                                                                                                                 | 101,627.00                          | (802,758.44)    | (74,000.00)                             | 630,431.73    |
| OWENS CORNING NEW 4.4% DUE 01-30-2048                                                                                                                                      | 4,208,000.00                        | (3,678,438.40)  | (788,000.00)                            | 642,133.32    |
| P2 BRASIL PRIVATE INFRASTRUCTURE FUND IILP                                                                                                                                 | 1,061,821.29                        | (1,061,821.29)  | (653,163.38)                            | 653,163.38    |
| PAC LIFE INS CO 4.3% 10-24-2067                                                                                                                                            | 700,000.00                          | (687,834.00)    | (1,702,000.00)                          | 1,683,567.34  |
| PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040                                                                                                                          | 7,745,000.00                        | (7,900,508.15)  | (2,690,000.00)                          | 2,865,693.50  |
| PACIFICORP 4.1 DUE 02-01-2042                                                                                                                                              | 5,545,000.00                        | (5,607,397.30)  | (160,000.00)                            | 163,403.20    |
| PADDY POWER BETFAIR PLC                                                                                                                                                    | 6,137.00                            | (559,568.65)    | (812.00)                                | 65,829.12     |
| PAKISTAN PETROLEUM PKR10                                                                                                                                                   | 287,615.00                          | (476,500.14)    | (287,615.00)                            | 336,143.76    |
| PALO ALTO NETWORKS INC SR NT CONV 0% DUE07-01-2019 REG                                                                                                                     | 1,310,000.00                        | (2,397,075.63)  | (2,327,000.00)                          | 4,328,336.26  |
| PALO ALTO NETWORKS INC SR NT CONV 144A .75% DUE 07-01-2023 BEO                                                                                                             | 4,895,000.00                        | (4,907,245.93)  | (515,000.00)                            | 492,298.33    |
| PAN OCEAN CO LTD                                                                                                                                                           | 18,625.00                           | (104,211.56)    | (40,733.00)                             | 192,478.31    |
| PAN PACIFIC INTERNATIONAL HOLDINGS CORP                                                                                                                                    | 69,600.00                           | (3,988,952.70)  | (73,700.00)                             | 3,970,338.11  |
| PANASONIC CORP                                                                                                                                                             | 292,600.00                          | (3,165,619.32)  | (196,700.00)                            | 2,697,682.76  |
| PANDORA A/S DKK0.01                                                                                                                                                        | 18,600.00                           | (1,705,868.31)  | (3,594.00)                              | 207,382.83    |
| PARADOX INTERACTIV NPV                                                                                                                                                     | 3,418.00                            | (77,586.18)     | (3,418.00)                              | 55,877.25     |
| PARAMOUNT RESOURCE COM NPV CLASS A                                                                                                                                         | 17,000.00                           | (190,420.61)    | (8,600.00)                              | 135,547.53    |
| PAREX RESOURCES IN COM NPV                                                                                                                                                 | 121,438.00                          | (2,250,164.23)  | (141,061.00)                            | 2,317,097.78  |
| PARGESA HLDGS SA CHF20 (BR)                                                                                                                                                | 3,076.00                            | (203,253.85)    | (571.00)                                | 41,289.33     |
| PARK 24 CO LTD NPV                                                                                                                                                         | 7,600.00                            | (190,579.85)    | (400.00)                                | 12,196.93     |
| PARK LAWN CORP SUBSCRIPTION RCPT                                                                                                                                           | 67,500.00                           | (1,285,764.27)  | (67,500.00)                             | 0.00          |
| PARKLAND FUEL CORP COM                                                                                                                                                     | 1,404.00                            | (31,309.19)     | (8,964.00)                              | 315,243.27    |
| PARTNERS GROUP HLG CHF0.01 (REGD)                                                                                                                                          | 8,425.00                            | (5,709,285.32)  | (935.00)                                | 611,814.29    |
| PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV LP                                                                                                                               | 153,853.65                          | (153,853.65)    | (15,844,895.14)                         | 22,693,096.90 |
| PC JEWELLER LTD                                                                                                                                                            | 18,260.00                           | (139,472.55)    | (145,601.00)                            | 339,583.84    |
| PCCW LIMITED NPV                                                                                                                                                           | 279,000.00                          | (159,759.39)    | (485,000.00)                            | 271,333.19    |
| PEARSON ORD GBP0.25                                                                                                                                                        | 63,919.00                           | (722,912.07)    | (26,695.00)                             | 325,077.75    |
| PEBBLEBROOK HOTEL TR COM STK                                                                                                                                               | 27,808.00                           | (943,366.65)    | (75.00)                                 | 2,685.69      |
| PEG Direct Corporate Finance Institutional Investors LLC                                                                                                                   | 913,801.00                          | (913,801.00)    | (942,990.00)                            | 942,990.00    |
| PEG POOLED VC INSTL INV II LLC                                                                                                                                             | 199,155.00                          | (199,155.00)    | (1,520,449.60)                          | 1,520,449.60  |
| PEMBANGUNAN P IDR100                                                                                                                                                       | 14,623,100.00                       | (2,249,413.88)  | (11,070,700.00)                         | 1,435,720.59  |
| PEMBINA PIPELINE CORPORATION COMMON STOCK                                                                                                                                  | 47,004.00                           | (1,551,227.35)  | (40,046.00)                             | 1,390,109.53  |
| PENDAL GROUP LTD                                                                                                                                                           | 8,698.00                            | (52,338.30)     | (8,698.00)                              | 48,655.03     |
| PEPSICO INC 3.45% DUE 10-06-2046                                                                                                                                           | 2,100,000.00                        | (1,864,380.00)  | (7,773,000.00)                          | 7,060,171.28  |
| PEPTIDREAM INC NPV                                                                                                                                                         | 52,600.00                           | (2,056,403.83)  | (15,700.00)                             | 517,456.14    |
| PERNOD RICARD NPV EUR 1.55                                                                                                                                                 | 47,139.00                           | (7,858,723.90)  | (55,565.00)                             | 8,851,545.08  |
| PERSIMMON ORD GBP0.10                                                                                                                                                      | 15,901.00                           | (557,201.11)    | (72,357.00)                             | 2,434,935.71  |
| PERSOL HOLDINGS CO NPV                                                                                                                                                     | 27,200.00                           | (547,240.39)    | (17,200.00)                             | 303,705.67    |
| PETRA DIAMONDS ORD GBP0.10 RIGHT 28/06/18)                                                                                                                                 | 467,683.00                          | 0.00            | (467,683.00)                            | 0.00          |
| PETROBRAS DISTR COM NPV                                                                                                                                                    | 187,149.00                          | (1,008,634.03)  | (779,130.00)                            | 4,856,508.30  |
| PETRO-CDA 6.8% DUE 05-15-2038                                                                                                                                              | 4,255,000.00                        | (5,590,620.75)  | (80,000.00)                             | 109,671.20    |
| PETROCHINA COMPANY LIMITED H CNY1                                                                                                                                          | 4,458,000.00                        | (3,111,368.58)  | (5,638,000.00)                          | 4,243,298.36  |
| PETROL BRASILEIROS COM NPV                                                                                                                                                 | 47,300.00                           | (268,557.75)    | (21,900.00)                             | 160,564.72    |
| PETROL BRASILEIROS PRF NPV                                                                                                                                                 | 1,223,909.00                        | (7,851,402.00)  | (123,000.00)                            | 761,314.86    |
| PETRONAS DAGANGAN MYR1                                                                                                                                                     | 20,600.00                           | (130,332.70)    | (19,000.00)                             | 125,520.99    |
| PEUGEOT SA EUR1                                                                                                                                                            | 43,216.00                           | (1,156,895.92)  | (20,378.00)                             | 455,723.86    |
| PFIZER INC 4.1% 09-15-2038                                                                                                                                                 | 2,295,000.00                        | (2,292,339.95)  | (1,460,000.00)                          | 1,449,075.25  |
| PFIZER INC 4.125% DUE 12-15-2046                                                                                                                                           | 200,000.00                          | (198,760.00)    | (3,520,000.00)                          | 3,499,285.90  |
| PFIZER INC 4.2% 09-15-2048                                                                                                                                                 | 6,325,000.00                        | (6,318,797.55)  | (510,000.00)                            | 511,587.70    |
| PFIZER INC 4.3% DUE 06-15-2043                                                                                                                                             | 190,000.00                          | (192,503.75)    | (75,000.00)                             | 77,665.50     |
| PFIZER INC NT 7.2 DUE 03-15-2039                                                                                                                                           | 230,000.00                          | (319,086.55)    | (215,000.00)                            | 294,029.70    |
| PGE POLSKA GRUPA PLN10.25                                                                                                                                                  | 7,709.00                            | (18,012.63)     | (214,779.00)                            | 560,545.43    |
| PHILIP MORRIS INTL 2% DUE 02-21-2020                                                                                                                                       | 5,540,000.00                        | (5,461,223.60)  | (700,000.00)                            | 690,470.80    |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043                                                                                                                                   | 95,000.00                           | (97,967.80)     | (3,660,000.00)                          | 3,510,206.80  |
| PHILLIPS 66 3.9% DUE 03-15-2028                                                                                                                                            | 1,987,000.00                        | (1,977,428.05)  | (1,842,000.00)                          | 1,806,596.76  |
| PHILLIPS 66 4.65% DUE 11-15-2034                                                                                                                                           | 100,000.00                          | (102,146.00)    | (275,000.00)                            | 266,492.50    |
| PHILLIPS 66 4.875% DUE 11-15-2044                                                                                                                                          | 260,000.00                          | (259,075.60)    | (495,000.00)                            | 516,614.55    |
| PHILLIPS 66 4.9% DUE 10-01-2046                                                                                                                                            | 3,405,000.00                        | (3,382,049.60)  | (794,000.00)                            | 772,355.72    |
| PHILLIPS CARBON BL INR2                                                                                                                                                    | 210,193.00                          | (778,739.85)    | (75,898.00)                             | 212,468.23    |
| PHISON ELECTRONICS TWD10                                                                                                                                                   | 64,000.00                           | (596,279.77)    | (190,000.00)                            | 1,840,589.56  |
| PIGEON CORP NPV                                                                                                                                                            | 95,800.00                           | (4,421,187.12)  | (49,800.00)                             | 2,367,894.88  |
| PING AN HEALTHCARE 144A                                                                                                                                                    | 8,900.00                            | (62,784.01)     | (8,900.00)                              | 58,492.11     |
| PING AN INSURANCE GROUP H CNY1                                                                                                                                             | 3,194,600.00                        | (31,813,391.23) | (2,287,100.00)                          | 21,595,140.22 |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| PIRAEUS BANK SA                                                                                                                                                            | 3,899.00                            | (9,087.04)      | (3,899.00)                              | 3,882.23      |
| PIRAMAL ENTERPRISES RIGHTS                                                                                                                                                 | 408.00                              | 0.00            | (408.00)                                | 0.00          |
| PIRAMAL ENTERPRISES INR2                                                                                                                                                   | 3,116.00                            | (124,520.44)    | (12,217.00)                             | 433,061.79    |
| PKN ORLEN SA PLN1.25                                                                                                                                                       | 11,243.00                           | (302,312.55)    | (36,008.00)                             | 985,040.83    |
| PLAINS ALL AMERN 4.7 DUE 06-15-2044                                                                                                                                        | 1,345,000.00                        | (1,205,320.95)  | (4,015,000.00)                          | 3,808,703.30  |
| PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG                                                                                                            | 135,000.00                          | (120,788.55)    | (120,000.00)                            | 120,073.20    |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                                                                                                                            | 110,000.00                          | (96,133.40)     | (275,000.00)                            | 250,227.45    |
| PLATINUM ASSET MAN NPV                                                                                                                                                     | 73,727.00                           | (354,619.78)    | (73,727.00)                             | 319,023.23    |
| PLATINUM EQUITY CAPITAL PARTNERS II, LP                                                                                                                                    | 75,334.00                           | (75,334.00)     | (400,378.79)                            | 400,378.79    |
| PLATINUM EQUITY CAPITAL PARTNERS III, L.P.                                                                                                                                 | 246,730.00                          | (246,730.00)    | (6,356,065.06)                          | 6,356,065.06  |
| PLATINUM EQUITY CAPITAL PARTNERS IV LP                                                                                                                                     | 33,788,446.00                       | (33,788,446.00) | (8,518,783.12)                          | 8,518,783.12  |
| POL.GORN.NAFT.I GA PLN1.00                                                                                                                                                 | 16,023.00                           | (25,289.55)     | (16,023.00)                             | 27,441.53     |
| POLA ORBIS HLDG IN NPV                                                                                                                                                     | 13,100.00                           | (465,814.61)    | (8,200.00)                              | 226,543.62    |
| POLETOWIN PITCREW NPV                                                                                                                                                      | 15,600.00                           | (210,997.42)    | (2,800.00)                              | 34,680.90     |
| POLY REAL ESTATE FINANCE LTD 4.5% 06/08/2018                                                                                                                               | 200,000.00                          | (200,620.00)    | (200,000.00)                            | 200,000.00    |
| PORSCHE AUTO HL SE NON VTG PRF NPV                                                                                                                                         | 19,758.00                           | (1,380,317.57)  | (8,080.00)                              | 550,955.70    |
| POSCO KRW5000                                                                                                                                                              | 3,217.00                            | (929,179.44)    | (8,558.00)                              | 1,938,252.93  |
| POST HLDGS INC PFD PERP CONV STK SERIES C 2.5%                                                                                                                             | 2,900.00                            | (436,450.00)    | (6,115.00)                              | 883,731.41    |
| POSTE ITALIANE SPA NPV                                                                                                                                                     | 125,894.00                          | (1,127,162.96)  | (120,253.00)                            | 1,053,139.12  |
| POTLATCHDELTIC CORPORATION                                                                                                                                                 | 5,706.00                            | (301,890.20)    | (45,499.00)                             | 2,302,069.87  |
| POWER ASSETS HLDGS NPV                                                                                                                                                     | 56,000.00                           | (433,345.08)    | (34,000.00)                             | 233,572.34    |
| POWER CORP CANADA SUB-VTG NPV                                                                                                                                              | 65,729.00                           | (1,507,312.10)  | (62,903.00)                             | 1,370,554.82  |
| POWER FINANCE CORP INR10                                                                                                                                                   | 621,709.00                          | (900,768.37)    | (158,095.00)                            | 206,079.34    |
| POWER FINL CORP COM NPV                                                                                                                                                    | 3,845.00                            | (58,043.63)     | (1,796.00)                              | 40,204.74     |
| POWER GRID CORP INR10                                                                                                                                                      | 103,186.00                          | (317,653.52)    | (89,395.00)                             | 237,492.17    |
| POWERTECH TECHNOLO TWD10                                                                                                                                                   | 6,000.00                            | (15,630.49)     | (94,000.00)                             | 294,002.35    |
| POWSZECHNA KASA OS PLN1.00                                                                                                                                                 | 163,580.00                          | (1,810,416.68)  | (107,476.00)                            | 1,205,276.72  |
| POWSZECHNY ZAKLAD UBEZPIECZE                                                                                                                                               | 23,183.00                           | (253,155.64)    | (110,740.00)                            | 1,403,717.19  |
| PPC FUND II LP                                                                                                                                                             | 20,411,215.00                       | (20,411,215.00) | (198,164.00)                            | 198,164.00    |
| PPL CAP FDG INC 3.1% DUE 05-15-2026                                                                                                                                        | 2,309,000.00                        | (2,176,121.18)  | (110,000.00)                            | 106,805.60    |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                                                                                                                               | 8,950,000.00                        | (8,899,790.50)  | (2,865,000.00)                          | 2,862,403.80  |
| PRAIRIESKY ROYALTY COM NPV                                                                                                                                                 | 47,982.00                           | (951,641.56)    | (262.00)                                | 5,831.47      |
| PREMIER GOLD MINES COM NPV                                                                                                                                                 | 282,000.00                          | (453,329.88)    | (30,000.00)                             | 60,913.72     |
| PREMIER INVS NPV                                                                                                                                                           | 27,771.00                           | (340,041.28)    | (27,771.00)                             | 341,243.31    |
| PRESS METAL ALUMIN NPV                                                                                                                                                     | 284,200.00                          | (338,455.90)    | (145,800.00)                            | 215,549.88    |
| PRETIUM RES INC 2.25% 03-15-2022                                                                                                                                           | 1,008,000.00                        | 0.00            | (1,008,000.00)                          | 0.00          |
| PRETIUM RES INC COM                                                                                                                                                        | 91,402.00                           | 0.00            |                                         |               |
| PRETIUM RES INC COM NPV                                                                                                                                                    | 16,000.00                           | (106,369.41)    | (91,402.00)                             | 0.00          |
| PRETIUM RESOURCES INC 2.25% 03-15-2022                                                                                                                                     | 1,008,000.00                        | 0.00            | (1,008,000.00)                          | 939,960.00    |
| PRICELINE GROUP .9% DUE 09-15-2021                                                                                                                                         | 5,440,000.00                        | (6,631,122.50)  | (520,000.00)                            | 615,976.40    |
| PRICELINE GROUP INC SR NT CONV .35% DUE 06-15-2020 REG                                                                                                                     | 910,000.00                          | (1,370,478.04)  | (7,233,000.00)                          | 10,824,388.49 |
| PRIMAVERA CAPITAL (CAYMAN) FUND L.P.                                                                                                                                       | 563,060.26                          | (563,060.26)    | (2,407,561.42)                          | 2,407,561.42  |
| PRIMAVERA CAPITAL FUND II LP                                                                                                                                               | 30,419,836.82                       | (30,419,836.82) | (27,894,511.65)                         | 27,894,511.65 |
| PRIMAVERA CAPITAL FUND III LP                                                                                                                                              | 72,479,613.44                       | (72,479,613.44) | (18,502,710.28)                         | 18,502,710.28 |
| PROBE METALS INC COM NPV                                                                                                                                                   | 384,000.00                          | (363,363.09)    | (27,000.00)                             | 23,971.06     |
| PROGRESSIVE CORP 3.7% DUE 01-26-2045                                                                                                                                       | 175,000.00                          | (159,671.75)    | (310,000.00)                            | 285,041.90    |
| PROGRESSIVE CORP 4.2% DUE 03-15-2048                                                                                                                                       | 6,341,000.00                        | (6,302,588.93)  | (2,384,000.00)                          | 2,367,938.83  |
| PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                                                                                                                              | 2,155,000.00                        | (2,139,732.50)  | (215,000.00)                            | 212,023.80    |
| PROLOGIS INC COM                                                                                                                                                           | 2,469.00                            | (6,553.34)      | (2,491.00)                              | 165,226.74    |
| PROLOGIS L P 4.375% DUE 09-15-2048                                                                                                                                         | 1,365,000.00                        | (1,348,374.30)  | (665,000.00)                            | 684,930.05    |
| PROOFPOINT INC SR NT CONV .75% DUE 06-15-2020/09-25-2018 REG                                                                                                               | 300,000.00                          | (466,500.00)    | (3,225,000.00)                          | 4,047,511.39  |
| PROS HLDGS INC 2% DUE 06-01-2047 BEO                                                                                                                                       | 615,000.00                          | 0.00            | (615,000.00)                            | 577,921.61    |
| PROSIEBENSAT.1 MEDIA SE NPV                                                                                                                                                | 24,477.00                           | (519,462.09)    | (6,917.00)                              | 132,922.29    |
| PROXIMUS                                                                                                                                                                   | 14,161.00                           | (406,704.78)    | (18,513.00)                             | 493,694.01    |
| PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048                                                                                                                                 | 45,000.00                           | (45,370.80)     | (45,000.00)                             | 45,783.90     |
| PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                                      | 685,000.00                          | (613,882.50)    | (320,000.00)                            | 284,817.70    |
| PRUDENTIAL FINL INC 3.878% 03-27-2028                                                                                                                                      | 1,097,000.00                        | (1,097,000.00)  | (1,097,000.00)                          | 1,098,711.32  |
| PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                                  | 410,000.00                          | (368,412.05)    | (110,000.00)                            | 95,029.00     |
| PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436                                                                                                  | 105,000.00                          | (122,431.05)    | (105,000.00)                            | 122,677.80    |
| PRUDENTIAL GBP0.05                                                                                                                                                         | 933,456.00                          | (19,889,602.71) | (565,381.00)                            | 12,620,126.20 |
| PRYSMIAN SPA EURO.10                                                                                                                                                       | 16.00                               | (424.59)        | (18.00)                                 | 570.76        |
| PSG GROUP LTD ZAR0.01                                                                                                                                                      | 41,995.00                           | (855,623.86)    | (114,494.00)                            | 2,077,620.38  |
| PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)                                                                                                                               | 1,430,000.00                        | (862,021.89)    | (803,100.00)                            | 417,744.81    |
| PT MATAHARI DEPT STORE TBK                                                                                                                                                 | 2,334,700.00                        | (1,018,540.14)  | (2,334,700.00)                          | 759,402.00    |
| PT PAKUWON JATI IDR25                                                                                                                                                      | 57,188,400.00                       | (2,223,025.93)  | (12,698,500.00)                         | 526,787.78    |
| PTT EXPLORTN & PRD THB1(LOCAL)                                                                                                                                             | 22,200.00                           | (80,844.59)     | (22,200.00)                             | 0.00          |
| PTT EXPLORTN & PRD THB1(NVDR)                                                                                                                                              | 10,800.00                           | (43,270.06)     | (2,900.00)                              | 12,424.88     |
| PTT PUBLIC COMPANY THB1(ALIEN)                                                                                                                                             | 1,580,000.00                        | 0.00            | (1,100,500.00)                          | 1,722,162.51  |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| PTT PUBLIC COMPANY THB1(LOCAL)                                                                                                                                             | 1,114,000.00                        | 0.00           | (1,114,000.00)                          | 0.00         |
| PTT PUBLIC COMPANY THB10(ALIEN MKT)                                                                                                                                        | 46,600.00                           | 0.00           | (46,600.00)                             | 0.00         |
| PTT PUBLIC COMPANY THB10(LOCAL)                                                                                                                                            | 158,000.00                          | (2,902,160.06) | (158,000.00)                            | 0.00         |
| PTT PUBLIC COMPANY THB10(NVDR)                                                                                                                                             | 5,380,500.00                        | (4,982,154.07) | (695,700.00)                            | 1,050,625.48 |
| PUB STORAGE COM                                                                                                                                                            | 27,916.00                           | (5,416,828.22) | (10,313.00)                             | 2,132,521.09 |
| PUBLIC SVC CO COLO 4.3% DUE 03-15-2044                                                                                                                                     | 70,000.00                           | (71,026.90)    | (70,000.00)                             | 69,123.60    |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 02-02-2018                                                                                                              | 100,000.00                          | (99,947.22)    | (100,000.00)                            | 99,947.22    |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 02-06-2018                                                                                                              | 246,000.00                          | (245,857.18)   | (246,000.00)                            | 245,857.18   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 02-20-2018                                                                                                              | 100,000.00                          | (99,842.92)    | (100,000.00)                            | 99,842.92    |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 02-22-2018                                                                                                              | 854,000.00                          | (852,751.03)   | (854,000.00)                            | 852,751.03   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 04-04-2018                                                                                                              | 2,900,000.00                        | (2,898,612.84) | (2,900,000.00)                          | 2,898,612.84 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 04-17-2018                                                                                                              | 3,600,000.00                        | (3,597,290.51) | (3,600,000.00)                          | 3,597,290.51 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 04-20-2018                                                                                                              | 1,500,000.00                        | (1,499,581.67) | (1,500,000.00)                          | 1,499,581.67 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 04-24-2018                                                                                                              | 3,800,000.00                        | (3,798,239.99) | (3,800,000.00)                          | 3,798,239.99 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 05-04-2018                                                                                                              | 4,300,000.00                        | (4,297,188.19) | (4,300,000.00)                          | 4,300,000.00 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 05-07-2018                                                                                                              | 1,350,000.00                        | (1,348,993.49) | (1,350,000.00)                          | 1,350,000.00 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 05-09-2018                                                                                                              | 2,100,000.00                        | (2,099,340.83) | (2,100,000.00)                          | 2,100,000.00 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 05-30-2018                                                                                                              | 1,000,000.00                        | (999,000.00)   | (1,000,000.00)                          | 1,000,000.00 |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 06-19-2018                                                                                                              | 500,000.00                          | (499,966.67)   | (500,000.00)                            | 500,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 07-20-2018                                                                                                              | 300,000.00                          | (299,571.25)   | (300,000.00)                            | 300,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 08-17-2018                                                                                                              | 100,000.00                          | (99,944.58)    | (100,000.00)                            | 100,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 09-05-2018                                                                                                              | 650,000.00                          | (648,690.97)   | (650,000.00)                            | 650,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 CPN 06-12-2018                                                                                                          | 650,000.00                          | (649,418.61)   | (650,000.00)                            | 650,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 CPN 08-21-2018                                                                                                          | 900,000.00                          | (898,292.25)   | (900,000.00)                            | 900,000.00   |
| PUBLIC SVC CO N C INC DISC COML PAPER 3/A3 YRS 3&4 08-27-2018                                                                                                              | 2,100,000.00                        | (2,095,277.33) | (2,100,000.00)                          | 2,100,000.00 |
| PUBLICIS GROUPE SA EURO.40                                                                                                                                                 | 75,702.00                           | (5,196,413.03) | (53,700.00)                             | 3,813,182.78 |
| PUGET SOUND ENERGY INC DISC COML PAPER 3/A3 YRS 3&4 05-01-2018                                                                                                             | 900,000.00                          | (897,187.50)   | (900,000.00)                            | 900,000.00   |
| PUGET SOUND ENERGY INC DISC COML PAPER 3/A3 YRS 3&4 04-30-2018                                                                                                             | 2,700,000.00                        | (2,691,651.01) | (2,700,000.00)                          | 2,700,000.00 |
| PUMA SE NPV                                                                                                                                                                | 2,174.67                            | (1,012,826.73) | (199.67)                                | 111,807.25   |
| PURE GOLD MNG INC COM NPV                                                                                                                                                  | 1,196,000.00                        | (609,720.83)   | (173,000.00)                            | 69,128.07    |
| PUT FXO BARCUS33 06/12/2018 EUR/PLN 4.26 European IXOPVTNN97                                                                                                               | 30,000,000.00                       | (69,535.50)    | (30,000,000.00)                         | 0.00         |
| PUT FXO CHASUS33 05/12/2018 EUR/USD 1.12 European IXOPVQFBQ7                                                                                                               | 40,000,000.00                       | 0.00           | (40,000,000.00)                         | 165,307.60   |
| PUT FXO CHASUS33 05/12/2018 EUR/USD 1.145 European IXOPVQFBPL                                                                                                              | 20,000,000.00                       | (176,700.00)   | (20,000,000.00)                         | 0.00         |
| PUT FXO CHASUS33 05/12/2018 EUR/USD 1.145 European IXOPVTPOC1                                                                                                              | 10,000,000.00                       | 0.00           | (10,000,000.00)                         | 61,189.00    |
| PUT FXO CITIUS33 05/12/2018 EUR/USD 1.12 European IXOPVTXDM1                                                                                                               | 20,000,000.00                       | (111,199.40)   | (20,000,000.00)                         | 0.00         |
| PUT SWAPTION USD CHASUS33 3.0%/3M European COSL514IH 08-14-2018                                                                                                            | 500,000,000.00                      | 0.00           | (500,000,000.00)                        | 0.00         |
| PUT SWAPTION USD CITIUS33 3.5%/3M European COSL5P45BC 12-27-2018                                                                                                           | 10,000,000.00                       | 0.00           | (10,000,000.00)                         | 0.00         |
| PUT SWAPTION USD CITIUS33 3.75%/3M European COSL5P45BD 12-27-2018                                                                                                          | 20,000,000.00                       | 0.00           | (20,000,000.00)                         | 0.00         |
| PUT SWO USD BARCGB33 P 3% / R 3MLIBOR European 317U053R9 09/27/2018                                                                                                        | 800,000.00                          | 0.00           | (800,000.00)                            | 960.00       |
| PUT SWO USD BARCGB33 P 3.03% / R 3MLIBOR European 317U752Q5 08/09/2018                                                                                                     | 100,000.00                          | 0.00           | (100,000.00)                            | 110.00       |
| PUT SWO USD BARCGB33 P 3.04% / R 3MLIBOR European 317U055R7 09/28/2018                                                                                                     | 800,000.00                          | 0.00           | (800,000.00)                            | 880.00       |
| PUT SWO USD BARCGB33 P 3.085% / R 3MLIBOR European 317U116R4 10/10/2018                                                                                                    | 100,000.00                          | 0.00           | (100,000.00)                            | 103.35       |
| PUT SWO USD BARCUS33 P 3.2% / R 3MLIBOR European COSLFH000A 12/13/2018                                                                                                     | 200,000,000.00                      | 0.00           | (200,000,000.00)                        | 0.00         |
| PUT SWO USD BNPAFRPP P 3.02% / R 3MLIBOR European 317U988Q1 09/10/2018                                                                                                     | 2,600,000.00                        | 0.00           | (2,600,000.00)                          | 2,762.50     |
| PUT SWO USD BNPAFRPP P 3.06% / R 3MLIBOR European 317U977Q4 09/10/2018                                                                                                     | 6,100,000.00                        | 0.00           | (6,100,000.00)                          | 6,405.00     |
| PUT SWO USD BNPAFRPP P 3.15% / R 3MLIBOR European 317U674R8 12/24/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 420.00       |
| PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U193R0 10/18/2018                                                                                                     | 2,600,000.00                        | 0.00           | (2,600,000.00)                          | 2,684.50     |
| PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018                                                                                                     | 500,000.00                          | 0.00           | (500,000.00)                            | 564.00       |
| PUT SWO USD BNPAFRPP P 3.2% / R 3MLIBOR European 317U261R7 10/29/2018                                                                                                      | 2,700,000.00                        | 0.00           | (2,700,000.00)                          | 2,497.50     |
| PUT SWO USD BNPAFRPP P 3.3% / R 3MLIBOR European 317U487R5 11/26/2018                                                                                                      | 100,000.00                          | 0.00           | (100,000.00)                            | 264.00       |
| PUT SWO USD BNPAFRPP P 3.32% / R 3MLIBOR European 317U593R6 12/10/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 330.00       |
| PUT SWO USD BOFAUS6S P 2.96% / R 3MLIBOR European 317U032R5 09/24/2018                                                                                                     | 200,000.00                          | 0.00           | (200,000.00)                            | 232.50       |
| PUT SWO USD BOFAUS6S P 3% / R 3MLIBOR European 317U025R4 09/17/2018                                                                                                        | 200,000.00                          | 0.00           | (200,000.00)                            | 234.00       |
| PUT SWO USD BOFAUS6S P 3.02% / R 3MLIBOR European 317U002R1 09/14/2018                                                                                                     | 200,000.00                          | 0.00           | (200,000.00)                            | 220.00       |
| PUT SWO USD BOFAUS6S P 3.05% / R 3MLIBOR European 317U601Q8 07/16/2018                                                                                                     | 200,000.00                          | 0.00           | (200,000.00)                            | 245.00       |
| PUT SWO USD BOFAUS6S P 3.12% / R 3MLIBOR European 317U954Q1 09/04/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 324.00       |
| PUT SWO USD BOFAUS6S P 3.18% / R 3MLIBOR European 317U780Q1 10/11/2018                                                                                                     | 100,000.00                          | 0.00           | (100,000.00)                            | 400.00       |
| PUT SWO USD BOFAUS6S P 3.22% / R 3MLIBOR European 317U232R3 10/24/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 292.50       |
| PUT SWO USD BOFAUS6S P 3.25% / R 3MLIBOR European 317U469R7 11/26/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 363.00       |
| PUT SWO USD BOFAUS6S P 3.28% / R 3MLIBOR European 317U373R2 11/13/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 352.50       |
| PUT SWO USD BOFAUS6S P 3.29% / R 3MLIBOR European 317U532R0 12/03/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 363.00       |
| PUT SWO USD BOFAUS6S P 3.34% / R 3MLIBOR European 317U333R1 11/09/2018                                                                                                     | 300,000.00                          | 0.00           | (300,000.00)                            | 375.00       |
| PUT SWO USD BOFAUS6S P 3.35% / R 3MLIBOR European 317U482R0 11/26/2018                                                                                                     | 150,000.00                          | 0.00           | (150,000.00)                            | 376.50       |
| PUT SWO USD CHASUS33 P 3.04% / R 3MLIBOR European 317U084R2 10/04/2018                                                                                                     | 4,400,000.00                        | 0.00           | (4,400,000.00)                          | 5,368.00     |
| PUT SWO USD CHASUS33 P 3.06% / R 3MLIBOR European 317U861Q3 08/20/2018                                                                                                     | 200,000.00                          | 0.00           | (200,000.00)                            | 360.00       |
| PUT SWO USD CHASUS33 P 3.085% / R 3MLIBOR European 317U578Q7 07/11/2018                                                                                                    | 2,800,000.00                        | 0.00           | (2,800,000.00)                          | 3,500.00     |
| PUT SWO USD CHASUS33 P 3.2% / R 3MLIBOR European COSL3B47QP 11/28/2018                                                                                                     | 200,000,000.00                      | 0.00           | (200,000,000.00)                        | 0.00         |
| PUT SWO USD CITIUS33 P 3.22% / R 3MLIBOR European 317U226R1 10/22/2018                                                                                                     | 2,600,000.00                        | 0.00           | (2,600,000.00)                          | 2,730.00     |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| PUT SWO USD DEUTGB2L P 3% / R 3MLIBOR European 317U051R1 09/24/2018                                                                                                        | 1,600,000.00                        | 0.00            | (1,600,000.00)                          | 1,600.00     |
| PUT SWO USD DEUTGB2L P 3.03% / R 3MLIBOR European 317U811Q4 08/16/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 322.50       |
| PUT SWO USD DEUTGB2L P 3.08% / R 3MLIBOR European 317U884Q6 08/23/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 390.00       |
| PUT SWO USD DEUTGB2L P 3.1% / R 3MLIBOR European 317U936Q4 08/31/2018                                                                                                      | 300,000.00                          | 0.00            | (300,000.00)                            | 330.00       |
| PUT SWO USD DEUTGB2L P 3.2% / R 3MLIBOR European 317U810Q5 10/16/2018                                                                                                      | 200,000.00                          | 0.00            | (200,000.00)                            | 728.00       |
| PUT SWO USD GSCMUS33 P 3.02% / R 3MLIBOR European 317U782Q9 08/13/2018                                                                                                     | 200,000.00                          | 0.00            | (200,000.00)                            | 256.00       |
| PUT SWO USD GSCMUS33 P 3.03% / R 3MLIBOR European 317U732Q0 08/02/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 296.25       |
| PUT SWO USD GSCMUS33 P 3.05% / R 3MLIBOR European 317U109R3 10/09/2018                                                                                                     | 200,000.00                          | 0.00            | (200,000.00)                            | 220.00       |
| PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U973Q8 09/07/2018                                                                                                     | 200,000.00                          | 0.00            | (200,000.00)                            | 205.00       |
| PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U719R5 12/31/2018                                                                                                      | 200,000.00                          | 0.00            | (200,000.00)                            | 212.50       |
| PUT SWO USD GSCMUS33 P 3.145% / R 3MLIBOR European 317U654R2 12/19/2018                                                                                                    | 200,000.00                          | 0.00            | (200,000.00)                            | 250.00       |
| PUT SWO USD GSCMUS33 P 3.17% / R 3MLIBOR European 317U283R1 10/29/2018                                                                                                     | 200,000.00                          | 0.00            | (200,000.00)                            | 190.00       |
| PUT SWO USD GSCMUS33 P 3.175% / R 3MLIBOR European 317U669R5 12/21/2018                                                                                                    | 300,000.00                          | 0.00            | (300,000.00)                            | 375.00       |
| PUT SWO USD GSCMUS33 P 3.265% / R 3MLIBOR European 317U387R6 11/15/2018                                                                                                    | 300,000.00                          | 0.00            | (300,000.00)                            | 330.00       |
| PUT SWO USD GSCMUS33 P 3.28% / R 3MLIBOR European 317U622R1 12/13/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 300.00       |
| PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U445R6 11/23/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 311.25       |
| PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U575R8 12/07/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 255.00       |
| PUT SWO USD GSCMUS33 P 3.34% / R 3MLIBOR European 317U490R0 11/29/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 705.00       |
| PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U486Q8 07/02/2018                                                                                                     | 2,900,000.00                        | 0.00            | (2,900,000.00)                          | 3,498.13     |
| PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U864Q0 08/20/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 360.00       |
| PUT SWO USD MSCSUS33 P 3.16% / R 3MLIBOR European 317U710R4 12/28/2018                                                                                                     | 3,500,000.00                        | 0.00            | (3,500,000.00)                          | 2,800.00     |
| PUT SWO USD MSCSUS33 P 3.2% / R 3MLIBOR European 317U648R1 12/17/2018                                                                                                      | 3,400,000.00                        | 0.00            | (3,400,000.00)                          | 4,122.50     |
| PUT SWO USD MSCSUS33 P 3.3% / R 3MLIBOR European 317U558R9 12/05/2018                                                                                                      | 3,300,000.00                        | 0.00            | (3,300,000.00)                          | 3,960.00     |
| PUT SWO USD NGFPUS33 P 3.05% / R 3MLIBOR European 317U650Q8 07/23/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 360.00       |
| PUT SWO USD NGFPUS33 P 3.1% / R 3MLIBOR European 317U913Q1 08/27/2018                                                                                                      | 300,000.00                          | 0.00            | (300,000.00)                            | 307.50       |
| PUT SWO USD NGFPUS33 P 3.31% / R 3MLIBOR European 317U316R2 11/05/2018                                                                                                     | 300,000.00                          | 0.00            | (300,000.00)                            | 322.50       |
| PUT SWO USD PNBPU33CHA P 3% / R 3MLIBOR European 317U029R0 09/20/2018                                                                                                      | 5,900,000.00                        | 0.00            | (5,900,000.00)                          | 6,519.50     |
| PUT SWO USD PNBPU33CHA P 3% / R 3MLIBOR European 317U081R5 09/28/2018                                                                                                      | 2,700,000.00                        | 0.00            | (2,700,000.00)                          | 2,781.00     |
| PUT SWPTN USD BNPFRPP 6M 2.95%/3MLIBOR European 317U352Q9 06-18-2018                                                                                                       | 800,000.00                          | 0.00            | (800,000.00)                            | 932.00       |
| PUT SWPTN USD BNPFRPP 6M 3.17%/3MLIBOR European 317U353Q8 06-18-2018                                                                                                       | 800,000.00                          | 0.00            | (800,000.00)                            | 880.00       |
| PUT SWPTN USD BOFAUS6S 6M 3.065%/3MLIBOREuropean 317U732P2 03-12-2018                                                                                                      | 200,000.00                          | 0.00            | (200,000.00)                            | 560.00       |
| PUT SWPTN USD BOFAUS6S 6M 3.14%/3MLIBOR European 317U368Q1 06-21-2018                                                                                                      | 300,000.00                          | 0.00            | (300,000.00)                            | 336.00       |
| PUT SWPTN USD CITIUS33 6M 3.0%/3MLIBOR European COSL514I6S 08-14-2018                                                                                                      | 20,000,000.00                       | 0.00            | (20,000,000.00)                         | 0.00         |
| PUT SWPTN USD DEUTGB2L 6M 3.09%/3MLIBOR European 317U185Q2 05-25-2018                                                                                                      | 400,000.00                          | 0.00            | (400,000.00)                            | 480.00       |
| PUT SWPTN USD GSCMUS33 6M 3.03%/3MLIBOR European 317U162Q9 05-21-2018                                                                                                      | 300,000.00                          | 0.00            | (300,000.00)                            | 300.00       |
| PUT SWPTN USD MSCSUS33 6M 3.06%/3MLIBOR European 317U213Q8 06-01-2018                                                                                                      | 2,900,000.00                        | 0.00            | (2,900,000.00)                          | 3,117.50     |
| PUT SWPTN USD NGFPUS33 6M 3.05%/3MLIBOR European 317U308Q4 06-14-2018                                                                                                      | 1,500,000.00                        | 0.00            | (1,500,000.00)                          | 1,575.00     |
| PVPTL ALBERTSONS COS INC FLTG 01-15-2024                                                                                                                                   | 106,000.00                          | (105,470.00)    | (106,000.00)                            | 106,265.00   |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                                                                                                                                | 4,995,000.00                        | (5,026,039.86)  | (4,295,000.00)                          | 4,034,083.34 |
| PVPTL DIAMONDBACK ENERGY 5.375% 05-31-2025                                                                                                                                 | 189,000.00                          | (196,560.00)    | (50,000.00)                             | 51,500.00    |
| PVPTL DYNEGY INC. FIXED 8.125% DUE 01-30-2026                                                                                                                              | 145,000.00                          | (160,871.25)    | (444,000.00)                            | 495,060.00   |
| PVPTL EVOLENT HEALTH INC SR NT CONV 1.5% 10-15-2025                                                                                                                        | 5,725,000.00                        | (5,719,005.10)  | (3,800,000.00)                          | 3,838,000.00 |
| PVPTL HALFMOON PARENT INC 4.9% 12-15-2048                                                                                                                                  | 15,410,000.00                       | (15,372,869.25) | (475,000.00)                            | 468,786.75   |
| PVPTL INTESA SANPAOLO S P A 3.875% 01-12-2028                                                                                                                              | 1,021,000.00                        | (970,396.34)    | (275,000.00)                            | 225,805.25   |
| PVPTL SANDS CHINA LTD 5.4% DUE 08-08-2028                                                                                                                                  | 1,000,000.00                        | (999,899.00)    | (700,000.00)                            | 703,402.00   |
| PVPTL SQUARE INC .5% DUE 05-15-2023                                                                                                                                        | 3,555,000.00                        | (3,774,499.53)  | (650,000.00)                            | 783,055.42   |
| PVPTL SUNOCO LP / SUNOCO FIN CORP 4.875% DUE 01-15-2023/01-23-2018 EO                                                                                                      | 273,000.00                          | (273,000.00)    | (100,000.00)                            | 101,250.00   |
| PVPTL TWILIO INC SR NT CONV .25% 06-01-2023 BEO                                                                                                                            | 2,565,000.00                        | (2,822,561.60)  | (725,000.00)                            | 934,301.91   |
| PVPTL WEATHERFORD INTL 9.875% 03-01-2025                                                                                                                                   | 56,000.00                           | (55,630.40)     | (56,000.00)                             | 37,450.00    |
| PVPTLMEREDITH CORP 6.875% 02-01-2026                                                                                                                                       | 200,000.00                          | (200,000.00)    | (200,000.00)                            | 202,500.00   |
| PVR LTD INR10                                                                                                                                                              | 51,866.00                           | (1,040,250.47)  | (51,866.00)                             | 889,013.50   |
| PVTPAL AIRBUS GROUP 3.95% 04-10-2047                                                                                                                                       | 205,000.00                          | (189,420.45)    | (1,070,000.00)                          | 1,037,505.55 |
| PVTPAL AKAMAI TECHNOLOGIES INC SR NT CONV144A .125% DUE 05-01-2025 BEO                                                                                                     | 4,310,000.00                        | (4,287,694.35)  | (1,555,000.00)                          | 1,550,742.00 |
| PVTPAL ALTERYX INC .5% 06-01-2023                                                                                                                                          | 1,160,000.00                        | (1,270,971.07)  | (585,000.00)                            | 827,635.52   |
| PVTPAL AMBAC LSNI LLC FLTG 02-12-2023                                                                                                                                      | 91,378.41                           | (92,520.64)     | (1,314.76)                              | 1,314.76     |
| PVTPAL AMERICAN WOODMARK CORP 4.875% 03-15-2026                                                                                                                            | 118,000.00                          | (118,000.00)    | (118,000.00)                            | 118,590.00   |
| PVTPAL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046                                                                                                               | 52,537,000.00                       | (1,009,805.00)  | (1,561,000.00)                          | 1,464,891.24 |
| PVTPAL AT&T INC 5.15% 02-15-2050                                                                                                                                           | 3,135,000.00                        | (786,115.95)    | (2,300,000.00)                          | 2,178,988.00 |
| PVTPAL AT&T INC 5.15% 11-15-2046                                                                                                                                           | 4,135,000.00                        | (3,770,784.00)  | (335,000.00)                            | 324,323.40   |
| PVTPAL ATLISSIAN INC .625% DUE 05-01-2023                                                                                                                                  | 4,795,000.00                        | (5,306,060.75)  | (1,390,000.00)                          | 1,506,438.51 |
| PVTPAL AVAYA HLDGS CORP SR NT CONV 2.25% DUE 06-15-2023 BEO                                                                                                                | 2,730,000.00                        | (2,636,029.55)  | (670,000.00)                            | 626,175.68   |
| PVTPAL AVOLON HLDGS FDG LTD 5.125% 10-01-2023                                                                                                                              | 546,000.00                          | (545,201.25)    | (54,000.00)                             | 53,595.00    |
| PVTPAL B A T CAP CORP 3.557% DUE 08-15-2027 BEO                                                                                                                            | 15,085,000.00                       | (14,255,564.10) | (10,185,000.00)                         | 9,314,184.10 |
| PVTPAL BACARDI LTD 5.3% 05-15-2048                                                                                                                                         | 8,385,000.00                        | (8,278,438.75)  | (6,340,000.00)                          | 6,084,232.59 |
| PVTPAL BAT CAPITAL CORP 4.39% DUE 08-15-2037                                                                                                                               | 6,605,000.00                        | (5,922,473.40)  | (450,000.00)                            | 406,499.30   |
| PVTPAL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025                                                                                                                     | 45,000.00                           | (44,437.50)     | (45,000.00)                             | 44,550.00    |
| PVTPAL BAYER US FIN II LLC 3.875% 12-15-2023                                                                                                                               | 395,000.00                          | (393,712.30)    | (395,000.00)                            | 396,030.95   |
| PVTPAL BBA U S HLDGS INC 5.375% 5-01-2026                                                                                                                                  | 175,000.00                          | (175,000.00)    | (175,000.00)                            | 175,593.75   |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO                                                                                                                         | 583,000.00                          | (531,148.75)   | (13,000.00)                             | 11,748.75    |
| PVTPL BERKSHIRE HATHAWAY 3.8% 07-15-2048                                                                                                                                   | 3,191,000.00                        | (3,129,315.47) | (2,451,000.00)                          | 2,433,637.79 |
| PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049                                                                                                                        | 3,010,000.00                        | (3,008,088.35) | (155,000.00)                            | 150,526.70   |
| PVTPL BRIGHTHOUSE FINL INC 4.7% 06-22-2047                                                                                                                                 | 895,000.00                          | (830,344.40)   | (2,250,000.00)                          | 2,212,419.08 |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                                                                                                                         | 150,000.00                          | (136,858.50)   | (75,000.00)                             | 67,766.25    |
| PVTPL CMO GS MTG SECS CORP GSRPM 2006 1 144A VAR RT DUE 03-25-2035 BEO                                                                                                     | 43,653.26                           | (43,407.71)    | (17,000.60)                             | 17,000.60    |
| PVTPL COMMONWEALTH BANK AUST 4.316% DUE 01-10-2048 BEO                                                                                                                     | 2,168,000.00                        | (2,168,000.00) | (2,168,000.00)                          | 2,105,821.76 |
| PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049                                                                                                                   | 1,290,000.00                        | (1,290,000.00) | (1,290,000.00)                          | 1,318,380.00 |
| PVTPL CREE INC SR NT CONV 144A .875% DUE09-01-2023 BEO                                                                                                                     | 3,855,000.00                        | (3,776,098.89) | (1,500,000.00)                          | 1,500,937.50 |
| PVTPL CRH AMER FIN INC GTD NT 144A 3.95%DUE 04-04-2028/04-04-2018 BEO                                                                                                      | 1,028,000.00                        | (1,021,533.88) | (1,028,000.00)                          | 983,662.36   |
| PVTPL CROWN AMERS LLC/CROWN AMERS CAP CORP V GTD SR NT 4.75% 02-01-2026                                                                                                    | 185,000.00                          | (185,000.00)   | (185,000.00)                            | 178,062.50   |
| PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO                                                                                                    | 694,000.00                          | (685,260.00)   | (206,000.00)                            | 193,176.25   |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                                          | 1,005,000.00                        | (1,202,624.25) | (1,542,000.00)                          | 1,945,451.62 |
| PVTPL DOCUSIGN INC SR NT CONV 144A .5% DUE 09-15-2023 BEO                                                                                                                  | 2,800,000.00                        | (2,758,007.29) | (50,000.00)                             | 46,805.20    |
| PVTPL EAGLE INTER GLOBAL HLDG B V/RUYI US FI 7.5% 05-01-2025                                                                                                               | 244,000.00                          | (244,000.00)   | (244,000.00)                            | 248,980.00   |
| PVTPL ECMC GROUP STUDENT LN SR 2018-1A CL A VAR RT 2-27-2068                                                                                                               | 300,000.00                          | (300,000.00)   | (31,649.32)                             | 31,649.32    |
| PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048                                                                                                                     | 9,541,000.00                        | (9,091,161.52) | (2,763,000.00)                          | 2,520,657.27 |
| PVTPL EMPIRE ST RLTY OP L P SR NT 144A 2.625% DUE 08-15-2019 BEO                                                                                                           | 110,000.00                          | (112,407.46)   | (518,000.00)                            | 551,670.00   |
| PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO                                                                                                                       | 4,132,000.00                        | (3,872,510.40) | (3,000,000.00)                          | 2,811,090.00 |
| PVTPL ENVESTNET INC NT CONV 144A 1.75% DUE 06-01-2023 BEO                                                                                                                  | 2,250,000.00                        | (2,306,780.81) | (320,000.00)                            | 351,800.00   |
| PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046                                                                                                                                 | 6,037,000.00                        | (5,459,004.49) | (3,955,000.00)                          | 3,689,770.21 |
| PVTPL FAIR ISAAC 5.25% DUE 05-15-2026                                                                                                                                      | 241,000.00                          | (241,000.00)   | (241,000.00)                            | 242,506.25   |
| PVTPL GANNETT CO INC CONV CORP 144A 4.75% DUE 04-15-2024                                                                                                                   | 900,000.00                          | (900,000.00)   | (900,000.00)                            | 917,101.99   |
| PVTPL GDS HLDGS LTD SR NT CONV TO ADS REPSTG 8 CL A ORD SHS 144A 2                                                                                                         | 730,000.00                          | (740,610.94)   | (730,000.00)                            | 593,481.72   |
| PVTPL HALFMOON PARENT INC 4.125% 11-15-2025                                                                                                                                | 350,000.00                          | (349,709.50)   | (175,000.00)                            | 173,652.50   |
| PVTPL HALFMOON PARENT INC 4.375% 10-15-2028                                                                                                                                | 945,000.00                          | (942,386.85)   | (945,000.00)                            | 942,741.45   |
| PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO                                                                                                       | 2,616,000.00                        | (2,610,909.64) | (370,000.00)                            | 361,811.20   |
| PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                                                                                                               | 155,000.00                          | (187,807.30)   | (105,000.00)                            | 140,221.20   |
| PVTPL HIGH STREET FDG TRUST II 4.682% DUE 02-15-2048 BEO                                                                                                                   | 771,000.00                          | (771,000.00)   | (571,000.00)                            | 585,366.36   |
| PVTPL HLF FING SARL LLC / HERBALIFE INTL INC 7.25% DUE 08-15-2026                                                                                                          | 48,000.00                           | (48,000.00)    | (48,000.00)                             | 48,600.00    |
| PVTPL IAC FINANCECO INC .875% CONV BNDS DUE 10-01-2022 BEO                                                                                                                 | 820,000.00                          | (1,004,320.02) | (1,366,000.00)                          | 1,623,936.91 |
| PVTPL IHS MARKIT LTD 144A 5% DUE 11-01-2022/07-28-2016                                                                                                                     | 150,000.00                          | (154,781.25)   | (802,000.00)                            | 834,080.00   |
| PVTPL INSULET CORP 1.375% DUE 11-15-2024BEO                                                                                                                                | 890,000.00                          | (1,031,091.47) | (1,505,000.00)                          | 1,640,626.14 |
| PVTPL INTELSAT CONNECT FIN S A SR NT 144A 9.5% DUE 02-15-2023/08-16-2018 BEO                                                                                               | 36,000.00                           | (35,685.00)    | (36,000.00)                             | 35,370.00    |
| PVTPL INTERNATIONAL GAME TECHNOLOGY 6.25% 01-15-2027                                                                                                                       | 169,000.00                          | (170,478.75)   | (24,000.00)                             | 23,880.00    |
| PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO                                                                                                                       | 343,000.00                          | (339,097.50)   | (71,000.00)                             | 71,088.75    |
| PVTPL LIBERTY EXPEDIA HLDGS INC EXCHANGEABLE SR DEB 144A 1                                                                                                                 | 210,000.00                          | (203,437.50)   | (564,000.00)                            | 569,640.00   |
| PVTPL LIBERTY INTERACTIVE LLC SR DEB EXCHANGEABLE 144A 1.75 DUE 09-30-2046                                                                                                 | 725,000.00                          | (850,568.88)   | (1,750,000.00)                          | 1,976,870.92 |
| PVTPL LIBERTY MEDIA CORP DEL SR DEB EXCH2.125% 03-31-20483                                                                                                                 | 2,985,000.00                        | (2,965,623.98) | (610,000.00)                            | 610,618.63   |
| PVTPL MAGNETITE XVIII LTD SER 16-18A CL AR FLGT DUE 11-15-2028 BEO                                                                                                         | 400,000.00                          | (400,000.00)   | (400,000.00)                            | 395,360.00   |
| PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.417 DUE 05-25-2025/05-25-2018 BEO                                                                                           | 230,000.00                          | (230,000.00)   | (120,000.00)                            | 120,770.40   |
| PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO                                                                                           | 4,346,000.00                        | (4,459,564.45) | (4,031,000.00)                          | 4,057,234.73 |
| PVTPL MARATHON PETE CORP 4.5% DUE 04-01-2048 BEO                                                                                                                           | 2,077,000.00                        | (1,563,208.45) | (130,000.00)                            | 119,879.50   |
| PVTPL MATTTEL INC 144A 6.75% 12-31-2025                                                                                                                                    | 208,000.00                          | (203,102.50)   | (125,000.00)                            | 122,500.00   |
| PVTPL MDC PARTNERS INC 6.5% DUE 05-01-2024                                                                                                                                 | 183,000.00                          | (181,097.50)   | (183,000.00)                            | 165,490.00   |
| PVTPL MERCADOLIBRE INC SR NT CONV 144A 2% DUE 08-15-2028 BEO                                                                                                               | 475,000.00                          | (471,437.50)   | (475,000.00)                            | 460,884.53   |
| PVTPL MINDBODY INC .375% DUE 06-01-2023                                                                                                                                    | 1,200,000.00                        | (1,207,595.00) | (1,200,000.00)                          | 1,097,213.94 |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO                                                                                                                               | 75,000.00                           | (90,355.50)    | (115,000.00)                            | 131,500.20   |
| PVTPL NEPTUNE FINCO CORP SR 6.625% DUE 10-15-2025/10-09-2015 BEO                                                                                                           | 206,000.00                          | (213,210.00)   | (465,000.00)                            | 501,251.25   |
| PVTPL NETFLIX INC SR NT 144A 5.875% 11-15-2028                                                                                                                             | 1,001,000.00                        | (1,001,075.00) | (182,000.00)                            | 181,396.25   |
| PVTPL NEW RELIC INC SR NT CONV 144A .5% DUE 05-01-2023 BEO                                                                                                                 | 2,465,000.00                        | (2,559,733.58) | (560,000.00)                            | 591,568.27   |
| PVTPL NEXTERA ENERGY PARTNERS CONVER 1.5% DUE 09-15-2020                                                                                                                   | 555,000.00                          | (564,487.17)   | (410,000.00)                            | 405,158.39   |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO                                                                                                 | 2,646,000.00                        | (2,645,550.18) | (781,000.00)                            | 725,135.07   |
| PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047                                                                                                                | 1,300,000.00                        | (1,278,654.00) | (2,460,000.00)                          | 2,180,716.20 |
| PVTPL NUVEEN LLC 4.0% 11-01-2028                                                                                                                                           | 1,626,000.00                        | (1,616,292.78) | (1,626,000.00)                          | 1,663,037.71 |
| PVTPL OIL STS INTL INC SR NT CONV 144A 1.5% DUE 02-15-2023 BEO                                                                                                             | 4,080,000.00                        | (4,123,559.24) | (1,270,000.00)                          | 1,273,902.32 |
| PVTPL ONCOR ELEC DELIVERY CO LLC 3.7% DUE 11-15-2028                                                                                                                       | 670,000.00                          | (669,685.10)   | (670,000.00)                            | 670,461.40   |
| PVTPL ONSLOW BAY FINANCIAL LLC SR 18-1 CL A-2 FLTG DUE 06-25-2057                                                                                                          | 800,000.00                          | (800,750.00)   | (202,620.53)                            | 202,620.53   |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                                                                                                                | 53,000.00                           | (52,735.00)    | 0.00                                    | 0.00         |
| PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027                                                                                                                      | 35,000.00                           | (34,037.50)    | (35,000.00)                             | 32,243.75    |
| PVTPL POINDEXTER J B INC SR NT 7.125% DUE 04-15-2026/04-16-2018 BEO                                                                                                        | 87,000.00                           | (87,000.00)    | (87,000.00)                             | 87,870.00    |
| PVTPL PURE STORAGE INC SR NT CONV .125% DUE 04-15-2023                                                                                                                     | 2,770,000.00                        | (2,820,872.04) | (500,000.00)                            | 558,990.18   |
| PVTPL RESIDEO FDG INC 6.125% DUE 11-01-2026                                                                                                                                | 193,000.00                          | (193,000.00)   | (100,000.00)                            | 100,625.00   |
| PVTPL RESTORATION HARDWARE HLDGS INC SR NT 144A 0% DUE 06-15-2019 BEO                                                                                                      | 475,000.00                          | (477,297.86)   | (780,000.00)                            | 1,017,294.65 |
| PVTPL SABAL TRAIL TRANS 4.246% 05-01-2028                                                                                                                                  | 607,000.00                          | (607,000.00)   | (607,000.00)                            | 607,042.49   |
| PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048                                                                                                                             | 485,000.00                          | (484,421.55)   | (125,000.00)                            | 126,803.75   |
| PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038                                                                                                                       | 617,000.00                          | (617,000.00)   | (617,000.00)                            | 618,400.59   |
| PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025                                                                                                                            | 628,000.00                          | (620,372.50)   | (79,000.00)                             | 76,037.50    |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| PVTPL SECURIAN FINL GROUP INC 4.8% 04-15-2048                                                                                                                              | 571,000.00                          | (569,189.93)    | (571,000.00)                            | 580,684.16    |
| PVTPL SPLUNK INC 0.5% 09-15-2023                                                                                                                                           | 3,917,000.00                        | (3,912,693.94)  | (1,220,000.00)                          | 1,147,465.12  |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028                                                                                                                            | 2,400,000.00                        | (2,400,000.00)  | (100,000.00)                            | 98,546.00     |
| PVTPL STARS GROUP HLDGS B V/STARS GROUP US C SR NT 7.0% 07-15-2026                                                                                                         | 260,000.00                          | (260,000.00)    | (88,000.00)                             | 91,551.25     |
| PVTPL SUNOCO LP/SUNOCO FIN CORP SR NT 5.875% 03-15-2028                                                                                                                    | 179,000.00                          | (179,000.00)    | (179,000.00)                            | 169,532.50    |
| PVTPL SUZANO AUSTRIA GMBH 6% 01-15-2029                                                                                                                                    | 800,000.00                          | (792,512.00)    | (800,000.00)                            | 800,400.00    |
| PVTPL TARGA RES PARTNERS LP/TARGA RES 5.875% DUE 04-15-2026                                                                                                                | 318,000.00                          | (318,000.00)    | (149,000.00)                            | 152,431.25    |
| PVTPL TELADOC INC 1.375% DUE 05-15-2025 BEO                                                                                                                                | 6,422,000.00                        | (7,197,673.57)  | (3,360,000.00)                          | 3,448,326.96  |
| PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO                                                                                                                  | 195,000.00                          | (193,987.95)    | (195,000.00)                            | 193,455.60    |
| PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048                                                                                                                   | 365,000.00                          | (350,176.50)    | (120,000.00)                            | 108,346.80    |
| PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO                                                                                                        | 439,227.53                          | (433,170.99)    | (439,227.53)                            | 426,582.22    |
| PVTPL TWITTER INC SR NT CONV .25% DUE 06-15-2024 BEO                                                                                                                       | 4,915,000.00                        | (4,791,461.87)  | (765,000.00)                            | 793,318.05    |
| PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                                                                                                                                | 5,165,000.00                        | (5,143,100.40)  | (4,165,000.00)                          | 4,317,847.20  |
| PVTPL UNICREDIT SPA 5.861% 06-19-2032                                                                                                                                      | 2,873,000.00                        | (3,027,193.91)  | (1,575,000.00)                          | 1,352,358.00  |
| PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026                                                                                                                   | 364,000.00                          | (364,000.00)    | (31,000.00)                             | 33,402.50     |
| PVTPL VERIZON COMMUNICATIONS INC 4.329% DUE 09-21-2028 BEO                                                                                                                 | 1,880,000.00                        | (1,873,233.75)  | (740,000.00)                            | 747,298.80    |
| PVTPL VERIZON OWNER TR 2016-1 ASSET BACKED NT CL A 144A 1.42% DUE 01-20-2021                                                                                               | 157,723.65                          | (156,959.68)    | (1,010,807.82)                          | 1,004,722.86  |
| PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO                                                                                               | 1,144,145.39                        | (1,136,295.98)  | (91,098.87)                             | 91,098.87     |
| PVTPL VOCERA COMMUNICATIONS INC SR NT CONV 144A 1.5% DUE 05-15-2023 BEO                                                                                                    | 4,765,000.00                        | (4,906,854.81)  | (3,860,000.00)                          | 3,899,616.50  |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC FLTGT RT 11-12-2021 BEO                                                                                                                | 800,000.00                          | (800,000.00)    | (400,000.00)                            | 396,580.00    |
| PVTPL VOYA CLO LTD SER 15-2A CL AR FLTGT 07-23-2027                                                                                                                        | 355,000.00                          | (355,000.00)    | (355,000.00)                            | 354,645.00    |
| PVTPL WESTERN DIGITAL CORP SR NT CONV 144A 1.5% DUE 02-01-2024 BEO                                                                                                         | 2,865,000.00                        | (3,003,657.15)  | (1,290,000.00)                          | 1,270,864.41  |
| PVTPL WESTROCK CO 4.65% DUE 03-15-2026 BEO                                                                                                                                 | 160,000.00                          | (159,766.40)    | (80,000.00)                             | 81,024.80     |
| PVTPL WIX COM LTD SR NT CONV 144A 0% DUE 07-01-2023 BEO                                                                                                                    | 1,715,000.00                        | (1,695,592.96)  | (85,000.00)                             | 83,991.90     |
| PVTPL WYNDHAM HOTELS & RESORTS INC 5.375% 04-15-2026                                                                                                                       | 240,000.00                          | (240,000.00)    | (240,000.00)                            | 243,420.00    |
| PVTPL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP 5.5% DUE 03-01-2025                                                                                                            | 285,000.00                          | (285,052.50)    | (190,000.00)                            | 181,060.00    |
| PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027                                                                                                                 | 55,000.00                           | (55,275.00)     | (55,000.00)                             | 54,312.50     |
| QATAR ISLAMIC BANK QAR10                                                                                                                                                   | 31,950.00                           | (1,079,284.07)  | (512.00)                                | 21,304.35     |
| QATAR NATIONAL BK QAR10                                                                                                                                                    | 3,874.00                            | (198,732.09)    | (1,392.00)                              | 76,267.53     |
| QBE INS GROUP NPV                                                                                                                                                          | 71,157.00                           | (507,831.26)    | (315,028.00)                            | 2,466,475.76  |
| QEP RES INC 5.625% 03-01-2026                                                                                                                                              | 170,000.00                          | (154,700.00)    | (154,000.00)                            | 151,943.75    |
| QIAGEN NV 0.875% CNV SNR 19/03/21 USD                                                                                                                                      | 1,200,000.00                        | 0.00            | (1,200,000.00)                          | 1,474,200.00  |
| QIAGEN NV EURO.01                                                                                                                                                          | 4,845.00                            | (149,887.51)    | (4,845.00)                              | 171,257.98    |
| QORVO INC 5.5% DUE 07-15-2026                                                                                                                                              | 207,000.00                          | (207,000.00)    | (207,000.00)                            | 207,258.75    |
| QUALCOMM INC 4.3% DUE 05-20-2047                                                                                                                                           | 6,421,000.00                        | (6,076,992.95)  | (2,168,000.00)                          | 2,041,773.34  |
| QUALCOMM INC DISC COMPL PAPER 4/A2 YRS 3&4 07-24-2018                                                                                                                      | 400,000.00                          | (398,632.00)    | (400,000.00)                            | 400,000.00    |
| QUALCOMM INC FIXED 4.65% DUE 05-20-2035                                                                                                                                    | 135,000.00                          | (133,351.65)    | (135,000.00)                            | 135,091.80    |
| QUALICORP CONSULTORIA E CORRET                                                                                                                                             | 189,100.00                          | (1,040,337.49)  | (253,800.00)                            | 1,860,079.38  |
| QUILTER PLC ORD GBP0.07                                                                                                                                                    | 85,917.00                           | 0.00            | (85,917.00)                             | 172,910.10    |
| QUIMICA Y MINERA PRF SER'B'                                                                                                                                                | 982.00                              | (43,156.72)     | (401.00)                                | 18,330.38     |
| RAFFLES MEDICAL NPV                                                                                                                                                        |                                     |                 | (3,570,100.00)                          | 2,729,277.33  |
| RAIA DROGASIL SA COM NPV                                                                                                                                                   | 122,600.00                          | (2,190,946.87)  | (290,003.00)                            | 5,199,304.83  |
| RAIFFEISEN BK INTL NPV (REGD)                                                                                                                                              | 57,066.00                           | (1,686,189.67)  | (1,482.00)                              | 42,085.16     |
| RAKUTEN INC NPV                                                                                                                                                            | 21,900.00                           | (125,922.00)    | (3,500.00)                              | 25,672.72     |
| RAMSAY HEALTH CARE NPV                                                                                                                                                     | 681.00                              | (6,298.72)      | (638.00)                                | 25,878.11     |
| RANDGOLD RESOURCES ORD USD0.05                                                                                                                                             | 15,584.00                           | (1,148,430.83)  | (37,903.00)                             | 2,892,838.15  |
| RANDON SA IMPLEMEN PRF NPV                                                                                                                                                 | 166,900.00                          | (293,087.32)    | (235,200.00)                            | 531,273.59    |
| RANDSTAD N.V. EURO.10                                                                                                                                                      | 33,635.00                           | (2,094,458.65)  | (29,501.00)                             | 1,850,836.21  |
| RAPID7 INC 1.25% DUE 08-01-2023                                                                                                                                            | 7,510,000.00                        | (7,533,386.07)  | (6,175,000.00)                          | 6,302,825.85  |
| RAYMOND LTD INR10                                                                                                                                                          | 74,765.00                           | (1,243,121.74)  | (74,765.00)                             | 825,105.04    |
| REA GROUP LIMITED NPV                                                                                                                                                      | 257.00                              | (3,360.53)      | (7,352.00)                              | 385,384.53    |
| REALPAGE INC SR CONV NT1.5% DUE 11-15-2022                                                                                                                                 | 1,605,000.00                        | (575,616.59)    | (665,000.00)                            | 915,628.81    |
| REALTY INCOME CORP 4.65% DUE 03-15-2047                                                                                                                                    | 725,000.00                          | (743,734.00)    | (1,300,000.00)                          | 1,431,391.00  |
| REALTY INCOME CORP COM                                                                                                                                                     | 14,899.00                           | (807,072.61)    | (21,806.00)                             | 1,082,237.22  |
| REC LTD                                                                                                                                                                    | 949,249.00                          | (1,601,150.50)  | (416,164.00)                            | 645,488.98    |
| RECKITT BENCK GRP ORD GBP0.10                                                                                                                                              | 142,418.00                          | (12,221,395.77) | (335,107.00)                            | 27,347,730.13 |
| RECKITT BENCKISER TREAS SVCS PLC DISC COMPL PAPER 4/2 YRS 3&4 08-16-2018                                                                                                   | 400,000.00                          | (398,619.11)    | (400,000.00)                            | 400,000.00    |
| RECRUIT HLDGS CO L NPV                                                                                                                                                     | 207,200.00                          | (5,657,061.62)  | (169,100.00)                            | 4,622,623.57  |
| RED ELECTRICA CORP EURO.5                                                                                                                                                  | 34,820.00                           | (698,896.23)    | (45,667.00)                             | 971,052.77    |
| RED HAT INC .25% DUE 10-01-2019                                                                                                                                            | 420,000.00                          | (895,891.08)    | (1,938,000.00)                          | 3,679,810.73  |
| REECE LTD                                                                                                                                                                  | 35,218.00                           | (321,097.60)    | (35,218.00)                             | 258,276.71    |
| REGENCY CTRS CORP COM                                                                                                                                                      | 1,424.00                            | (55,482.82)     | (16.00)                                 | 950.15        |
| RELIAANCE INDS INR10(100%DEMAT)                                                                                                                                            | 711,667.00                          | (11,427,362.89) | (328,217.00)                            | 5,146,551.93  |
| RELO GROUP INC                                                                                                                                                             | 38,500.00                           | (1,044,966.10)  | (36,700.00)                             | 884,100.62    |
| RELX PLC ORD GBP0.1444                                                                                                                                                     | 774,189.00                          | (6,498,316.97)  | (199,098.00)                            | 3,997,015.70  |
| RELX NV                                                                                                                                                                    | 28,784.00                           | (613,884.85)    | (471,180.00)                            | 179,046.99    |
| RELX PLC                                                                                                                                                                   | 443,960.00                          | (9,027,153.00)  | (476,743.00)                            | 10,033,198.89 |
| REMY COINTREAU EUR1.60                                                                                                                                                     | 22.00                               | (2,972.27)      | (13.00)                                 | 1,664.23      |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| RENAULT SA EUR3.81                                                                                                                                                         | 11,718.00                           | (961,938.84)    | (4,131.00)                              | 367,447.38   |
| RENESAS ELECTRONICS CORPORATION NPV                                                                                                                                        | 1,213,700.00                        | (11,223,079.82) | (180,300.00)                            | 1,397,563.34 |
| RENTOKIL INITIAL ORD GBP0.01                                                                                                                                               | 861,358.00                          | (3,481,839.41)  | (47,042.00)                             | 189,634.00   |
| REORG HESS CORP MANDATORY CONVERSION HESS CORP 2024112 01-31-2019                                                                                                          | 3,865.00                            | (309,937.83)    | (18,250.00)                             | 1,038,208.25 |
| REORG NABORS INDS MANDATORY EXCAHNGE NABORS 382NA3M 04-16-2018                                                                                                             | 250,000.00                          | (195,000.00)    | (1,255,000.00)                          | 0.00         |
| REORG/AIR TRANS SVCS MANDATORY EX CHANGE AIR TRANSPORT 3823AAN 09-28-2018                                                                                                  | 190,000.00                          | (190,914.00)    | (2,264,000.00)                          | 1,001,228.39 |
| REORG/ALTICE US F MANDATORY EXCHANGE CSC HLDNGS 4Z19ASF 11-27-2018                                                                                                         | 561,000.00                          | 0.00            | (561,000.00)                            | 0.00         |
| REORG/AMICUS THERAPEUTICS MANDATORY EXCHANGE 362UAWP AMICUS 03-22-2019                                                                                                     | 410,000.00                          | (954,148.33)    | (5,000.00)                              | 9,437.50     |
| REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019                                                                                                        | 23,789.00                           | (974,271.66)    | (23,786.00)                             | 1,030,509.34 |
| REORG/BAYER AG WORTHLESS SECURITY 06/07/2018                                                                                                                               | 131,693.00                          | 0.00            | (120,875.00)                            | 57.16        |
| REORG/CARBONITE MANDATORY EXCHANGE CARBONITE 392FASM 04-04-2018                                                                                                            | 25,000.00                           | (29,615.73)     | (1,636,000.00)                          | 1,749,225.65 |
| REORG/CHEGG INC MANDATORY EXCHANGE CHEGG INC 3A27A5Q 03 APR 2019                                                                                                           | 5,185,000.00                        | (5,198,865.09)  | (4,560,000.00)                          | 4,866,105.00 |
| REORG/DERMIRA INC MANDATORY EXCHANGE DERMIRA 312BACM 05-15-2018                                                                                                            | 495,000.00                          | (545,893.76)    | (495,000.00)                            | 399,684.66   |
| REORG/DEXCOM INC MANDATORY EXCHNAGE DEXCOM 3M2KA6N 07-11-2018                                                                                                              | 930,000.00                          | (967,764.03)    | (930,000.00)                            | 41,452.25    |
| REORG/EDUCATION CASH MERGER 09-20-2018                                                                                                                                     | 8,625.00                            | (288,885.75)    | (34,067.00)                             | 1,411,199.64 |
| REORG/ENCORE MANDATORY EXCHANGE ENCORE CAPITAL 03-05-2018                                                                                                                  | 150,000.00                          | (171,056.54)    | (1,000,000.00)                          | 0.00         |
| REORG/ENERGY STOCK MERGER ENERGY 2020107 10-19-2018                                                                                                                        | 17,686.00                           | (402,816.47)    | (59,972.00)                             | 1,082,791.33 |
| REORG/FIRST MAJESTIC MANDATORY EXCHANGE 382PARP FIRST MAJESTIC 02-25-2019                                                                                                  | 3,000,000.00                        | (3,000,000.00)  | (3,000,000.00)                          | 3,023,750.00 |
| REORG/FLEXION THERAPEUTICS EXCHNAGE FLEXION 322KAZM 05-02-2018                                                                                                             | 90,000.00                           | (109,440.00)    | (2,059,000.00)                          | 1,142,492.12 |
| REORG/FOREST CITY CASH MERGER 12-10-2018                                                                                                                                   | 415,646.00                          | 0.00            | (415,646.00)                            | 9,423,069.43 |
| REORG/GGP INC CASH MERGER 08-28-2018                                                                                                                                       | 27,087.00                           | (558,842.77)    | (14.00)                                 | 326.04       |
| REORG/GREENBRIER COS INC MANDATORY EXCHANGE 3N29ARM 2-6-18                                                                                                                 | 99,000.00                           | (116,434.49)    | (2,343,000.00)                          | 1,518,428.35 |
| REORG/HERBALIFE NUTRITION MANDATORY EXCHANGE HERBALIFE LTD 332EARP 03-22-19                                                                                                | 3,610,000.00                        | (3,768,377.20)  | (820,000.00)                            | 832,212.31   |
| REORG/HUBSPOT INC MANDATORY EXCHANGE HUBSPOT 3A25A1N 05-11-2018                                                                                                            | 260,000.00                          | (350,350.00)    | (2,679,000.00)                          | 1,701,631.58 |
| REORG/II-VI INC SR NT CONV MANDATORY EXCHANGE II-VI INC 382WA8N 09-27-2018                                                                                                 | 770,000.00                          | (889,458.55)    | (2,125,000.00)                          | 713,876.56   |
| REORG/JAZZ INVT I MANDATORY EXCHANGE JAZZ INVT 4112ADC 08-23-18                                                                                                            | 1,780,000.00                        | (1,803,957.73)  | (1,780,000.00)                          | 110,820.15   |
| REORG/KKR & CO NAME CHANGE KKR & CO 2N17AB2 07-02-2018                                                                                                                     | 321,916.00                          | (7,938,419.83)  | (321,916.00)                            | 0.00         |
| REORG/LASALLE HOTEL STOCK MERGER PEBBLEROCK 2056606 12-03-2018                                                                                                             | 8,791.00                            | (268,543.08)    | (89,325.00)                             | 2,847,735.87 |
| REORG/LENDINGTREE MANDATORY EXCHANGE LENDINGTREE 3B2NA6N 06-01-2018                                                                                                        | 855,000.00                          | (1,291,048.25)  | (2,780,000.00)                          | 2,436,506.23 |
| REORG/LIVE NATION MANDATORY EXCHANGE 3829AVP LIVE NATION 03-20-2019                                                                                                        | 2,780,000.00                        | (2,841,827.33)  | (40,000.00)                             | 42,866.56    |
| REORG/LUMENTUM HLDGS MANDATORY EXCHANGE LUMENTUM 3Y2RAHM 03-16-2018                                                                                                        | 465,000.00                          | (559,346.06)    | (4,079,000.00)                          | 2,254,240.02 |
| REORG/MARRIOTT CORP MANDATORY EXCHANGE MARRIOTT 352ZA2N 09-25-2018                                                                                                         | 915,000.00                          | (983,498.44)    | (1,810,000.00)                          | 0.00         |
| REORG/MICROCHIP MANDATORY EXCHANGE MICORCHIP 03-13-2018                                                                                                                    | 780,000.00                          | (902,707.33)    | (13,782,000.00)                         | 4,561,599.83 |
| REORG/MTGE INVT CORP COM CASH & STOCK MERGER 10-09-2018                                                                                                                    | 20,161.00                           | (348,794.25)    | (109,791.00)                            | 2,157,393.15 |
| REORG/NETFLIX INC MANDATORY EXCHANGE NETFLIX INC 4Y1NANF 11-09-2018                                                                                                        | 90,000.00                           | (89,480.00)     | (1,005,000.00)                          | 0.00         |
| REORG/NEUROCRINE MANDATORY EXCHNAGE NEUROCRINE 322GAKM 05-02-2018                                                                                                          | 336,000.00                          | (424,847.20)    | (3,393,000.00)                          | 1,514,256.34 |
| REORG/NUANCE MANDATORY EXCHANGE NUANCE 3X24A1M 04-03-2018                                                                                                                  | 329,000.00                          | (347,160.41)    | (4,267,000.00)                          | 1,049,513.29 |
| REORG/NUTANIX INC MANDATORY EXCHANGE NUTANIX 3W2EAPP 01-22-2019                                                                                                            | 7,515,000.00                        | (7,765,896.99)  | (5,590,000.00)                          | 5,940,095.08 |
| REORG/OKTA INC MANDATORY EXCHANGE OKTA INC 372WAKP 02-27-2019                                                                                                              | 2,160,000.00                        | (2,466,908.33)  | (985,000.00)                            | 1,313,533.43 |
| REORG/ON MANDATORY EXCAHNGE ON SEMICONDUCTOR 4Q1KAHE 04-16-2018                                                                                                            | 675,000.00                          | (918,431.07)    | (4,617,000.00)                          | 1,334,502.83 |
| REORG/OSI SYS INC SR MANDATORY EXCHANGE OSI SYS INC 03-16-2018                                                                                                             | 30,000.00                           | (28,177.86)     | (2,482,000.00)                          | 2,288,094.67 |
| REORG/PATRICK INDS MANDATORY EXCHANGE 382AACP PATRICK INDS 01-23-2019                                                                                                      | 4,505,000.00                        | (4,469,883.40)  | (835,000.00)                            | 832,151.19   |
| REORG/PROS HLDGS MANDATORY EXCHANGE PROS HLDGS INC 3Q2JAAN 07-19-2018                                                                                                      | 80,000.00                           | (75,823.20)     | (1,730,000.00)                          | 1,049,931.43 |
| REORG/Q2 HLDGS INC MANDATORY EXCHANGE Q2 HLDGS INC 352PAHP 02-27-19                                                                                                        | 4,360,000.00                        | (4,403,544.49)  | (3,860,000.00)                          | 4,055,019.85 |
| REORG/RAGING RIV STOCK MERGER BAYTEX 27/08/2018                                                                                                                            | 362,800.00                          | (2,080,252.37)  | (74,842.00)                             | 423,269.40   |
| REORG/REALPAGE INC MANDATORY EXCHANGE REALPAGE 3E2JAPN 05-29-18                                                                                                            | 110,000.00                          | (152,350.00)    | (1,580,000.00)                          | 518,722.56   |
| REORG/RINGCENTRAL MANDATORY EXCHANGE RINGCENTRAL 3429AKP 03-07-2019                                                                                                        | 2,895,000.00                        | (3,113,918.15)  | (315,000.00)                            | 364,765.50   |
| REORG/SAREPTA MANDATORY EXCHANGE 3T2HASP 01-18-2019                                                                                                                        | 1,358,000.00                        | (2,198,196.37)  | (1,679,000.00)                          | 2,178,083.31 |
| REORG/SERVICENOW INC MANDATORY EXCHANGE SERVICENOW 3K2JAJN 06-29-2018                                                                                                      | 2,470,000.00                        | (3,456,302.40)  | (5,658,000.00)                          | 2,829,251.66 |
| REORG/SQUARE INC SR NT MANDATORY EXCHANGE SQUARE 3X2YA7M 03-16-2018                                                                                                        | 45,000.00                           | (81,710.55)     | (855,000.00)                            | 74,615.63    |
| REORG/SUPERNUS PHARMA EXCHANGE SUPERNUS PHARMA 322GA7P 03-19-2019                                                                                                          | 2,985,000.00                        | (3,325,501.69)  | (785,000.00)                            | 871,840.14   |
| REORG/SYNAPTICS INC MANDATORY EXCAHNGE SYNAPTICS INC 3L2SAYN 06-26-2018                                                                                                    | 745,000.00                          | (746,811.49)    | (1,410,000.00)                          | 0.00         |
| REORG/TARGA RES MANDATORY EXCHANGE TARGA RES 4R1EAUF 10-17-2018                                                                                                            | 259,000.00                          | (246,382.50)    | (1,254,000.00)                          | 0.00         |
| REORG/TELADOC INC MANDATORY EXCHANGE TELADOC 3M2TASN 07-06-2018                                                                                                            | 113,000.00                          | (124,438.40)    | (1,678,000.00)                          | 2,095,101.81 |
| REORG/WAYFAIR INC MANDATORY EXCHANGE WAYFAIR 372ZA8N 09-17-2018                                                                                                            | 120,000.00                          | (114,900.00)    | (1,370,000.00)                          | 763,751.45   |
| REORG/WEIBO CORP MANDATORY EXCHANGE WEIBO CORP 312SA5P 03-25-2019                                                                                                          | 160,000.00                          | (182,662.88)    | (1,567,000.00)                          | 1,810,930.19 |
| REORG/WILLIAMS STCOK MERGER WILLIAMS 2936801 08-13-2018                                                                                                                    | 2,088.00                            | (70,952.11)     | (19,953.00)                             | 717,027.50   |
| REORG/WORKDAY INC MANDATORY EXCHANGE WORKDAY INC 342UAVN 10-01-18                                                                                                          | 1,380,000.00                        | (1,519,813.03)  | (4,959,000.00)                          | 1,446,759.66 |
| REORG/WORLD WRESTL MANDATORY EXCHANGE WORLD 362ZAJP 03-11-2019                                                                                                             | 245,000.00                          | (707,125.56)    | (383,000.00)                            | 562,531.25   |
| REORG/WPX ENERGY MANDATORY CONVERSION WPX ENERGY 2F1SAP1 07-30-2018                                                                                                        | 3,860.00                            | (232,621.11)    | (31,550.00)                             | 1,519,769.71 |
| REORG/ZYPRESS MANDATORY EXCHANGE CYPRESS 3E2VAHP 11-06-2018                                                                                                                | 1,275,000.00                        | (1,350,078.05)  | (1,510,000.00)                          | 436,683.76   |
| REORG/ZENDESK INC MANDATORY EXCHANGE ZENDESK 4M11AGG 03-25-2019                                                                                                            | 2,735,000.00                        | (2,828,265.22)  | (1,860,000.00)                          | 2,003,395.85 |
| REPLY SPA                                                                                                                                                                  | 17,212.00                           | (1,146,561.17)  | (2,516.00)                              | 166,886.62   |
| REPSOL SA EUR RFD                                                                                                                                                          | 2,912.00                            | 0.00            | (2,912.00)                              | 0.00         |
| REPSOL SA EUR1                                                                                                                                                             | 263,080.00                          | (4,870,726.37)  | (181,278.00)                            | 3,134,350.02 |
| REPSOL SA EUR1 RFD 2017                                                                                                                                                    | 1,514.00                            | 0.00            | (1,514.00)                              | 0.00         |
| REPUBLIC SVCS INC 3.95% DUE 05-15-2028                                                                                                                                     | 335,000.00                          | (330,316.70)    | (335,000.00)                            | 330,675.15   |
| RESONA HOLDINGS NPV                                                                                                                                                        | 406,100.00                          | (2,301,383.11)  | (277,900.00)                            | 1,483,366.18 |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| RESTAURANT BRANDS INTERN-W/I COMMON STOCK                                                                                                                                  | 1,043.00                            | (10,548.37)     | (7,143.00)                              | 412,180.07    |
| RETROPHIN INC 2.5% 09-15-2025                                                                                                                                              | 915,000.00                          | (918,412.00)    | (140,000.00)                            | 144,736.04    |
| REVOLUTION GROWTH II                                                                                                                                                       | 2,610,854.00                        | (2,610,854.00)  | (4,957,980.12)                          | 4,957,980.12  |
| REVOLUTION GROWTH III                                                                                                                                                      | 8,931,273.00                        | (8,931,273.00)  | (1,938,249.80)                          | 1,938,249.80  |
| REVOLUTION VENTURES II LP                                                                                                                                                  | 2,090,072.00                        | (2,090,072.00)  | (1,921,465.38)                          | 1,921,465.38  |
| REXEL EUR5                                                                                                                                                                 | 6,406.00                            | (91,856.80)     | (9,225.00)                              | 129,196.85    |
| REXNORD CORP NEW DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A                                                                                                        | 13,715.00                           | (848,595.21)    | (5,035.00)                              | 305,604.33    |
| REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025                                                                                                                              | 20,000.00                           | (19,294.40)     | (385,000.00)                            | 404,723.55    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                                                                                                              | 955,000.00                          | (1,057,662.45)  | (510,000.00)                            | 583,063.05    |
| RH SR NT 144A 0% DUE 06-15-2023 BEO                                                                                                                                        | 2,175,000.00                        | (2,051,605.16)  | (10,000.00)                             | 9,587.15      |
| RHEON AUTO MACHNRY NPV                                                                                                                                                     | 35,400.00                           | (758,754.62)    | (47,200.00)                             | 851,701.42    |
| RICHEMONT(CIE FIN) CHF1 (REGD)                                                                                                                                             | 168,189.00                          | (11,770,398.21) | (145,266.00)                            | 11,644,391.08 |
| RICOH CO LTD NPV                                                                                                                                                           | 370,800.00                          | (3,707,878.46)  | (519,400.00)                            | 5,256,436.72  |
| RICOH FIN CORP DISC COML PAPER 4/2 YRS 3&4 CPN 07-09-2018                                                                                                                  | 250,000.00                          | (249,236.95)    | (250,000.00)                            | 250,000.00    |
| RIGHTMOVE COM STCK                                                                                                                                                         | 946,765.00                          | (2,626,251.62)  | (24,026.00)                             | 128,549.92    |
| RIGHTMOVE ORD GBP0.01                                                                                                                                                      | 16,953.00                           | (1,074,274.61)  | (101,029.00)                            | 3,293,627.05  |
| RINNAI CORP NPV                                                                                                                                                            | 1,000.00                            | (64,660.20)     | (900.00)                                | 77,919.52     |
| RIO TINTO LIMITED NPV                                                                                                                                                      | 56,404.00                           | (3,056,477.93)  | (16,264.00)                             | 836,443.86    |
| RIO TINTO ORD GBP0.10                                                                                                                                                      | 120,262.00                          | (6,252,734.90)  | (49,761.00)                             | 2,594,967.23  |
| RIOCAN REAL ESTATE TRUST UNITS NPV                                                                                                                                         | 7,753.00                            | (144,835.98)    | (995.00)                                | 18,535.77     |
| ROCHE HLDGS AG GENUSSSCHEINE NPV                                                                                                                                           | 48,361.00                           | (10,637,707.79) | (27,985.00)                             | 6,871,325.29  |
| ROCKPOINT REAL ESTATE FUND III, LP                                                                                                                                         | 85,782.00                           | (85,782.00)     | (406,967.94)                            | 406,967.94    |
| ROCKPOINT REAL ESTATE FUND IV                                                                                                                                              | 412,985.00                          | (412,985.00)    | (3,335,935.03)                          | 3,335,935.03  |
| ROCKPOINT REAL ESTATE FUND V LP                                                                                                                                            | 14,583,405.00                       | (14,583,405.00) | (4,158,558.80)                          | 4,158,558.80  |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                                                                                                                      | 575,000.00                          | (565,734.80)    | (285,000.00)                            | 284,040.00    |
| ROCKWELL COLLINS INC DISC COML PAPER 11-14-2018                                                                                                                            | 800,000.00                          | (798,544.00)    | (800,000.00)                            | 800,000.00    |
| ROCKWELL COLLINS INC DISC COML PAPER 4/2 YRS 3&4 07-02-2018                                                                                                                | 400,000.00                          | (399,182.22)    | (400,000.00)                            | 400,000.00    |
| ROCKWELL COLLINS INC DISC COML PAPER 4/2YRS 3&4 08-16-2018                                                                                                                 | 800,000.00                          | (798,517.78)    | (800,000.00)                            | 800,000.00    |
| ROGERS COMMS INC CLASS'B'COM CAD1.62478                                                                                                                                    | 43,916.00                           | (2,181,207.65)  | (1,551.00)                              | 80,201.60     |
| ROGERS COMMUNICATIONS INC 4.3% 02-15-2048                                                                                                                                  | 3,105,000.00                        | (3,086,307.90)  | (3,105,000.00)                          | 3,053,195.45  |
| ROHM CO LTD NPV                                                                                                                                                            | 6,300.00                            | (628,421.76)    | (41,200.00)                             | 3,384,296.37  |
| ROLLS ROYCE HLDGS ORD GBP0.20                                                                                                                                              | 939,381.00                          | (10,933,048.21) | (68,675.00)                             | 742,695.08    |
| ROUND ONE CORP NPV                                                                                                                                                         | 66,900.00                           | (1,171,623.57)  | (66,900.00)                             | 898,129.87    |
| ROVIO ENTMNT OYJ                                                                                                                                                           | 8,823.00                            | (56,708.16)     | (8,823.00)                              | 56,496.03     |
| ROXGOLD INC COM NPV                                                                                                                                                        | 118,000.00                          | (92,381.04)     | (517,000.00)                            | 439,824.85    |
| ROYAL BK OF CANADA COM NPV                                                                                                                                                 | 62,094.00                           | (4,482,659.50)  | (15,910.00)                             | 1,234,001.68  |
| ROYAL BK SCOT GRP ORD GBP1                                                                                                                                                 | 344,852.00                          | (1,234,211.51)  | (250,487.00)                            | 799,934.29    |
| ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 11-21-2018                                                                                                                     | 800,000.00                          | (797,924.67)    | (800,000.00)                            | 800,000.00    |
| ROYAL DUTCH SHELL 'A'SHS EURO.07                                                                                                                                           | 86,756.00                           | (3,055,306.97)  | (161,617.00)                            | 5,201,332.14  |
| ROYAL DUTCH SHELL 'A'SHS EURO.07(GBP)                                                                                                                                      | 133,162.00                          | (4,468,448.73)  | (125,431.00)                            | 3,837,022.30  |
| ROYAL DUTCH SHELL 'B'ORD EURO.07                                                                                                                                           | 201,999.00                          | (6,908,397.08)  | (131,248.00)                            | 4,205,961.02  |
| ROYAL GOLD INC CONV SR NT 2.875% DUE 06-15-2019 REG                                                                                                                        | 190,000.00                          | (202,825.00)    | (855,000.00)                            | 915,075.96    |
| ROYAL MAIL PLC ORD GBP0.01                                                                                                                                                 | 177,718.00                          | (994,601.34)    | (89,555.00)                             | 566,357.11    |
| RRJ CAPITAL MASTER FUND III LP                                                                                                                                             | 31,886,897.00                       | (31,886,897.00) | (11,470,761.00)                         | 11,470,761.00 |
| RS PUBLIC COMPANY THB1(NVDR)                                                                                                                                               | 508,600.00                          | (468,516.84)    | (508,600.00)                            | 255,482.05    |
| RSA INSURANCE GRP ORD GBP1.00                                                                                                                                              | 1,773.00                            | (14,304.76)     | (1,606.00)                              | 13,583.97     |
| RTI INTL METALS 1.625% DUE 10-15-2019                                                                                                                                      | 135,000.00                          | (143,775.00)    | (2,000,000.00)                          | 2,315,562.64  |
| RTL GROUP NPV                                                                                                                                                              | 1,444.00                            | (97,895.98)     | (840.00)                                | 54,698.00     |
| RUSSEL METALS INC COM NPV                                                                                                                                                  | 10,100.00                           | (243,148.38)    | (16,100.00)                             | 390,881.96    |
| RWE AG NPV                                                                                                                                                                 | 102,174.00                          | (2,169,445.14)  | (65,204.00)                             | 1,381,430.35  |
| RYMAN HEALTHCARE NPV                                                                                                                                                       | 11,374.00                           | (78,743.23)     | (3,428.00)                              | 27,947.49     |
| RYOBI LTD NPV                                                                                                                                                              | 2,900.00                            | (106,642.94)    | (2,900.00)                              | 96,306.45     |
| RYOHIN KEIKAKU CO NPV                                                                                                                                                      | 1,000.00                            | (280,542.58)    | (400.00)                                | 118,467.43    |
| S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2775.00 PER SHARE 30-NOV-2018                                                                                                     | 4,400.00                            | (6,091,950.92)  | (4,400.00)                              | 16,099,053.08 |
| S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2800.00 PER SHARE 31-DEC-2018                                                                                                     | 1,700.00                            | (1,142,458.31)  | (1,700.00)                              | 0.00          |
| S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2900.00 PER SHARE 31-DEC-2018                                                                                                     | 1,700.00                            | 0.00            | (1,700.00)                              | 134,241.69    |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2525.00 PER SHARE 07-DEC-2018                                                                                                      | 6,000.00                            | (1,812,205.80)  | (6,000.00)                              | 5,687,794.20  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2525.00 PER SHARE 30-NOV-2018                                                                                                      | 8,100.00                            | (10,081,477.83) | (8,100.00)                              | 8,248,522.17  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2550.00 PER SHARE 31-DEC-2018                                                                                                      | 5,000.00                            | (13,610,171.50) | (5,000.00)                              | 6,339,828.50  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2575.00 PER SHARE 31-DEC-2018                                                                                                      | 9,000.00                            | (21,318,308.70) | (9,000.00)                              | 12,331,691.30 |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2600.00 PER SHARE 07-NOV-2018                                                                                                      | 6,300.00                            | (18,282,816.09) | (6,300.00)                              | 5,278,183.91  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2625.00 PER SHARE 07-DEC-2018                                                                                                      | 6,000.00                            | (13,452,205.80) | (6,000.00)                              | 8,647,774.20  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2625.00 PER SHARE 26-OCT-2018                                                                                                      | 4,000.00                            | (4,788,137.20)  | (4,000.00)                              | 2,331,862.80  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2625.00 PER SHARE 30-NOV-2018                                                                                                      | 6,500.00                            | (14,473,222.95) | (6,500.00)                              | 16,616,767.05 |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2650.00 PER SHARE 30-NOV-2018                                                                                                      | 1,600.00                            | (3,779,254.88)  | (1,600.00)                              | 7,996,745.12  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2650.00 PER SHARE 31-DEC-2018                                                                                                      | 5,000.00                            | (11,760,171.50) | (5,000.00)                              | 31,489,828.50 |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2675.00 PER SHARE 07-NOV-2018                                                                                                      | 6,300.00                            | (10,129,816.09) | (6,300.00)                              | 33,172,181.91 |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2675.00 PER SHARE 31-DEC-2018                                                                                                      | 9,000.00                            | (23,088,308.70) | (9,000.00)                              | 51,621,691.30 |

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|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                               | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2700.00 PER SHARE 26-OCT-2018                                                                                                         | 3,571.00                            | (8,756,214.49)  | (3,571.00)                              | 1,635,395.51  |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2750.00 PER SHARE 26-OCT-2018                                                                                                         | 4,000.00                            | (4,688,137.20)  | (4,000.00)                              | 13,911,862.80 |
| S&P 500 INDEX WEEKLY PUT OPTION W/STK \$2825.00 PER SHARE 26-OCT-2018                                                                                                         | 3,571.00                            | (4,149,624.49)  | (3,571.00)                              | 26,061,035.51 |
| S&P GLOBAL INC 4.5% DUE 05-15-2048                                                                                                                                            | 2,780,000.00                        | (2,745,277.80)  | (2,780,000.00)                          | 2,718,923.40  |
| S&P WEEKLY INDEX OPTION CALL OPTION W/STK \$2875.00 PER SHARE 30-NOV-2018                                                                                                     | 4,400.00                            | (2,318,950.92)  | (4,400.00)                              | 904,049.08    |
| S&T AG NPV                                                                                                                                                                    | 50,302.00                           | (1,326,068.68)  | (50,302.00)                             | 1,076,411.84  |
| SABINA GOLD&SILVER COM NPV                                                                                                                                                    | 151,000.00                          | (186,586.28)    | (455,000.00)                            | 504,927.04    |
| SAFRAN SA EURO.20                                                                                                                                                             | 91,854.00                           | (11,386,576.05) | (78,910.00)                             | 9,253,830.95  |
| SAGE GROUP GBPO.01051948                                                                                                                                                      | 650,723.00                          | (5,422,644.81)  | (8,788.00)                              | 69,756.07     |
| SAIF PARTNERS INDIA IV LIMITED                                                                                                                                                | 344,925.49                          | (344,925.49)    | (1,165,415.23)                          | 1,165,415.23  |
| SAIF PARTNERS IV                                                                                                                                                              | 375,000.00                          | (375,000.00)    | (2,405,728.13)                          | 2,405,728.13  |
| SAINSBURY(J) ORD GBPO.28571428                                                                                                                                                | 179,557.00                          | (702,819.06)    | (69,557.00)                             | 285,826.67    |
| SAKAI HEAVY INDS NPV                                                                                                                                                          | 2,400.00                            | (78,652.40)     | (1,100.00)                              | 25,005.57     |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                                                                                                                        | 1,730,000.00                        | (1,729,567.50)  | (1,730,000.00)                          | 1,725,830.70  |
| SALZGITTER AG ORD NPV                                                                                                                                                         | 12,609.00                           | (742,720.00)    | (6,680.00)                              | 298,080.54    |
| SAMPO PLC SER'A'NPV                                                                                                                                                           | 11,541.00                           | (503,493.10)    | (30,050.00)                             | 1,476,617.94  |
| SAMSONITE INTL SA                                                                                                                                                             | 1,401,300.00                        | (4,310,376.21)  | (1,629,622.00)                          | 5,938,282.11  |
| SAMSUNG BIOLOGICS KRW2500                                                                                                                                                     | 1,006.00                            | (531,934.52)    | (1,006.00)                              | 380,671.05    |
| SAMSUNG C&T CORPORATION                                                                                                                                                       | 616.00                              | (63,017.92)     | (266.00)                                | 25,290.47     |
| SAMSUNG ELEC MECH KRW5000                                                                                                                                                     | 28,420.00                           | (3,694,768.02)  | (13,469.00)                             | 1,270,476.72  |
| SAMSUNG ELECTRONIC KRW100                                                                                                                                                     | 1,977,780.00                        | (30,410,850.09) | (248,278.00)                            | 20,474,492.19 |
| SAMSUNG ELECTRONIC PFD KRW100                                                                                                                                                 | 405,892.00                          | (11,152,032.00) | (262.00)                                | 7,875.45      |
| SAMSUNG ENGINEER KRW5000                                                                                                                                                      | 205,902.00                          | (3,459,074.37)  | (28,911.00)                             | 466,143.60    |
| SAMSUNG HEAVY IND KRW5000                                                                                                                                                     | 573,297.00                          | (4,264,173.77)  | (2,516.00)                              | 16,627.04     |
| SAMSUNG HEAVY RIGHTS                                                                                                                                                          | 154,146.00                          | 0.00            | (154,146.00)                            | 0.00          |
| SAMSUNG SDI KRW5000                                                                                                                                                           | 170.00                              | (37,416.62)     | (170.00)                                | 31,265.78     |
| SAMSUNG SDS CO LTD KRW500                                                                                                                                                     | 733.00                              | (175,552.95)    | (4,974.00)                              | 1,054,162.22  |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048                                                                                                                                          | 510,000.00                          | (507,025.05)    | (110,000.00)                            | 102,691.60    |
| SANDS CHINA LTD USD0.01                                                                                                                                                       | 2,474,400.00                        | (12,091,783.83) | (1,924,922.00)                          | 8,633,285.79  |
| SANDVIK AB NPV                                                                                                                                                                | 36,312.00                           | (450,356.86)    | (49,153.00)                             | 842,472.04    |
| SANKYO CO LTD NPV                                                                                                                                                             | 10,000.00                           | (356,644.02)    | (700.00)                                | 27,340.90     |
| SANLAM ZAR0.01                                                                                                                                                                | 250,977.00                          | (1,579,951.40)  | (155,281.00)                            | 837,990.93    |
| SANNE GROUP PLC ORD GBPO.01                                                                                                                                                   | 11,845.00                           | (131,051.62)    | (60,496.00)                             | 490,965.72    |
| SANOFI EUR2                                                                                                                                                                   | 52,287.00                           | (4,581,408.90)  | (12,690.00)                             | 1,131,530.78  |
| SANTANDER BANK POL PLN10.00                                                                                                                                                   | 272.00                              | (25,712.25)     | (215.00)                                | 20,620.06     |
| SANTANDER UK GROUP 3.373% 01-05-2024                                                                                                                                          | 300,000.00                          | (300,000.00)    | (300,000.00)                            | 298,176.00    |
| SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028                                                                                                                                | 365,000.00                          | (337,698.30)    | (625,000.00)                            | 613,503.90    |
| SANTE HEALTH VENTURES II                                                                                                                                                      | 1,258,969.03                        | (1,258,969.03)  | (9,284,491.17)                          | 9,284,491.17  |
| SANTEN PHARM CO NPV                                                                                                                                                           | 1,500.00                            | (1,525.52)      | (1,500.00)                              | 23,021.12     |
| SANTOS LIMITED NPV                                                                                                                                                            | 50,469.00                           | (191,293.35)    | (7,602.00)                              | 37,273.78     |
| SAP SE                                                                                                                                                                        | 82,368.00                           | (8,596,255.61)  | (161,675.00)                            | 17,152,669.91 |
| SAPUTO INC COM NPV                                                                                                                                                            | 11,494.00                           | (322,097.07)    | (722.00)                                | 21,611.62     |
| SARACEN MINERAL HL NPV                                                                                                                                                        | 61,000.00                           | (83,677.70)     | (1,048,000.00)                          | 1,377,361.56  |
| SARANA MENARA NUSA IDR10                                                                                                                                                      | 10,323,440.00                       | 0.00            | (12,925,640.00)                         | 457,955.50    |
| SARTORIUS AG NON VTG PRF NPV                                                                                                                                                  | 171.00                              | (5,313.20)      | (157.00)                                | 27,168.73     |
| SARTORIUS STEDIM B EURO.20                                                                                                                                                    | 5,697.00                            | (500,757.06)    | (97,231.00)                             | 11,067,274.95 |
| SASOL NPV                                                                                                                                                                     | 223,653.00                          | (8,284,096.05)  | (21,484.00)                             | 720,376.33    |
| SATO HOLDINGS NPV                                                                                                                                                             | 32,400.00                           | (1,039,859.33)  | (32,400.00)                             | 777,644.99    |
| SATS LTD NPV                                                                                                                                                                  | 59,200.00                           | (222,021.59)    | (132,400.00)                            | 493,626.83    |
| SAWAI PHARMACEUTICAL CO. LTD NPV                                                                                                                                              | 3,900.00                            | (175,894.61)    | (700.00)                                | 35,373.84     |
| SBA COMMUNICATIONS CORP COM USD0.01 CL A                                                                                                                                      | 3,525.00                            | (514,386.65)    | (31,324.00)                             | 5,036,353.73  |
| SBERBANK OF RUSSIA                                                                                                                                                            | 46,400.00                           | 0.00            |                                         |               |
| SBI HLDGS INC NPV                                                                                                                                                             | 101,400.00                          | (2,659,020.91)  | (45,800.00)                             | 1,163,648.50  |
| SCALE VENTURE PARTNERS IV, L.P.                                                                                                                                               | 2,102,500.00                        | (2,102,500.00)  | (11,251,106.00)                         | 11,251,106.00 |
| SCENTRE GROUP                                                                                                                                                                 | 243,791.00                          | (666,908.67)    | (62,656.00)                             | 182,440.40    |
| SCHAEFFLER AG NPV (NON VTG PRF SHS)                                                                                                                                           | 51,802.00                           | (477,168.48)    | (8,470.00)                              | 74,493.06     |
| SCHIBSTED ASA SER'B'NOK0.5                                                                                                                                                    | 375.00                              | 0.00            | (375.00)                                | 12,460.60     |
| SCHINDLER-HLDG AG CHF0.10 (PTG CERT)                                                                                                                                          | 153.00                              | 0.00            | (153.00)                                | 36,905.51     |
| SCHINDLER-HLDG AG CHF0.10 (REGD)                                                                                                                                              | 77.00                               | 0.00            | (1,981.00)                              | 404,258.29    |
| SCHNEIDER ELECTRIC EUR4.00                                                                                                                                                    | 45,634.00                           | (3,596,694.90)  | (140,210.00)                            | 11,938,738.67 |
| SCHRODERS VTG SHS GBP1                                                                                                                                                        | 10,098.00                           | (333,351.78)    | (8,168.00)                              | 333,682.20    |
| SCOR SE EUR7.876972                                                                                                                                                           | 17,039.00                           | (786,554.71)    | (13,022.00)                             | 621,939.41    |
| SCOUT24 AG NPV                                                                                                                                                                | 147,070.00                          | (6,389,752.14)  | (1,265.00)                              | 70,724.43     |
| SCREEN HOLDINGS CO LTD NPV                                                                                                                                                    | 20,700.00                           | (1,774,969.66)  | (18,600.00)                             | 1,199,850.42  |
| SEB SA EUR1.00                                                                                                                                                                | 18.00                               | (3,341.11)      | (22.00)                                 | 3,899.68      |
| SECOM CO NPV                                                                                                                                                                  | 2,100.00                            | (99,108.10)     | (6,700.00)                              | 502,150.46    |
| SECURITAS SER'B'NPV                                                                                                                                                           | 1,314.00                            | (2,124.40)      | (1,306.00)                              | 22,547.92     |
| SECURITIZED ASSET BACKED RECEIVABLES LLC SER 06-NC2 CL A-3 FLTG 03-25-2036 REG                                                                                                | 495,106.95                          | (490,697.40)    | (69,249.02)                             | 69,249.01     |

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| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| SECURITY BK CORP PHP10                                                                                                                                                     | 28,730.00                           | (133,682.14)    | (25,900.00)                             | 123,871.21    |
| SEEK LIMITED NPV                                                                                                                                                           | 1,538.00                            | (4,415.38)      | (1,472.00)                              | 22,045.28     |
| SEGA SAMMY HLDGS I NPV                                                                                                                                                     | 41,200.00                           | (642,786.04)    | (30,400.00)                             | 451,268.31    |
| SEGRO PLC ORD GBP0.10                                                                                                                                                      | 259,477.00                          | (2,071,941.11)  | (265,408.00)                            | 2,300,070.60  |
| SEIBU HOLDINGS INC NPV                                                                                                                                                     | 800.00                              | 0.00            | (9,600.00)                              | 179,772.35    |
| SEIKO EPSON CORP NPV                                                                                                                                                       | 8,000.00                            | (122,354.61)    | (4,800.00)                              | 76,522.82     |
| SEKISUI CHEMICAL CO LTD NPV                                                                                                                                                | 16,900.00                           | (268,333.84)    | (35,600.00)                             | 581,363.32    |
| SEKISUI HOUSE NPV                                                                                                                                                          | 17,900.00                           | (259,926.79)    | (8,200.00)                              | 129,539.52    |
| SELCUK ECZA DEPOSU TRY1 (B SHARES)                                                                                                                                         | 74,219.00                           | (78,431.45)     | (74,219.00)                             | 58,420.05     |
| SEMBCORP INDUSTRIE NPV                                                                                                                                                     | 4,400.00                            | (1,693.37)      | (55,100.00)                             | 120,172.89    |
| SEMEN INDONESIA PERSERO TBK PT                                                                                                                                             | 1,476,200.00                        | (977,670.29)    | (189,200.00)                            | 152,420.29    |
| SEMICONDUCTOR MANUFACTURING INTL CO                                                                                                                                        | 234,000.00                          | (311,070.49)    | (627,500.00)                            | 545,232.00    |
| SEMPRA ENERGY 2.4% DUE 02-01-2020                                                                                                                                          | 225,000.00                          | (224,694.00)    | (225,000.00)                            | 224,471.25    |
| SEMPRA ENERGY 2.9% DUE 02-01-2023                                                                                                                                          | 340,000.00                          | (338,711.40)    | (120,000.00)                            | 119,398.80    |
| SEMPRA ENERGY 3.4% 01-12-2018                                                                                                                                              | 3,150,000.00                        | (3,018,059.70)  | (485,000.00)                            | 459,347.80    |
| SEMPRA ENERGY 4% DUE 02-01-2048                                                                                                                                            | 7,250,000.00                        | (6,588,280.00)  | (250,000.00)                            | 229,570.30    |
| SEMPRA ENERGY PFD CONV SER A                                                                                                                                               | 25,006.00                           | (2,500,600.00)  | (25,006.00)                             | 2,534,387.90  |
| SENIOR GBP0.10                                                                                                                                                             | 261,688.00                          | (1,069,671.59)  | (261,688.00)                            | 766,401.05    |
| SERVICENOW INC CONV CORP ZCP DUE 06-01-2022                                                                                                                                | 4,090,000.00                        | (1,034,900.14)  | (545,000.00)                            | 734,072.48    |
| SERVICENOW INC SR NT CONV 0% DUE 11-01-2018 REG                                                                                                                            | 385,000.00                          | (876,260.00)    | (1,937,000.00)                          | 4,608,103.63  |
| SES FDR EACH REP 1 'A' NPV                                                                                                                                                 | 85,956.00                           | (1,361,982.25)  | (64,976.00)                             | 1,034,973.81  |
| SEVEN & I HOLDINGS NPV                                                                                                                                                     | 136,300.00                          | (5,683,923.64)  | (188,700.00)                            | 8,205,856.12  |
| SEVEN BANK NPV                                                                                                                                                             | 9,100.00                            | (20,899.04)     | (5,600.00)                              | 17,301.89     |
| SEVEN GENERATIONS COM NPV                                                                                                                                                  | 70,216.00                           | (895,853.44)    | (21,016.00)                             | 225,735.81    |
| SEVERN TRENT ORD GBP0.9789                                                                                                                                                 | 18,671.00                           | (440,104.38)    | (7,737.00)                              | 196,884.59    |
| SFP HOLDINGS CO LT NPV                                                                                                                                                     | 6,600.00                            | (121,756.06)    | (14,300.00)                             | 264,068.63    |
| SG HOLDINGS CO LTD NPV                                                                                                                                                     | 400.00                              | 0.00            | (400.00)                                | 9,771.90      |
| SGS SA CHF1 (REGD)                                                                                                                                                         | 218.00                              | (521,996.46)    | (218.00)                                | 539,328.85    |
| SHANGHAI FOSUN PHARMACEUTICAL GROUP CNY1 H                                                                                                                                 | 1,308,000.00                        | (5,769,314.29)  | (198,000.00)                            | 724,329.01    |
| SHANGHAI HANBELL PRECISE MACHINERY 'A'CNY1 (STOCK CONNECT)                                                                                                                 | 260,293.00                          | (485,564.35)    | (260,293.00)                            | 341,308.06    |
| SHANGHAI INDUSTRIAL HOLDINGS HKD0.10                                                                                                                                       | 6,000.00                            | (13,410.32)     | (105,000.00)                            | 233,570.07    |
| SHANGHAI PRIME RIGHTS 30/11/2018                                                                                                                                           | 74,800.00                           | 0.00            | (74,800.00)                             | 794.53        |
| SHARP CORP NPV                                                                                                                                                             | 800.00                              | (2,637.53)      | (801.00)                                | 16,755.71     |
| SHAW COMMUNICATION 'B'CNV NPV                                                                                                                                              | 32,005.00                           | (610,185.71)    | (67,027.00)                             | 1,346,341.80  |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                                                                                                                              | 7,855,000.00                        | (8,102,170.55)  | (1,980,000.00)                          | 2,127,153.95  |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046                                                                                                                                    | 575,000.00                          | (529,609.00)    | (550,000.00)                            | 532,579.60    |
| SHELL INTL FIN B V 4% DUE 05-10-2046                                                                                                                                       | 5,404,000.00                        | (5,322,137.30)  | (585,000.00)                            | 559,007.50    |
| SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040                                                                                                                               | 190,000.00                          | (224,927.70)    | (190,000.00)                            | 221,479.20    |
| SHENZHOU INTERNATI HKD0.10                                                                                                                                                 | 228,000.00                          | (2,241,433.71)  | (228,000.00)                            | 2,795,256.43  |
| SHIBAURA MECHATRON NPV                                                                                                                                                     | 1,500.00                            | (54,755.18)     | (500.00)                                | 17,274.96     |
| SHIGA BANK NPV                                                                                                                                                             | 29,000.00                           | (158,135.91)    | (29,000.00)                             | 149,015.97    |
| SHIMA SEIKI MFG NPV                                                                                                                                                        | 15,900.00                           | (887,258.04)    | (23,400.00)                             | 1,190,433.60  |
| SHIMADZU CORP NPV                                                                                                                                                          | 7,400.00                            | (183,728.57)    | (12,200.00)                             | 385,371.70    |
| SHIMAMURA CO NPV                                                                                                                                                           | 41,200.00                           | (3,937,886.33)  | (7,400.00)                              | 685,481.14    |
| SHIMANO INC NPV                                                                                                                                                            | 18,300.00                           | (2,663,185.56)  | (11,600.00)                             | 1,750,188.11  |
| SHIMAO PROPERTY HO HKD0.10                                                                                                                                                 | 245,500.00                          | (616,432.23)    | (504,500.00)                            | 1,451,050.89  |
| SHIMIZU CORP NPV                                                                                                                                                           | 52,600.00                           | (483,347.75)    | (15,000.00)                             | 145,891.60    |
| SHIN KONG FINL HLD TWD10                                                                                                                                                   | 686,000.00                          | (270,947.72)    | (609,000.00)                            | 236,624.35    |
| SHIN-ETSU CHEMICAL NPV                                                                                                                                                     | 78,900.00                           | (7,496,741.40)  | (21,100.00)                             | 2,195,944.20  |
| SHINHAN FIN GROUP KRW5000                                                                                                                                                  | 283,312.00                          | (11,944,545.79) | (70,241.00)                             | 2,675,631.52  |
| SHINKO ELEC INDS NPV                                                                                                                                                       | 18,200.00                           | (174,238.70)    | (18,200.00)                             | 131,442.51    |
| SHINSEGAE CO KRW5000                                                                                                                                                       | 1,288.00                            | (458,812.85)    | (1,247.00)                              | 334,186.47    |
| SHINSEI BANK NPV                                                                                                                                                           | 4,100.00                            | (55,264.50)     | (1,700.00)                              | 21,872.28     |
| SHIONOGI & CO LTD NPV                                                                                                                                                      | 1,000.00                            | 0.00            | (1,000.00)                              | 58,984.72     |
| SHIRE ACQUISITIONS 2.4% DUE 09-23-2021                                                                                                                                     | 200,000.00                          | (193,766.00)    | (100,000.00)                            | 96,082.00     |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026                                                                                                                                     | 6,000,000.00                        | (5,517,660.00)  | (6,000,000.00)                          | 5,538,420.00  |
| SHIRE PLC ORD GBP0.05                                                                                                                                                      | 160,801.00                          | (8,932,189.16)  | (199,303.00)                            | 9,249,528.24  |
| SHISEIDO CO LTD NPV                                                                                                                                                        | 94,500.00                           | (6,775,229.02)  | (164,500.00)                            | 11,029,038.82 |
| SHIZUOKA BANK NPV                                                                                                                                                          | 15,900.00                           | (138,677.74)    | (57,800.00)                             | 506,317.60    |
| SHOPIFY INC COM NPV CL A                                                                                                                                                   | 354.00                              | (3,564.93)      | (357.00)                                | 53,585.99     |
| SHOREVIEW CAPITAL PARTNERS II, LP                                                                                                                                          | 382,782.00                          | (382,782.00)    | (1,040,383.00)                          | 1,040,383.00  |
| SHOREVIEW CAPITAL PARTNERS III LP                                                                                                                                          | 4,311,449.00                        | (4,311,449.00)  | (68,814.00)                             | 68,814.00     |
| SHOWA DENKO KK NPV                                                                                                                                                         | 500.00                              | 0.00            | (500.00)                                | 22,106.94     |
| SHOWA SHELL SEKIYU KK NPV                                                                                                                                                  | 4,400.00                            | (64,971.13)     | (1,900.00)                              | 26,759.63     |
| SHRIRAM TRANSPORT INR10                                                                                                                                                    | 131,073.00                          | (2,277,511.52)  | (58,508.00)                             | 1,052,773.34  |
| SHUI ON LAND LTD USD0.0025                                                                                                                                                 | 2,424,000.00                        | (709,884.12)    | (1,705,500.00)                          | 397,651.51    |
| SIAM CEMENT PCL-NVDR                                                                                                                                                       | 3,700.00                            | (48,954.45)     | (1,000.00)                              | 13,408.80     |
| SIAM COMMERCIAL BK THB10 (ALIEN MKT)                                                                                                                                       | 37,000.00                           | (177,600.49)    | (342,200.00)                            | 1,463,512.15  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| SIAM GLOBAL HOUSE THB1(NVDR)                                                                                                                                               | 674,000.00                          | (373,062.77)   | (1,109,270.00)                          | 547,305.10   |
| SIEMENS AG NPV(REGD)                                                                                                                                                       | 59,387.00                           | (6,962,620.40) | (73,626.00)                             | 9,246,758.38 |
| SIEMENS GAMESA RENEWABLE ENERGY                                                                                                                                            | 24,144.00                           | (286,378.18)   | (6,198.00)                              | 92,845.42    |
| SIEMENS HEALTHINEE NPV                                                                                                                                                     | 564.00                              | 0.00           | (564.00)                                | 25,321.58    |
| SIKA AG CHF0.60 SUBS RTS 28/05/2018                                                                                                                                        | 7,896.00                            | 0.00           | (7,896.00)                              | 0.00         |
| SIKA AG CHF0.60 (BR)                                                                                                                                                       | 413.00                              | (3,446,105.43) | (1,351.00)                              | 253,680.31   |
| SIKA AG -ORDSHR VOTING BO                                                                                                                                                  | 89,148.00                           | (1,318,653.27) | (12,143.00)                             | 1,704,216.01 |
| SILICON WORKS KRW500                                                                                                                                                       | 21,679.00                           | (971,210.37)   | (21,679.00)                             | 779,697.49   |
| SILLAJEN INC. KRW500                                                                                                                                                       | 6,314.00                            | (355,494.32)   | (6,314.00)                              | 411,485.32   |
| SILTRONIC AG NPV                                                                                                                                                           | 4,187.00                            | (657,854.75)   | (2,670.00)                              | 434,402.07   |
| SILVER SPOT \$/OZ                                                                                                                                                          | 62,748.00                           | 0.00           | (62,748.00)                             | 0.00         |
| SIM CORP                                                                                                                                                                   | 17,759.00                           | (1,109,161.56) | (14,978.00)                             | 1,322,139.64 |
| SIMMONS FOODS INC 7.75% DUE 01-15-2024                                                                                                                                     | 85,000.00                           | (85,000.00)    | (85,000.00)                             | 85,850.00    |
| SIMON PROPERTY GROUP INC COM                                                                                                                                               | 3,195.00                            | (369,801.26)   | (13,233.00)                             | 2,227,893.57 |
| SINGAPORE AIRLINES NPV                                                                                                                                                     | 41,200.00                           | (287,100.95)   | (28,900.00)                             | 227,084.39   |
| SINGAPORE EXCHANGE NPV                                                                                                                                                     | 4,000.00                            | (5,693.75)     | (21,700.00)                             | 120,003.11   |
| SINGAPORE PRESS HOLDINGS NPV                                                                                                                                               | 45,700.00                           | (82,255.25)    | (122,300.00)                            | 235,538.83   |
| SINGAPORE TECHNOLOGIES ENGINEERING                                                                                                                                         | 39,700.00                           | (87,170.93)    | (39,700.00)                             | 102,756.33   |
| SINGAPORE TELECOMMUNICATIONS NEW COM STK                                                                                                                                   | 776,300.00                          | (1,850,941.13) | (200,700.00)                            | 449,516.29   |
| SINO BIOPHARMACEUT HKD0.025                                                                                                                                                | 2,456,500.00                        | (717,505.00)   | (1,010,000.00)                          | 2,483,988.77 |
| SINO LAND CO NPV                                                                                                                                                           | 97,822.00                           | (162,823.07)   | (38,000.00)                             | 68,374.06    |
| SINO-AMERICAN SILI TWD10                                                                                                                                                   | 51,000.00                           | (247,613.47)   | (51,000.00)                             | 144,543.24   |
| SINOCHEN CP CO LTD DISC COML PAPER 3/A2 03-15-2018                                                                                                                         | 2,800,000.00                        | (2,795,177.78) | (2,800,000.00)                          | 2,795,177.78 |
| SINO-OCEAN GROUP H NPV                                                                                                                                                     | 27,000.00                           | (12,124.42)    | (2,286,500.00)                          | 1,105,009.94 |
| SINOPHARM GROUP CO. LTD. 'H'SHS CNY1                                                                                                                                       | 944,000.00                          | (4,252,453.78) | (58,800.00)                             | 294,286.56   |
| SINOTRANS LIMITED 'H'CNY1                                                                                                                                                  | 264,000.00                          | (153,735.49)   | (1,897,000.00)                          | 774,812.41   |
| SIXT SE ORD NPV                                                                                                                                                            | 8,868.00                            | (924,281.05)   | (1,567.00)                              | 121,330.67   |
| SJM HOLDINGS LTD. NPV                                                                                                                                                      | 42,000.00                           | (45,787.24)    | (75,000.00)                             | 68,368.50    |
| SJVN LTD INR10                                                                                                                                                             | 719,141.00                          | (386,286.88)   | (1,855,398.00)                          | 818,694.33   |
| SK DISCOVERY CO LT KRW5000                                                                                                                                                 | 5,076.00                            | (234,383.89)   | (5,076.00)                              | 181,658.91   |
| SK HYNIX INC                                                                                                                                                               | 43,296.00                           | (3,004,787.86) | (38,926.00)                             | 2,671,233.27 |
| SK INNOVATION CO.LTD KRW5000                                                                                                                                               | 3,788.00                            | (731,915.22)   | (3,282.00)                              | 640,772.49   |
| SK TELECOM KRW500                                                                                                                                                          | 14,043.00                           | (3,025,131.65) | (7,451.00)                              | 1,781,160.00 |
| SKAND ENSKILDA BKN SER'A'NPV                                                                                                                                               | 46,721.00                           | (417,383.96)   | (17,330.00)                             | 169,260.67   |
| SKANSKA AB SER'B'NPV                                                                                                                                                       | 9,598.00                            | (157,167.80)   | (3,728.00)                              | 59,513.65    |
| SKCKOLONPI INC KRW500                                                                                                                                                      | 16,028.00                           | (769,679.42)   | (16,028.00)                             | 547,177.60   |
| SKF AB SER'B'NPV                                                                                                                                                           | 2,076.00                            | (13,385.66)    | (20,847.00)                             | 403,164.17   |
| SKY PLC                                                                                                                                                                    | 5,059.00                            | (95,218.79)    | (5,059.00)                              | 100,567.54   |
| SKYWORTH DIGITAL HKD0.10                                                                                                                                                   | 34,000.00                           | (9,889.32)     | (34,000.00)                             | 8,335.71     |
| SL GREEN RLTY CORP COM STK                                                                                                                                                 | 824.00                              | (49,623.07)    | (20.00)                                 | 1,895.84     |
| SLC AGRICOLA SA COM NPV                                                                                                                                                    | 41,100.00                           | (577,021.52)   | (92,900.00)                             | 1,190,092.95 |
| SLC STUDENT LN TR 2007-1 ASSET BACKED NTCL A-4 05-15-2029 REG                                                                                                              | 426,172.37                          | (420,911.80)   | (48,537.01)                             | 48,537.01    |
| SLM STUD LN TR FLTG RT 4.47063% DUE 07-25-2023                                                                                                                             | 427,352.64                          | (438,570.65)   | (427,352.64)                            | 437,079.31   |
| SLM STUDENT LN TR 2007-2 NT CL A-3 FLTG RATE 01-25-2019 REG                                                                                                                | 67,686.72                           | (67,559.81)    | (50,285.49)                             | 50,285.49    |
| SLM STUDENT LN TR 2008-2 STUD LN BACKED NT CL A-3 FLTG RATE 04-25-2023 REG                                                                                                 | 447,844.80                          | (447,564.89)   | (447,844.80)                            | 441,885.86   |
| SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-4 FLTG 07-25-2023 REG                                                                                                      | 332,840.98                          | (336,589.65)   | (13,539.89)                             | 13,539.89    |
| SM ENERGY CO 6.75% DUE 09-15-2026                                                                                                                                          | 105,000.00                          | (108,767.50)   | (305,000.00)                            | 316,937.50   |
| SM INVEST CORP PHP10                                                                                                                                                       | 8,620.00                            | (143,878.24)   | (43,160.00)                             | 782,947.71   |
| SMARTCENTRES REIT VARIABLE VTG UNITS                                                                                                                                       | 710.00                              | (16,813.16)    | (39.00)                                 | 911.19       |
| SMARTGROUP CORPORATION LIMITED NPV                                                                                                                                         | 5,493.00                            | (45,812.20)    | (5,493.00)                              | 47,734.28    |
| SMC CORP NPV                                                                                                                                                               | 24,461.00                           | (8,336,361.64) | (3,500.00)                              | 1,278,245.78 |
| SMITH & NEPHEW ORD USD0.20                                                                                                                                                 | 136,438.00                          | (2,593,988.03) | (24,292.00)                             | 440,935.30   |
| SMITHFIELD FOODS INC DISC COML PAPER 10-01-2018                                                                                                                            | 250,000.00                          | (249,604.79)   | (250,000.00)                            | 250,000.00   |
| SMITHFIELD FOODS INC DISC COML PAPER 4/A2 10-15-2018                                                                                                                       | 1,000,000.00                        | (995,255.56)   | (1,000,000.00)                          | 1,000,000.00 |
| SMITHFIELD FOODS INC DISC COML PAPER 4/A2 09-04-2018                                                                                                                       | 250,000.00                          | (249,482.50)   | (250,000.00)                            | 250,000.00   |
| SMITHS GROUP ORD GBPO.375                                                                                                                                                  | 69,378.00                           | (1,402,061.43) | (4,180.00)                              | 89,572.12    |
| SNAM NPV                                                                                                                                                                   | 190,692.00                          | (830,453.91)   | (27,962.00)                             | 129,166.20   |
| SNC-LAVALIN GROUP COM NPV                                                                                                                                                  | 1,040.00                            | (4,998.69)     | (1,048.00)                              | 41,417.10    |
| SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 3&4 02-05-2018                                                                                                                   | 600,000.00                          | (599,929.00)   | (600,000.00)                            | 599,929.00   |
| SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 3&4 02-16-2018                                                                                                                   | 1,200,000.00                        | (1,199,952.33) | (1,200,000.00)                          | 1,199,952.33 |
| SOCIETE GENERALE EUR1.25                                                                                                                                                   | 29,088.00                           | (1,174,613.73) | (34,887.00)                             | 1,655,693.21 |
| SODEXHO EUR4                                                                                                                                                               | 13,019.00                           | (1,315,927.85) | (38,116.00)                             | 3,973,700.14 |
| SOFINA NPV                                                                                                                                                                 | 3,937.00                            | (799,266.24)   | (3,937.00)                              | 760,367.83   |
| SOFTBANK CORP. NPV                                                                                                                                                         | 37,413.00                           | (497,954.75)   | (37,413.00)                             | 455,378.49   |
| SOFTBANK GROUP CORP                                                                                                                                                        | 76,500.00                           | (5,780,390.58) | (63,600.00)                             | 5,293,813.63 |
| SOFTCAT PLC ORD GBPO.0005                                                                                                                                                  | 88,209.00                           | (926,743.79)   | (88,209.00)                             | 683,914.41   |
| SOFTWARE AG NPV (REGD)                                                                                                                                                     | 10,637.00                           | (583,088.51)   | (10,637.00)                             | 492,158.30   |
| SOGO MEDICAL NPV                                                                                                                                                           | 3,600.00                            | 0.00           | (7,200.00)                              | 145,683.61   |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount   |
| SOHGO SECURITY SER NPV                                                                                                                                                     | 300.00                              | 0.00            | (300.00)                                | 13,170.00    |
| SOITEC S.A. EUR2                                                                                                                                                           | 23,824.00                           | (2,060,097.86)  | (23,824.00)                             | 1,590,108.65 |
| SOLASTO CORPORATIO NPV                                                                                                                                                     | 121,300.00                          | (1,273,164.91)  | (7,700.00)                              | 73,523.64    |
| SOLUTION 30 SE EURO.51                                                                                                                                                     | 56,852.00                           | (2,763,936.20)  | (56,852.00)                             | 112,926.72   |
| SOLVAY SA NPV                                                                                                                                                              | 3,075.00                            | (388,541.08)    | (6,746.00)                              | 920,316.11   |
| SOMPO HOLDINGS INC                                                                                                                                                         | 104,100.00                          | (4,115,189.34)  | (104,000.00)                            | 4,172,030.14 |
| SONIC HEALTHCARE NPV                                                                                                                                                       | 2,186.00                            | (12,495.02)     | (1,839.00)                              | 33,463.79    |
| SONOVA HOLDING AG COMMON STOCK                                                                                                                                             | 18,922.00                           | (3,402,116.09)  | (14,801.00)                             | 2,360,304.83 |
| SONY CORP NPV                                                                                                                                                              | 10,900.00                           | (305,983.27)    | (23,900.00)                             | 1,281,042.00 |
| SONY FINANCIAL HOL NPV                                                                                                                                                     | 36,400.00                           | (705,152.28)    | (12,400.00)                             | 258,761.54   |
| SOPHOS GROUP PLC ORD GBP0.03                                                                                                                                               | 544,477.00                          | (3,658,536.86)  | (380,114.00)                            | 1,725,063.33 |
| SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 3&4 07-02-2018                                                                                                      | 1,200,000.00                        | (1,198,973.33)  | (1,200,000.00)                          | 1,200,000.00 |
| SOUTH CAROLINA ELEC & GAS CO- DISC COML PAPER 3/A3 YRS 3&4 07-03-2018                                                                                                      | 500,000.00                          | (499,564.59)    | (500,000.00)                            | 500,000.00   |
| SOUTH32 LTD NPV                                                                                                                                                            | 309,849.00                          | (447,207.25)    | (59,811.00)                             | 140,805.61   |
| SOUTHERN CALIF GAS CO 4.3% 01-15-2049                                                                                                                                      | 5,465,000.00                        | (5,459,783.45)  | (2,780,000.00)                          | 2,720,202.20 |
| SOUTHERN CO 4.4% DUE 07-01-2046                                                                                                                                            | 3,261,000.00                        | (3,100,525.97)  | (3,495,000.00)                          | 3,503,817.45 |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                                                                                                                        | 210,000.00                          | (208,145.70)    | (130,000.00)                            | 124,681.70   |
| SOUTHN COPPER 6.75% DUE 04-16-2040                                                                                                                                         | 120,000.00                          | (141,600.00)    | (145,000.00)                            | 173,400.00   |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                                                                                                                    | 220,000.00                          | (228,425.55)    | (235,000.00)                            | 242,851.25   |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                                                                                                                   | 785,000.00                          | (858,448.80)    | (370,000.00)                            | 422,420.10   |
| SOUTHN COPPER CORP 7.5% DUE 07-27-2035                                                                                                                                     | 115,000.00                          | (141,542.50)    | (1,815,000.00)                          | 2,259,512.50 |
| SPAREBANK 1 SMN NOK25                                                                                                                                                      | 36,919.00                           | (369,740.18)    | (7,248.00)                              | 74,552.83    |
| SPARK NEW ZEALAND LTD COM                                                                                                                                                  | 137,594.00                          | (336,403.41)    | (23,701.00)                             | 68,578.90    |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                                                                                                              | 755,000.00                          | (825,263.30)    | (1,694,000.00)                          | 1,903,419.66 |
| SPDR S&P REGIONAL ETF CALL OPTION W/STK \$57.50 PER SHARE 16-NOV-2018                                                                                                      | 40,000.00                           | (1,036,472.00)  | (40,000.00)                             | 550,620.29   |
| SPDR S&P RETAIL ETF CALL OPTION W/STK \$47.00 PER SHARE 30-NOV-2018                                                                                                        | 35,000.00                           | (419,100.50)    | (35,000.00)                             | 538.96       |
| SPRINT CORP 7.125% DUE 06-15-2024                                                                                                                                          | 158,000.00                          | (157,742.50)    | (215,000.00)                            | 223,062.50   |
| SPRINT CORP FIXED 7.625% DUE 03-01-2026                                                                                                                                    | 452,000.00                          | (452,520.00)    | (51,000.00)                             | 52,462.50    |
| SQUARE ENIX HOLDINGS CO LTD NPV                                                                                                                                            | 34,000.00                           | (1,441,205.33)  | (2,600.00)                              | 111,855.95   |
| SQUARE INC CONV CPRP 0.375% DUE 03-01-2022                                                                                                                                 | 1,145,000.00                        | (809,365.86)    | (694,000.00)                            | 1,900,238.53 |
| SSAB AB SER'A NPV                                                                                                                                                          | 237,526.00                          | (1,402,150.41)  | (237,526.00)                            | 872,096.31   |
| SSE PLC ORD GBP0.50                                                                                                                                                        | 617,458.00                          | (10,740,663.46) | (148,425.00)                            | 2,309,570.32 |
| SSY GROUP LIMITED HKD0.02                                                                                                                                                  | 1,310,000.00                        | (1,271,279.92)  | (134,000.00)                            | 139,133.89   |
| ST JAMES'S PLACE ORD GBP0.15                                                                                                                                               | 754,055.00                          | (9,764,778.14)  | (6,205.00)                              | 97,519.40    |
| STANDARD CHARTERED ORD                                                                                                                                                     | 72,700.00                           | (809,784.31)    | (279,500.00)                            | 2,587,492.99 |
| STANDARD CHARTERED PLC SHS                                                                                                                                                 | 383,760.00                          | (3,795,088.10)  | (354,398.00)                            | 3,003,786.01 |
| STANDARD LIFE - DUMMY LINE                                                                                                                                                 | 203,545.00                          | 0.00            | (203,545.00)                            | 89,757.09    |
| STANDARD LIFE ABERDEEN PLC                                                                                                                                                 | 73,691.00                           | (309,772.62)    | (1,923.00)                              | 8,351.42     |
| STANLEY BLACK & DECKER INC                                                                                                                                                 | 5,860.00                            | (648,691.54)    | (19,843.00)                             | 2,268,386.29 |
| STANLEY ELECTRIC NPV                                                                                                                                                       | 500.00                              | 0.00            | (78,400.00)                             | 3,184,948.93 |
| STAR MICA CO LTD NPV                                                                                                                                                       | 4,600.00                            | (80,621.70)     | (4,600.00)                              | 68,645.68    |
| STARBUCKS CORP 3.75% 12-01-2047                                                                                                                                            | 455,000.00                          | (390,129.30)    | (545,000.00)                            | 488,726.70   |
| STARBUCKS CORP 4.3% DUE 06-15-2045                                                                                                                                         | 300,000.00                          | (288,621.70)    | (210,000.00)                            | 220,747.80   |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                                                                                                                         | 2,345,000.00                        | (2,309,072.50)  | (425,000.00)                            | 407,268.60   |
| STARHUB LTD NPV                                                                                                                                                            | 2,300.00                            | (4,335.25)      | (33,400.00)                             | 48,694.44    |
| STARWOOD PPTY TR INC SR NT 4% DUE 01-15-2019 REG                                                                                                                           | 330,000.00                          | (355,891.80)    | (1,158,000.00)                          | 1,247,734.58 |
| STATE BK OF INDIA COMSTK                                                                                                                                                   | 355,714.00                          | (1,431,858.82)  | (193,844.00)                            | 822,106.66   |
| STD INDS INC DEL 5.5% DUE 02-15-2023                                                                                                                                       | 15,000.00                           | (14,850.00)     | (15,000.00)                             | 14,962.50    |
| STEINHOFF AFRICA NPV                                                                                                                                                       | 776,757.00                          | (1,036,386.13)  | (776,757.00)                            | 971,608.46   |
| STELLA JONES INC COM NPV                                                                                                                                                   | 1,159.00                            | (35,822.27)     | (1,159.00)                              | 39,875.04    |
| STEP ENERGY SERVIC COM NPV                                                                                                                                                 | 10,120.00                           | (91,070.99)     | (10,120.00)                             | 45,257.56    |
| STMICROELECTRONICS EUR1.04                                                                                                                                                 | 58,088.00                           | (1,104,061.50)  | (56,262.00)                             | 1,151,209.37 |
| STOCKLAND NPV (STAPLED)                                                                                                                                                    | 69,359.00                           | (184,095.63)    | (67,490.00)                             | 196,485.22   |
| STORA ENSO OYJ SER'R'NPV                                                                                                                                                   | 29,449.00                           | (498,294.80)    | (80,581.00)                             | 1,436,392.06 |
| STOREBRAND ASA SER'A'NOK5                                                                                                                                                  | 80,726.00                           | (684,641.61)    | (49,042.00)                             | 422,025.79   |
| STRAUMANN HLDG CHFO.10 (REGD)                                                                                                                                              | 83.00                               | (31,033.68)     | (83.00)                                 | 61,147.06    |
| SUBARU CORPORATION NPV                                                                                                                                                     | 105,000.00                          | (3,208,674.91)  | (126,600.00)                            | 3,723,499.15 |
| SUEZ EUR4                                                                                                                                                                  | 28,720.00                           | (398,704.78)    | (4,019.00)                              | 56,470.76    |
| SUGI HOLDINGS NPV                                                                                                                                                          | 2,425.00                            | (129,248.71)    | (68,130.00)                             | 3,691,320.13 |
| SUL AMERICA SA UNITS (1 COM SHS & 2 PRF)                                                                                                                                   | 319,700.00                          | (2,034,121.81)  | (256,600.00)                            | 1,506,102.00 |
| SUMCO CORPORATION NPV                                                                                                                                                      | 88,100.00                           | (2,041,485.43)  | (94,800.00)                             | 1,907,931.84 |
| SUMITOMO CHEMICAL CO. LTD NPV                                                                                                                                              | 678,200.00                          | (3,890,357.64)  | (166,700.00)                            | 955,385.25   |
| SUMITOMO CORP NPV                                                                                                                                                          | 109,600.00                          | (1,840,458.21)  | (509,600.00)                            | 8,597,711.69 |
| SUMITOMO CORP OF AMER-DISC COML PAPER 11-05-2018                                                                                                                           | 1,000,000.00                        | (998,237.50)    | (1,000,000.00)                          | 1,000,000.00 |
| SUMITOMO CORP OF AMER-DISC COML PAPER 11-13-2018                                                                                                                           | 250,000.00                          | (249,592.02)    | (250,000.00)                            | 250,000.00   |
| SUMITOMO DAINIPPON PHARMA CO LTD NPV                                                                                                                                       | 6,000.00                            | (79,741.36)     | (11,600.00)                             | 296,983.52   |
| SUMITOMO ELECTRIC NPV                                                                                                                                                      | 32,900.00                           | (501,394.64)    | (74,800.00)                             | 1,182,772.02 |
| SUMITOMO HEAVY IND NPV                                                                                                                                                     | 13,600.00                           | (505,807.95)    | (30,800.00)                             | 1,205,311.26 |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                | (d) Proceeds of Disposition<br>Disposed |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| SUMITOMO METAL MINING CO LTD NPV                                                                                                                                           | 22,200.00                           | (910,196.40)   | (86,841.00)                             | 3,313,464.42 |
| SUMITOMO MITSUI FINANCIAL GROUP NPV                                                                                                                                        | 224,300.00                          | (9,923,298.21) | (151,700.00)                            | 6,038,582.18 |
| SUMITOMO MITSUI FIXED 2.514% 01-17-2020                                                                                                                                    | 255,000.00                          | (255,000.00)   | (255,000.00)                            | 254,658.30   |
| SUMITOMO MITSUI TRUST HOLDINGS INC                                                                                                                                         | 41,200.00                           | (1,619,276.12) | (108,100.00)                            | 4,365,334.11 |
| SUMITOMO REALTY & DEVELOPMENT NPV                                                                                                                                          | 31,600.00                           | (1,070,726.99) | (31,600.00)                             | 1,127,711.38 |
| SUMITOMO RUBBER NPV                                                                                                                                                        | 4,900.00                            | (70,119.74)    | (2,500.00)                              | 40,081.30    |
| SUN ART RETAIL GRO NPV                                                                                                                                                     | 201,000.00                          | (245,763.13)   | (9,000.00)                              | 10,368.02    |
| SUN HUNG KAI PROP NPV                                                                                                                                                      | 47,500.00                           | (728,955.87)   | (16,500.00)                             | 242,486.52   |
| SUN LIFE FINL INC COM NPV                                                                                                                                                  | 37,587.00                           | (1,478,061.62) | (55,743.00)                             | 2,121,148.94 |
| SUN PHARMACEUTICAL EQ-INR 1                                                                                                                                                | 122,657.00                          | (1,076,256.68) | (473,848.00)                            | 3,412,914.36 |
| SUNAC CHINA HLDGS HKD0.10                                                                                                                                                  | 22,000.00                           | (64,410.33)    | (15,000.00)                             | 49,984.71    |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                                                                                                                                        | 235,000.00                          | (230,419.05)   | (1,350,000.00)                          | 1,291,138.30 |
| SUNCOR ENERGY INC 6.5% DUE 06-15-2038                                                                                                                                      | 525,000.00                          | (679,469.70)   | (550,000.00)                            | 663,148.20   |
| SUNCOR ENERGY INC COM NPV 'NEW'                                                                                                                                            | 253,559.00                          | (9,395,655.94) | (52,166.00)                             | 1,908,905.30 |
| SUNCORP GROUP LTD NPV                                                                                                                                                      | 113,766.00                          | (1,075,756.61) | (95,141.00)                             | 952,259.80   |
| SUNDRUG CO LTD NPV                                                                                                                                                         | 11,100.00                           | (418,497.85)   | (8,100.00)                              | 276,300.54   |
| SUNNY OPTICAL TECH HKD0.10                                                                                                                                                 | 675,100.00                          | (6,901,581.56) | (313,000.00)                            | 3,666,487.51 |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                                                                                                                                  | 3,430,000.00                        | (3,447,382.84) | (1,048,000.00)                          | 1,020,036.84 |
| SUNOCO LOGISTICS PARTNERS OPERATION COM UNIT REPSTG LTD PARTNERSHIP INT                                                                                                    | 53,550.00                           | (1,475,358.47) | (10,966.00)                             | 308,786.26   |
| SUNSTONE HOTEL INVS INC NEW COM                                                                                                                                            | 103,528.00                          | (1,672,300.41) | (38,931.00)                             | 559,348.96   |
| SUNTEC REAL ESTATE INVESTMENT TRUST REIT                                                                                                                                   | 203,600.00                          | (275,903.49)   | (28,100.00)                             | 37,483.93    |
| SUNTORY BEVERAGE & NPV                                                                                                                                                     | 10,700.00                           | (405,131.61)   | (600.00)                                | 23,910.88    |
| SURUGA BANK NPV                                                                                                                                                            | 136,900.00                          | (1,015,840.07) | (136,900.00)                            | 785,692.74   |
| SURYA CITRA MEDIA IDR50                                                                                                                                                    | 467,500.00                          | (96,113.57)    | (1,083,900.00)                          | 144,625.29   |
| SUSHIRO GLOBAL HLD NPV                                                                                                                                                     | 23,600.00                           | (1,402,685.62) | (7,000.00)                              | 412,119.69   |
| SUZANO SA COM NPV                                                                                                                                                          | 780,697.00                          | (8,499,656.39) | (254,400.00)                            | 2,721,268.51 |
| SUZUKEN CO LTD NPV                                                                                                                                                         | 1,000.00                            | (30,343.96)    | (9,300.00)                              | 382,493.10   |
| SUZUKI MOTOR CORP NPV                                                                                                                                                      | 61,500.00                           | (3,592,193.00) | (23,300.00)                             | 1,500,700.17 |
| SVENSKA HANDELSBANKEN SER'A'NPV (P/S)                                                                                                                                      | 756,837.00                          | (9,023,318.15) | (83,417.00)                             | 1,030,409.97 |
| SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMERCE,TORONTO,CA                                                                                                              | 3,810,000.00                        | (3,810,000.00) | (3,810,000.00)                          | 3,810,000.00 |
| SWAP RECEIVABLE FROM CANADIAN IMPERIAL BANK OF COMMERCE,TORONTO,CA                                                                                                         | 1,740,000.00                        | (1,740,000.00) | (1,740,000.00)                          | 1,740,000.00 |
| SWATCH GROUP CHF0.45(REGD)                                                                                                                                                 | 8,797.00                            | (729,091.91)   | (7,020.00)                              | 488,095.00   |
| SWATCH GROUP CHF2.25(BR)                                                                                                                                                   | 19,554.00                           | (8,947,874.45) | (7,383.00)                              | 3,151,763.27 |
| SWEDBANK AG SEK20 SER'A'                                                                                                                                                   | 23,866.00                           | (471,682.09)   | (9,955.00)                              | 224,762.46   |
| SWEDISH MATCH NPV                                                                                                                                                          | 9,424.00                            | (391,242.73)   | (5,603.00)                              | 267,874.71   |
| SWIRE PACIFIC 'A' NPV                                                                                                                                                      | 6,500.00                            | (69,587.76)    | (31,000.00)                             | 333,218.99   |
| SWIRE PROPERTIES LTD HKD1                                                                                                                                                  | 30,400.00                           | (117,891.90)   | (88,000.00)                             | 306,183.03   |
| SWISS LIFE HOLDINGS AG                                                                                                                                                     | 2,691.00                            | (917,447.02)   | (2,101.00)                              | 748,789.99   |
| SWISS PRIME SITE CHF18.80 (REGD)                                                                                                                                           | 5,216.00                            | (459,188.04)   | (6,266.00)                              | 511,446.90   |
| SWISS PRIME SITE CHF15.30 (SUB/RIGHTS 26/09/                                                                                                                               | 10,682.00                           | 0.00           | (10,682.00)                             | 6,183.70     |
| SWISS RE AG CHF0.10                                                                                                                                                        | 9,861.00                            | (804,741.70)   | (27,953.00)                             | 2,591,202.93 |
| SWISSCOM AG CHF1(REGD)                                                                                                                                                     | 988.00                              | (415,915.68)   | (1,025.00)                              | 495,137.39   |
| SWO_CDX BARCGB33 07/18/2018 CDX.NA.IG.30 317579480                                                                                                                         | 200,000.00                          | 0.00           | (200,000.00)                            | 344.00       |
| SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 3175161M4                                                                                                              | 500,000.00                          | 0.00           | (500,000.00)                            | 586.36       |
| SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 317549A11                                                                                                              | 500,000.00                          | 0.00           | (500,000.00)                            | 277.75       |
| SWO_CDX BARCUS33 04/18/2018 CDX.NA.IG.29 SWO 03.14.18 65                                                                                                                   | 100,000,000.00                      | (58,000.00)    | (100,000,000.00)                        | 0.00         |
| SWO_CDX BARCUS33 04/18/2018 CDX.NA.IG.29 SWO 03.14.18 75                                                                                                                   | 100,000,000.00                      | 0.00           | (100,000,000.00)                        | 27,000.00    |
| SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31751Y655                                                                                                                         | 1,900,000.00                        | 0.00           | (1,900,000.00)                          | 2,705.00     |
| SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31752Y696                                                                                                                         | 2,200,000.00                        | 0.00           | (2,200,000.00)                          | 3,107.50     |
| SWO_CDX BNPAFRPP 07/18/2018 CDX.NA.IG.30 3175WA018                                                                                                                         | 2,700,000.00                        | 0.00           | (2,700,000.00)                          | 2,565.00     |
| SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 31751Y655                                                                                                                         | 1,000,000.00                        | 0.00           | (1,000,000.00)                          | 1,500.00     |
| SWO_CDX BOFAUS6S 04/18/2018 CDX.NA.IG.29 317577997                                                                                                                         | 100,000.00                          | 0.00           | (100,000.00)                            | 128.00       |
| SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317579241                                                                                                                         | 400,000.00                          | 0.00           | (400,000.00)                            | 430.00       |
| SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580066                                                                                                                         | 200,000.00                          | 0.00           | (200,000.00)                            | 116.00       |
| SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580074                                                                                                                         | 200,000.00                          | 0.00           | (200,000.00)                            | 335.00       |
| SWO_CDX BOFAUS6S 07/18/2018 CDX.NA.IG.30 31752Y423                                                                                                                         | 400,000.00                          | 0.00           | (400,000.00)                            | 456.00       |
| SWO_CDX BOFAUS6S 07/18/2018 CDX.NA.IG.30 3175CA127                                                                                                                         | 300,000.00                          | 0.00           | (300,000.00)                            | 330.00       |
| SWO_CDX CHASUS33 04/18/2018 CDX.NA.IG.29 317577542                                                                                                                         | 2,800,000.00                        | 0.00           | (2,800,000.00)                          | 3,080.00     |
| SWO_CDX CHASUS33 04/18/2018 CDX.NA.IG.29 317577567                                                                                                                         | 1,600,000.00                        | 0.00           | (1,600,000.00)                          | 2,240.00     |
| SWO_CDX CHASUS33 05/16/2018 CDX.NA.IG.29 31751Y002                                                                                                                         | 3,000,000.00                        | (30.00)        | (3,000,000.00)                          | 3,000.00     |
| SWO_CDX CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564                                                                                                                         | 1,200,000.00                        | 0.00           | (1,700,000.00)                          | 2,422.50     |
| SWO_CDX CITIUS33 04/18/2018 CDX.NA.IG.29 317577559                                                                                                                         | 2,800,000.00                        | 0.00           | (2,800,000.00)                          | 3,640.00     |
| SWO_CDX CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522                                                                                                                         | 600,000.00                          | 0.00           | (600,000.00)                            | 660.00       |
| SWO_CDX CITIUS33 05/16/2018 CDX.NA.IG.29 317579100                                                                                                                         | 500,000.00                          | 0.00           | (500,000.00)                            | 712.50       |
| SWO_CDX CITIUS33 06/20/2018 CDX.NA.IG.30 31751Y838                                                                                                                         | 800,000.00                          | 0.00           | (800,000.00)                            | 940.00       |
| SWO_CDX CITIUS33 07/18/2018 CDX.NA.IG.30 31752Y035                                                                                                                         | 2,700,000.00                        | 0.00           | (2,700,000.00)                          | 3,753.00     |
| SWO_CDX CITIUS33 07/18/2018 CDX.NA.IG.30 317579845                                                                                                                         | 1,200,000.00                        | 0.00           | (1,200,000.00)                          | 1,236.00     |
| SWO_CDX CSFPGB2L 05/16/2018 CDX.NA.IG.29 31751Y028                                                                                                                         | 400,000.00                          | (40.00)        | (400,000.00)                            | 540.00       |



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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| SWO_CDX DEUTGB2L 04/18/2018 CDX.NA.IG.29 3175N9789                                                                                                                         | 200,000.00                          | 0.00            | (200,000.00)                            | 240.00        |
| SWO_CDX DEUTGB2L 06/20/2018 CDX.NA.IG.29 3175Z0025                                                                                                                         | 500,000.00                          | 0.00            | (500,000.00)                            | 725.00        |
| SWO_CDX DEUTGB2L 07/18/2018 CDX.NA.IG.30 31751Y846                                                                                                                         | 300,000.00                          | 0.00            | (300,000.00)                            | 498.75        |
| SWO_CDX DEUTGB2L 07/18/2018 CDX.NA.IG.30 31752Y803                                                                                                                         | 400,000.00                          | 0.00            | (400,000.00)                            | 510.00        |
| SWO_CDX GSILGB2X 03/21/2018 CDX.NA.IG.29 SDBB4QT33364CXF                                                                                                                   | 100,000,000.00                      | 0.00            | (100,000,000.00)                        | 47,500.00     |
| SWO_CDX GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y639                                                                                                                         | 100,000.00                          | 0.00            | (100,000.00)                            | 171.00        |
| SWO_CDX GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y647                                                                                                                         | 100,000.00                          | 0.00            | (100,000.00)                            | 55.50         |
| SWO_CDX GSILGB2X 12/19/2018 CDX.NA.HY.31 COSP2K1JH1                                                                                                                        | 300,000,000.00                      | 0.00            | (300,000,000.00)                        | 637,500.00    |
| SWO_CDX MSCSUS33 06/20/2018 CDX.NA.IG.29 317578235                                                                                                                         | 1,500,000.00                        | 0.00            | (1,500,000.00)                          | 2,250.00      |
| SWO_CDX MSNYUS33 04/18/2018 CDX.NA.IG.29 SWO 03.08.18 1.0                                                                                                                  | 30,000,000.00                       | (17,700.00)     | (30,000,000.00)                         | 17,400.00     |
| SWO_CDX MSNYUS33 05/16/2018 CDX.NA.IG.29 SWO 03.02.18 1.0                                                                                                                  | 30,000,000.00                       | (12,800.00)     | (30,000,000.00)                         | 13,900.00     |
| SWO_CDX MSNYUS33 05/16/2018 CDX.NA.IG.29 SWO 04.20.18 60                                                                                                                   | 100,000,000.00                      | (45,000.00)     | (100,000,000.00)                        | 0.00          |
| SYCAMORE PARTNERS II, LP                                                                                                                                                   | 11,775,291.00                       | (11,775,291.00) | (2,921,234.00)                          | 2,921,234.00  |
| SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)                                                                                                                      | 169,952.00                          | (749,674.72)    | (169,494.00)                            | 804,712.14    |
| SYMRISE AG NPV (BR)                                                                                                                                                        | 34,488.00                           | (2,980,302.32)  | (73,061.00)                             | 5,984,320.79  |
| SYN_SWAP FWD CNTRT 29 JAN 2020 TPXSM TOPIX SMALL FREE FLOAT                                                                                                                | 87,514.00                           | (144,532.32)    | (87,514.00)                             | 0.00          |
| SYN SWAP CNTRT 0.0 03 JAN 2020 KOSPI 200 JUN18 FUTURE KMM8                                                                                                                 | 1,250,000.00                        | 0.00            | (1,250,000.00)                          | 0.00          |
| SYN SWAP CNTRT 0.0 03 JAN 2020 KSM8 KOSPI 200 JUN18 FUTURE                                                                                                                 | 4,250,000.00                        | 0.00            | (4,250,000.00)                          | 0.00          |
| SYN SWAP CNTRT 0.0 03 JAN 2020 KSM8 KOSPI200 JUN18 KSM8                                                                                                                    | 1,500,000.00                        | 0.00            | (1,500,000.00)                          | 0.00          |
| SYN SWAP CNTRT 0.0 03 JAN 2020 KSM8 KOSPI200 SEP18 KSU8                                                                                                                    | 16,500,000.00                       | 0.00            | (16,500,000.00)                         | 0.00          |
| SYN SWAP CNTRT 03 JAN 2020 KOSPI 200 JUN18 FUTURE KMM8                                                                                                                     | 1,250,000.00                        | 0.00            | (1,250,000.00)                          | 0.00          |
| SYN SWAP CNTRT 03 JAN 2020 KSM8 KOSPI 200 JUN18 FUTURE                                                                                                                     | 4,250,000.00                        | 0.00            | (4,250,000.00)                          | 0.00          |
| SYN SWAP CNTRT 03 JAN 2020 KSM8 KOSPI200 JUN18 KSM8                                                                                                                        | 1,500,000.00                        | 0.00            | (1,500,000.00)                          | 0.00          |
| SYN SWAP CNTRT 03 JAN 2020 KSM8 KOSPI200 SEP18 KSU8                                                                                                                        | 16,500,000.00                       | 0.00            | (16,500,000.00)                         | 0.00          |
| SYN SWAP FWD CNTRT 0.0 03 JAN 2020 KSM8 KOSPI 200 JUN18 FUTURE                                                                                                             | 3,250,000.00                        | 0.00            | (3,250,000.00)                          | 0.00          |
| SYN SWAP FWD CNTRT 0.0 03 JAN 2020 KSM8 KOSPI200 JUN18 KSM8                                                                                                                | 5,000,000.00                        | 0.00            | (5,000,000.00)                          | 0.00          |
| SYN SWAP FWD CNTRT 03 JAN 2020 KSM8 KOSPI 200 JUN18 FUTURE                                                                                                                 | 3,250,000.00                        | 0.00            | (3,250,000.00)                          | 0.00          |
| SYN SWAP FWD CNTRT 03 JAN 2020 KSM8 KOSPI200 JUN18 KSM8                                                                                                                    | 5,000,000.00                        | 0.00            | (5,000,000.00)                          | 0.00          |
| SYN_SWAP FWD CNTRT 0.0 03 JAN 2020 KOSPI 200 JUN18 FUTURE KSM8                                                                                                             | 3,750,000.00                        | 0.00            | (3,750,000.00)                          | 0.00          |
| SYN_SWAP FWD CNTRT 0.0 03 JAN 2020 KOSPI 200 MAR 18 FUTURE KMH8                                                                                                            | 4,750,000.00                        | 0.00            | (4,750,000.00)                          | 0.00          |
| SYN_SWAP FWD CNTRT 0.0 29 JAN 2020 TPXSM TOPIX SMALL FREE FLOAT                                                                                                            | 87,514.00                           | 0.00            | (87,514.00)                             | 0.00          |
| SYN_SWAP FWD CNTRT 03 JAN 2020 KOSPI 200 MAR 18 FUTURE KMH8                                                                                                                | 4,750,000.00                        | (6,266.76)      | (4,750,000.00)                          | 0.00          |
| SYN_SWAP FWD CNTRT 03 JAN 2020 KOSPI 200JUN 18 FUTURE KSM8                                                                                                                 | 3,750,000.00                        | 0.00            | (3,750,000.00)                          | 0.00          |
| SYNAPTICS INC CONV BNDS .5% 06-15-2022                                                                                                                                     | 1,945,000.00                        | (510,421.30)    | (335,000.00)                            | 292,739.63    |
| SYNCHRONY FINL 3.95% DUE 12-01-2027                                                                                                                                        | 165,000.00                          | (153,207.45)    | (910,000.00)                            | 859,976.85    |
| SYNGENTA FIN N V 5.182% DUE 04-24-2028                                                                                                                                     | 956,000.00                          | (956,000.00)    | (956,000.00)                            | 926,880.24    |
| SYNGENTA FIN N V 5.676% DUE 04-24-2048                                                                                                                                     | 2,600,000.00                        | (2,600,000.00)  | (2,600,000.00)                          | 2,392,442.00  |
| SYNGENTA WILMINGTON INC DISC COML PAPER 4/2 YRS 3&4 09-04-2018                                                                                                             | 800,000.00                          | (799,191.11)    | (800,000.00)                            | 800,000.00    |
| SYSCO CORP 4.85% DUE 10-01-2045                                                                                                                                            | 85,000.00                           | (83,170.80)     | (355,000.00)                            | 364,352.15    |
| SYSCO CORP FIXED 4.45% DUE 03-15-2048                                                                                                                                      | 7,366,000.00                        | (7,297,865.78)  | (2,955,000.00)                          | 2,860,440.35  |
| SYSTEMX CORP NPV                                                                                                                                                           | 22,200.00                           | (1,998,610.48)  | (68,370.00)                             | 3,984,386.56  |
| T&D HOLDINGS INC NPV                                                                                                                                                       | 101,300.00                          | (1,714,111.31)  | (214,800.00)                            | 3,213,662.22  |
| TABCORP HOLDINGS LTD NPV                                                                                                                                                   | 52,569.00                           | (141,712.38)    | (107,112.00)                            | 354,996.47    |
| TACHI-S CO LTD NPV                                                                                                                                                         | 13,400.00                           | (237,734.52)    | (13,400.00)                             | 203,419.44    |
| TAIHEIYO CEMENT NPV                                                                                                                                                        | 3,200.00                            | (88,289.18)     | (10,300.00)                             | 379,533.71    |
| TAILWATER ENERGY FUND II, LP                                                                                                                                               | 5,232,305.00                        | (5,232,305.00)  | (1,266,093.00)                          | 1,266,093.00  |
| TAILWATER ENERGY FUND III                                                                                                                                                  | 26,489,402.00                       | (26,489,402.00) | (9,386,412.00)                          | 9,386,412.00  |
| TAIMED BIOLOGICS I TWD10                                                                                                                                                   | 37,000.00                           | (399,741.77)    | (24,000.00)                             | 165,464.06    |
| TAISEI CORP NPV                                                                                                                                                            | 11,900.00                           | (588,002.09)    | (23,400.00)                             | 1,081,322.38  |
| TAISHO HOLDIN                                                                                                                                                              | 600.00                              | (56,541.02)     | (800.00)                                | 87,359.49     |
| TAIWAN CEMENT TWD10                                                                                                                                                        | 41,000.00                           | (51,340.10)     | (20,000.00)                             | 23,238.28     |
| TAIWAN HI SPD RAIL TWD10                                                                                                                                                   | 278,000.00                          | (259,844.14)    | (131,000.00)                            | 109,644.18    |
| TAIWAN MOBILE CO TWD10                                                                                                                                                     | 15,000.00                           | (53,108.78)     | (7,000.00)                              | 24,388.85     |
| TAIWAN SEMICON MAN TWD10                                                                                                                                                   | 1,470,090.00                        | (11,658,620.97) | (1,491,000.00)                          | 11,480,178.70 |
| TAIYO NIPPON SANJO CORP NPV                                                                                                                                                | 81,200.00                           | (1,312,191.81)  | (600.00)                                | 8,715.94      |
| TAKASHIMAYA CO NPV                                                                                                                                                         | 6,400.00                            | (55,633.11)     | (2,600.00)                              | 30,576.26     |
| TAKEDA PHARMACEUTICAL CO NPV                                                                                                                                               | 321,800.00                          | (12,629,147.47) | (55,600.00)                             | 2,305,277.78  |
| TAKKT AG NPV                                                                                                                                                               | 20,960.00                           | (481,538.35)    | (20,960.00)                             | 410,661.12    |
| TAMARACK VALLEY EN COM NPV                                                                                                                                                 | 102,400.00                          | (338,514.72)    | (44,845.00)                             | 117,960.83    |
| TAMRON CO LTD NPV                                                                                                                                                          | 6,500.00                            | (138,679.99)    | (6,500.00)                              | 126,854.38    |
| TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027                                                                                                                         | 505,000.00                          | (524,094.05)    | (109,000.00)                            | 107,715.00    |
| TARGET CORP 3.625% DUE 04-15-2046                                                                                                                                          | 300,000.00                          | (261,862.95)    | (425,000.00)                            | 387,013.10    |
| TARGET CORP FIXED 3.9% DUE 11-15-2047                                                                                                                                      | 410,000.00                          | (390,343.90)    | (4,060,000.00)                          | 3,824,291.15  |
| TATA CONSULTANCY S INR1                                                                                                                                                    | 290,625.00                          | (3,678,405.14)  | (41,648.00)                             | 1,288,817.57  |
| TATA STEEL LTD INR10                                                                                                                                                       | 857,019.00                          | (6,925,363.61)  | (539,230.00)                            | 4,383,925.62  |
| TATA STEEL LTD INR10 SUB RIGHTS 28/02/18                                                                                                                                   | 16,451.00                           | 0.00            | (13,799.00)                             | 0.00          |
| TATA STEEL LTD INR10 SUB RIGHTS 28/02/18P                                                                                                                                  | 8,225.00                            | 0.00            | (6,899.00)                              | 0.00          |
| TATA STEEL LTD PARTLY PAID SHARES RIGHTS22/02/2026                                                                                                                         | 6,899.00                            | (16,377.13)     | (6,899.00)                              | 0.00          |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| TAV HAVALIMANLARI TRY1                                                                                                                                                     | 113,476.00                          | (542,654.26)    | (38,316.00)                             | 172,862.65    |
| TAYLOR WIMPEY ORD GBP0.01                                                                                                                                                  | 84,110.00                           | (192,922.41)    | (31,617.00)                             | 54,103.44     |
| TCI CO LTD TWD10                                                                                                                                                           | 140,564.00                          | (2,103,286.03)  | (29,900.00)                             | 541,682.09    |
| TCV IX LP                                                                                                                                                                  | 23,965,000.00                       | (23,965,000.00) | (894,483.66)                            | 2,747,595.35  |
| TCW DIRECT LENDING VII LLC                                                                                                                                                 | 59,871,245.45                       | (59,871,245.45) | (15,030,735.78)                         | 15,030,735.78 |
| TDC DKK 1 COMSTK                                                                                                                                                           | 2,403.00                            | (19,648.83)     | (97,076.00)                             | 783,610.37    |
| TDK CORP NPV                                                                                                                                                               | 500.00                              | 0.00            | (500.00)                                | 51,567.91     |
| TEACHERS INS & 4.27% DUE 05-15-2047                                                                                                                                        | 3,670,000.00                        | (3,576,141.50)  | (790,000.00)                            | 775,769.85    |
| TECH MAHINDRA                                                                                                                                                              | 229,663.00                          | (2,036,586.85)  | (110,916.00)                            | 1,098,183.21  |
| TECHNOGYM S P A                                                                                                                                                            | 134,558.00                          | (1,572,711.79)  | (40,636.00)                             | 424,660.03    |
| TECHNOPRO HLDGS IN NPV                                                                                                                                                     | 34,700.00                           | (1,827,512.44)  | (19,800.00)                             | 1,087,191.48  |
| TECHTRONIC INDUSTR NPV                                                                                                                                                     | 2,498,000.00                        | (14,555,860.87) | (2,109,500.00)                          | 11,742,037.60 |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV                                                                                                                                 | 26,576.00                           | (510,875.04)    | (319.00)                                | 7,952.20      |
| TECO ELEC&MACHINE TWD10                                                                                                                                                    | 367,000.00                          | (214,129.99)    | (16,000.00)                             | 8,870.54      |
| TEIJIN LTD NPV                                                                                                                                                             | 8,000.00                            | (132,865.57)    | (1,500.00)                              | 25,097.78     |
| TELE2 AB SER'B'NPV                                                                                                                                                         | 19,850.00                           | (231,961.15)    | (4,102.00)                              | 50,346.91     |
| TELECOM ITALIA CAP 6% DUE 09-30-2034                                                                                                                                       | 432,000.00                          | (476,030.00)    | (333,000.00)                            | 290,820.00    |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038                                                                                                                                   | 3,025,000.00                        | (3,758,562.50)  | (3,060,000.00)                          | 3,138,018.75  |
| TELECOM ITALIA SPA DI RISP NPV                                                                                                                                             | 919,054.00                          | (518,716.30)    | (70,415.00)                             | 39,252.77     |
| TELECOM ITALIA SPA NPV                                                                                                                                                     | 1,986,219.00                        | (1,240,314.33)  | (826,362.00)                            | 748,095.97    |
| TELEFONICA DEUTSCH NPV                                                                                                                                                     | 21,064.00                           | (77,833.05)     | (8,775.00)                              | 34,940.34     |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048                                                                                                                               | 3,875,000.00                        | (3,872,586.70)  | (320,000.00)                            | 307,543.20    |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                                                                                                                           | 740,000.00                          | (768,293.40)    | (1,805,000.00)                          | 1,718,357.05  |
| TELEFONICA SA EUR1                                                                                                                                                         | 678,186.00                          | (5,938,272.09)  | (356,029.00)                            | 3,109,329.60  |
| TELEKOM MALAYSIA MYR0.7                                                                                                                                                    | 252,200.00                          | (220,207.05)    | (239,200.00)                            | 128,450.57    |
| TELEKOMUNIKASI SER'B'IDR50                                                                                                                                                 | 14,205,000.00                       | (3,595,591.98)  | (6,461,700.00)                          | 1,641,117.83  |
| TELENET GRP HLDG NPV                                                                                                                                                       | 23,794.00                           | (1,174,382.52)  | (5,777.00)                              | 396,521.14    |
| TELENOR ASA ORD NOK6                                                                                                                                                       | 30,938.00                           | (627,072.19)    | (74,889.00)                             | 1,495,825.34  |
| TELEPERFORMANCE SOCIETE EUROPEENNE                                                                                                                                         | 11,458.00                           | (1,995,742.97)  | (2,196.00)                              | 341,840.93    |
| TELIA COMPANY AB NPV                                                                                                                                                       | 167,989.00                          | (763,153.63)    | (30,542.00)                             | 143,565.70    |
| TELKOM SA SOC LTD ZAR10                                                                                                                                                    | 527,144.00                          | (2,055,974.54)  | (292,268.00)                            | 1,067,730.48  |
| TELSTRA CORP LTD NPV                                                                                                                                                       | 120,844.00                          | (231,693.40)    | (49,083.00)                             | 104,244.93    |
| TELUS CORPORATION COM NPV                                                                                                                                                  | 96,516.00                           | (1,676,261.60)  | (96,516.00)                             | 1,771,217.93  |
| TELUS CORPORATION COM NPV(NON CANADIAN)                                                                                                                                    | 46,972.00                           | 0.00            | (49,544.00)                             | 0.00          |
| TEMENOS AG CHF5 (REGD)                                                                                                                                                     | 43,782.00                           | (5,608,227.07)  | (51,289.00)                             | 7,598,360.65  |
| TENAGA NASIONL BHD MYR1                                                                                                                                                    | 27,600.00                           | (105,503.57)    | (10,600.00)                             | 36,057.90     |
| TENARIS S.A. USD1                                                                                                                                                          | 17,221.00                           | (210,663.01)    | (17,331.00)                             | 299,025.42    |
| TENCENT HLDGS LIMITED COMMON STOCK                                                                                                                                         | 1,401,890.00                        | (62,850,903.75) | (916,800.00)                            | 41,240,580.33 |
| TENCENT HLDGS LTD 3.595% DUE 01-19-2028                                                                                                                                    | 870,000.00                          | (869,782.50)    | (870,000.00)                            | 862,587.60    |
| TENCENT HLDGS LTD 3.925% DUE 01-19-2038                                                                                                                                    | 859,000.00                          | (858,647.81)    | (859,000.00)                            | 812,485.15    |
| TENGRAM CAPITAL PARTNERS FUND II L.P.                                                                                                                                      | 11,889,901.00                       | (11,889,901.00) | (126,618.00)                            | 126,618.00    |
| TERADYNE INC SR NT CONV 1.25% 12-15-2023 RE                                                                                                                                | 405,000.00                          | (567,778.82)    | (2,064,000.00)                          | 2,996,970.03  |
| TERANGA GOLD CORP COM NPV (POST REV SPLT)                                                                                                                                  | 21,000.00                           | (87,693.88)     | (21,000.00)                             | 59,634.48     |
| TERNA SPA ORD EURO.22                                                                                                                                                      | 39,476.00                           | (220,351.03)    | (71,498.00)                             | 423,071.41    |
| TERRENO RLTY CORP                                                                                                                                                          | 13,336.00                           | (511,569.06)    | (125.00)                                | 4,177.40      |
| TERUMO CORP NPV                                                                                                                                                            | 1,100.00                            | 0.00            | (1,200.00)                              | 68,997.29     |
| TESCO ORD GBPO.05                                                                                                                                                          | 622,213.00                          | (1,900,393.48)  | (3,096.00)                              | 8,907.44      |
| TESLA INC FORMERLY 0% DUE 03-15-2022                                                                                                                                       | 810,000.00                          | (926,882.36)    | (683,000.00)                            | 826,393.58    |
| TESLA MTRS INC .25 03-01-2019                                                                                                                                              | 820,000.00                          | (876,839.40)    | (1,165,000.00)                          | 1,171,078.31  |
| TESLA MTRS INC 1.25 03-01-2021                                                                                                                                             | 690,000.00                          | (717,255.00)    | (1,678,000.00)                          | 1,900,804.32  |
| TEVA PHARM FNC NL II 3.25% 144A 15/04/2022                                                                                                                                 | 200,000.00                          | (248,000.00)    | (200,000.00)                            | 0.00          |
| TEXAS INSTRS INC 4.15% DUE 05-15-2048                                                                                                                                      | 5,045,000.00                        | (5,024,438.60)  | (3,590,000.00)                          | 3,670,528.06  |
| TF1 - TV FRANCAISE EURO.20                                                                                                                                                 | 16,371.00                           | (246,225.12)    | (22,462.00)                             | 190,851.20    |
| T-GAIA CORP NPV                                                                                                                                                            | 9,600.00                            | (267,465.26)    | (9,600.00)                              | 228,968.09    |
| TGS NOPEC GEOPH.CO NOK0.25                                                                                                                                                 | 12,662.00                           | (502,667.05)    | (1,612.00)                              | 55,532.25     |
| THAI OIL PCL THB10(ALIEN MKT)                                                                                                                                              | 760,300.00                          | (1,681,727.04)  | (91,200.00)                             | 0.00          |
| THAI OIL PCL THB10(LOCAL)                                                                                                                                                  | 91,200.00                           | 0.00            | (182,400.00)                            | 293,889.87    |
| THAI OIL PCL THB10(NVDR)                                                                                                                                                   | 10,100.00                           | (25,787.36)     | (447,300.00)                            | 1,084,258.71  |
| THAI UNION GROUP THB0.25 (ALIEN MKT)                                                                                                                                       | 165,400.00                          | (108,013.98)    | (365,400.00)                            | 202,428.14    |
| THAI VEGETABLE OIL THB1 (NVDR)                                                                                                                                             | 284,200.00                          | (318,707.46)    | (284,200.00)                            | 239,037.53    |
| THALES SA EUR3                                                                                                                                                             | 4.00                                | (532.72)        | (4.00)                                  | 481.24        |
| THE A2 MILK CO LTD NPV                                                                                                                                                     | 62,479.00                           | (406,720.17)    | (181,064.00)                            | 1,422,817.28  |
| THE ENERGY & MINERALS GROUP FUND III, LP                                                                                                                                   | 1,253,497.00                        | (1,253,497.00)  | (101,515.00)                            | 101,515.00    |
| THK CO LTD NPV                                                                                                                                                             | 3,400.00                            | (70,529.02)     | (500.00)                                | 13,152.89     |
| THOMA BRAVO FUND XII LP                                                                                                                                                    | 7,602,396.50                        | (7,602,396.50)  | (31,563,990.50)                         | 34,219,778.65 |
| THOMSON REUTERS CORP DISC COML PAPER YRS 3&4 DUE 04-23-2018                                                                                                                | 1,250,000.00                        | (1,245,312.50)  | (1,250,000.00)                          | 1,245,312.50  |
| THOMSON-REUTERS CP COM NPV                                                                                                                                                 | 134,500.00                          | (5,286,005.06)  | (126,839.00)                            | 5,513,567.22  |
| THULE GROUP AB NPV                                                                                                                                                         | 23,820.00                           | (469,076.23)    | (32,044.00)                             | 595,207.81    |

| (a) Identity of issue, borrower, lessor, or similar party &<br>(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | (c) Cost of Acquisition<br>Acquired |                 | (d) Proceeds of Disposition<br>Disposed |               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| THYSSENKRUPP AG NPV                                                                                                                                                        | 1,996.00                            | (9,256.86)      | (1,788.00)                              | 40,508.82     |
| TIME WARNER CABLE 4.5% DUE 09-15-2042                                                                                                                                      | 6,575,000.00                        | (5,992,443.14)  | (1,000,000.00)                          | 896,540.00    |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                                                                                                                                    | 570,000.00                          | (561,655.20)    | (995,000.00)                            | 1,049,531.05  |
| TIME WARNER INC FIXED 4.65% DUE 06-01-2044                                                                                                                                 | 2,360,000.00                        | (2,203,981.60)  | (100,000.00)                            | 91,714.00     |
| TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG                                                                                                                                | 675,000.00                          | (650,432.05)    | (1,570,000.00)                          | 1,549,574.30  |
| TINGYI(CAYMAN ISL) USD 0.005                                                                                                                                               | 210,000.00                          | (433,685.54)    | (206,000.00)                            | 447,531.66    |
| TITAN COMPANY LTD                                                                                                                                                          | 27,647.00                           | (366,142.48)    | (9,647.00)                              | 121,830.44    |
| TMAC RES INC COM STK                                                                                                                                                       | 21,000.00                           | (120,739.13)    | (29,000.00)                             | 120,951.89    |
| TMB BANK PUBLIC CO THB0.95(ALIEN MKT)                                                                                                                                      | 2,016,000.00                        | (192,228.80)    | (2,016,000.00)                          | 134,363.66    |
| TMB BANK PUBLIC CO THB0.95(NVDR)                                                                                                                                           | 17,367,900.00                       | (1,628,606.73)  | (17,217,300.00)                         | 1,157,155.91  |
| TOBU RAILWAY CO Y50                                                                                                                                                        | 2,300.00                            | (46,181.44)     | (3,000.00)                              | 85,267.77     |
| TOHO CO LTD NPV                                                                                                                                                            | 500.00                              | (3,252.32)      | (500.00)                                | 15,465.51     |
| TOHO GAS CO LTD NPV                                                                                                                                                        | 13,200.00                           | (494,629.41)    | (7,200.00)                              | 240,913.58    |
| TOHO TITANIUM CO NPV                                                                                                                                                       | 70,900.00                           | (1,025,512.95)  | (70,900.00)                             | 848,725.39    |
| TOHOKU ELEC POWER NPV                                                                                                                                                      | 13,900.00                           | (159,866.01)    | (4,800.00)                              | 63,421.66     |
| TOKIO MARINE HOLDINGS INC NPV                                                                                                                                              | 132,300.00                          | (6,199,450.59)  | (32,000.00)                             | 1,508,386.10  |
| TOKYO CENTURY CORPORATION                                                                                                                                                  | 200.00                              | 0.00            | (200.00)                                | 10,995.18     |
| TOKYO ELEC POWER H NPV                                                                                                                                                     | 191,100.00                          | (922,043.48)    | (56,600.00)                             | 322,762.05    |
| TOKYO ELECTRON NPV                                                                                                                                                         | 16,900.00                           | (2,958,554.29)  | (72,700.00)                             | 11,889,268.60 |
| TOKYO GAS CO LTD NPV                                                                                                                                                       | 75,300.00                           | (1,841,306.42)  | (11,200.00)                             | 277,526.12    |
| TOKYO TATEMONO CO NPV                                                                                                                                                      | 4,500.00                            | (47,742.76)     | (15,000.00)                             | 171,510.37    |
| TOKYU CORP NPV                                                                                                                                                             | 21,500.00                           | (338,465.84)    | (24,600.00)                             | 410,144.92    |
| TOKYU FUDOSAN HOLDINGS CORPORATION NPV                                                                                                                                     | 19,800.00                           | (113,886.96)    | (6,400.00)                              | 34,673.52     |
| TOLL BROS FIN CORP 4.35% DUE 02-15-2028                                                                                                                                    | 1,648,000.00                        | (1,648,000.00)  | (465,000.00)                            | 408,037.50    |
| TOP GLOVE CORP BHD MYR0.50                                                                                                                                                 | 633,400.00                          | (1,246,394.79)  | (334,000.00)                            | 828,888.30    |
| TOPDANMARK AS DKK1                                                                                                                                                         | 28,177.00                           | (1,341,573.20)  | (3,414.00)                              | 154,860.52    |
| TOPPAN PRINTING CO NPV                                                                                                                                                     | 14,000.00                           | (95,144.23)     | (4,200.00)                              | 59,383.92     |
| TORAY INDS INC NPV                                                                                                                                                         | 63,800.00                           | (560,434.12)    | (82,000.00)                             | 673,989.97    |
| TORC OIL & GAS LTD COM NPV                                                                                                                                                 | 22,369.00                           | (130,879.62)    | (138,483.00)                            | 703,581.97    |
| TOROMONT INDUSTRIE COM STK NPV                                                                                                                                             | 19,657.00                           | (863,027.66)    | (26,870.00)                             | 1,192,890.92  |
| TORONTO-DOMINION COM NPV                                                                                                                                                   | 103,206.00                          | (5,551,516.20)  | (2,673.00)                              | 155,232.42    |
| TOSHIBA CORP NPV                                                                                                                                                           | 326,000.00                          | (870,697.34)    | (7,000.00)                              | 213,367.78    |
| TOSOH CORP NPV                                                                                                                                                             | 25,700.00                           | (434,781.81)    | (8,800.00)                              | 123,933.29    |
| TOTAL EUR2.5                                                                                                                                                               | 125,603.00                          | (7,741,362.61)  | (52,607.00)                             | 3,034,488.69  |
| TOTO LTD NPV                                                                                                                                                               | 4,100.00                            | (139,646.96)    | (900.00)                                | 35,041.28     |
| TOURMALINE OIL CP COM NPV                                                                                                                                                  | 108,866.00                          | (1,925,746.40)  | (61,080.00)                             | 1,028,662.20  |
| TOYO SEIKAN GROUP HOLDINGS LTD                                                                                                                                             | 3,600.00                            | (53,993.39)     | (11,700.00)                             | 262,114.94    |
| TOYO SUISAN KAISHA NPV                                                                                                                                                     | 900.00                              | (21,741.37)     | (15,000.00)                             | 562,737.94    |
| TOYODA GOSEI NPV                                                                                                                                                           | 12,000.00                           | (298,562.50)    | (12,800.00)                             | 296,667.46    |
| TOYOTA AUTO 1.74% DUE 09-15-2020                                                                                                                                           | 128,071.69                          | (127,731.50)    | (128,071.69)                            | 127,824.66    |
| TOYOTA INDUSTRIES NPV                                                                                                                                                      | 3,900.00                            | (189,678.66)    | (2,200.00)                              | 114,100.78    |
| TOYOTA MOTOR CORP NPV                                                                                                                                                      | 97,500.00                           | (5,841,544.00)  | (74,100.00)                             | 4,639,827.76  |
| TOYOTA MTR CR CORP 2.95% DUE 04-13-2021                                                                                                                                    | 340,000.00                          | (339,864.00)    | (340,000.00)                            | 338,480.70    |
| TOYOTA TSUSHO CORP NPV                                                                                                                                                     | 14,800.00                           | (502,951.94)    | (11,800.00)                             | 406,894.40    |
| TPG TELECOM LTD NPV                                                                                                                                                        | 2,108.00                            | (3,018.71)      | (92,345.00)                             | 522,724.54    |
| TRANSALTA RENEWABL COM NPV                                                                                                                                                 | 4,370.00                            | (45,200.59)     | (69,940.00)                             | 679,838.35    |
| TRANSCANADA 4.875% DUE 05-15-2048                                                                                                                                          | 5,155,000.00                        | (5,104,680.50)  | (1,700,000.00)                          | 1,714,604.80  |
| TRANSCANADA CORP COM NPV                                                                                                                                                   | 93,510.00                           | (3,563,701.50)  | (3,454.68)                              | 144,769.29    |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049                                                                                                                                      | 1,640,000.00                        | (1,635,967.15)  | (270,000.00)                            | 271,322.05    |
| TRANSCONTINENTAL CLASS'A'SUB-VTG NPV                                                                                                                                       | 36,450.00                           | (717,038.15)    | (8,346.00)                              | 204,735.09    |
| TRANSCOSMOS INC NPV                                                                                                                                                        | 6,800.00                            | (162,198.97)    | (10,900.00)                             | 270,248.59    |
| TRANSDIGM INC 6.375% DUE 06-15-2026                                                                                                                                        | 133,000.00                          | (130,918.75)    | (200,000.00)                            | 203,713.75    |
| TRANSOCEAN 5.875% DUE 01-15-2024                                                                                                                                           | 341,000.00                          | (337,390.00)    | (90,000.00)                             | 87,862.50     |
| TRANSOCEAN INC .5% 01-31-2023                                                                                                                                              | 3,210,000.00                        | (4,074,821.28)  | (590,000.00)                            | 661,480.61    |
| TRANSURBAN GROUP STAPLED UNITS NPV                                                                                                                                         | 11,329.00                           | (12,831.70)     | (11,078.00)                             | 89,700.55     |
| TRAVELERS COS INC 4% DUE 05-30-2047                                                                                                                                        | 250,000.00                          | (237,769.85)    | (1,250,000.00)                          | 1,252,957.60  |
| TRAVELERS COS INC 4.05% DUE 03-07-2048                                                                                                                                     | 1,745,000.00                        | (1,733,431.80)  | (255,000.00)                            | 250,786.95    |
| TRAVELERS COS INC 4.6% DUE 08-01-2043                                                                                                                                      | 125,000.00                          | (130,972.50)    | (125,000.00)                            | 129,106.25    |
| TRAVELSKY TECHNOLO 'H'CNY1                                                                                                                                                 | 7,000.00                            | (17,388.86)     | (3,000.00)                              | 8,107.13      |
| TRAVIS PERKINS ORD GBP0.10                                                                                                                                                 | 107,903.00                          | (1,769,863.09)  | (19,536.00)                             | 276,200.40    |
| TREASURY WINE ESTA NPV                                                                                                                                                     | 27,925.00                           | (342,871.91)    | (229,545.00)                            | 2,842,154.03  |
| TREND MICRO INC NPV                                                                                                                                                        | 19,100.00                           | (1,100,449.99)  | (14,600.00)                             | 837,732.80    |
| TRIDENT IV, LP                                                                                                                                                             | 1,633,208.62                        | (1,633,208.62)  | (7,021,331.45)                          | 7,021,331.45  |
| TRIDENT V, LP                                                                                                                                                              | 718,191.89                          | (718,191.89)    | (15,014,603.86)                         | 15,014,603.86 |
| TRIDENT VI, LP                                                                                                                                                             | 3,216,304.83                        | (3,216,304.83)  | (6,877,535.10)                          | 6,877,535.10  |
| TRIDENT VII                                                                                                                                                                | 30,067,151.68                       | (30,067,151.68) | (985,150.37)                            | 985,150.37    |
| TRIGANO EUR 4.256780342                                                                                                                                                    | 509.00                              | (75,089.89)     | (9,905.00)                              | 1,430,371.19  |
| TRINITY INDS INC SUB NT CONV 3.875% DUE 06-01-2036/06-01-2018 BEO                                                                                                          | 255,000.00                          | (352,083.72)    | (1,485,000.00)                          | 2,110,762.86  |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| TRUE CORPORATION COM STK                                                                                                                                                   | 2,437,900.00                        | (535,873.00)    | (2,158,200.00)                          | 414,400.81    |
| TRUWORTHS INTERNAT ZAR0.00015                                                                                                                                              | 3,718.00                            | (19,680.58)     | (3,718.00)                              | 23,907.88     |
| TRYG A/S DKK5                                                                                                                                                              | 3,900.00                            | (83,129.88)     | (4,560.00)                              | 114,173.68    |
| TSINGTAO BREWERY 'H'CNY1                                                                                                                                                   | 114,000.00                          | (640,846.15)    | (44,000.00)                             | 237,232.98    |
| TSURUHA HOLDINGS NPV                                                                                                                                                       | 2,600.00                            | (297,447.89)    | (6,200.00)                              | 732,884.97    |
| TUI AG NPV (REGD)                                                                                                                                                          | 5,542.00                            | (110,444.11)    | (1,984.00)                              | 29,881.89     |
| TUPRAS(T PETR RAF) TRY1 (A SHARES)                                                                                                                                         | 28,098.00                           | (591,432.35)    | (11,121.00)                             | 350,004.74    |
| TURK HAVA YOLLARI TRY1 (A SHARES)                                                                                                                                          | 338,062.00                          | (1,162,925.96)  | (358,181.00)                            | 1,124,126.61  |
| TURKCELL ILETISIM TRY1                                                                                                                                                     | 899,043.00                          | (2,163,572.11)  | (889,123.00)                            | 1,981,830.00  |
| TURKIYE GARANTI BK TRY1                                                                                                                                                    | 914,886.00                          | (1,478,271.27)  | (607,984.00)                            | 1,408,975.00  |
| TURKIYE HALK BANKA TRY1                                                                                                                                                    | 128,668.00                          | (307,880.57)    | (1,334,757.00)                          | 2,975,911.21  |
| TURKIYE IS BANKASI TRY1 (C SHARES)                                                                                                                                         | 1,542,717.00                        | (1,068,599.68)  | (211,247.00)                            | 165,981.78    |
| TURQUOISE HILL RES LTD COM                                                                                                                                                 | 91,935.00                           | (236,202.78)    | (319,086.00)                            | 896,789.65    |
| TYSON FOODS INC 4.55% DUE 06-02-2047                                                                                                                                       | 2,970,000.00                        | (2,856,281.60)  | (270,000.00)                            | 259,824.80    |
| TYSON FOODS INC 5.1% 09-28-2048                                                                                                                                            | 1,314,000.00                        | (1,308,402.36)  | (569,000.00)                            | 576,807.12    |
| UBE INDUSTRIES NPV                                                                                                                                                         | 2,700.00                            | (85,062.65)     | (2,700.00)                              | 70,265.53     |
| UBISOFT ENTERTAIN NPV                                                                                                                                                      | 15,071.00                           | (1,457,999.37)  | (70,930.00)                             | 6,918,190.53  |
| UBS GROUP CHF0.10 (REGD)                                                                                                                                                   | 170,214.00                          | (2,351,270.49)  | (219,754.00)                            | 2,943,465.42  |
| UCB NPV                                                                                                                                                                    | 12,762.00                           | (1,062,003.94)  | (612.00)                                | 56,263.61     |
| UDG HEALTHCARE PLC ORD EURO0.05                                                                                                                                            | 56,723.00                           | (661,181.96)    | (291,546.00)                            | 2,439,680.08  |
| UDR INC 4.4% DUE 01-26-2029                                                                                                                                                | 2,201,000.00                        | (2,203,740.66)  | (616,000.00)                            | 618,679.60    |
| UDR INC COM STK                                                                                                                                                            | 1,790.00                            | (31,323.24)     | (210.00)                                | 8,295.92      |
| ULTRAPAR PARTICIPA COM NPV                                                                                                                                                 | 115,213.00                          | (1,485,140.43)  | (1,700.00)                              | 20,933.92     |
| ULTRATECH CEMENT LTD INR10                                                                                                                                                 | 11,866.00                           | (718,922.20)    | (9,793.00)                              | 486,587.04    |
| UMICORE NPV                                                                                                                                                                | 104,142.00                          | (5,887,629.89)  | (18,497.00)                             | 1,045,007.44  |
| UNIBAIL-RODAMCO- WESTFIELD                                                                                                                                                 | 6,723.00                            | 0.00            | (6,723.00)                              | 227.60        |
| UNIBAIL-RODAMCO SE EUR5                                                                                                                                                    | 1,701.00                            | (380,381.46)    | (8,064.00)                              | 321,246.12    |
| UNIBAIL-RODAMCO STAPLED SEC MRGRS 2018                                                                                                                                     | 640.00                              | 0.00            | (640.00)                                | 0.00          |
| UNIBAIL-RODAMCO-WESTFIELD                                                                                                                                                  | 20,718.00                           | (1,420,262.40)  | (8,445.00)                              | 289,710.89    |
| UNICHARM CORP NPV                                                                                                                                                          | 42,100.00                           | (1,124,479.08)  | (1,600.00)                              | 53,041.64     |
| UNICREDIT SPA NPV                                                                                                                                                          | 930,918.00                          | (15,722,687.38) | (408,857.00)                            | 6,631,059.16  |
| UNILEVER INDONESIA IDR10                                                                                                                                                   | 29,900.00                           | (108,312.29)    | (214,100.00)                            | 622,413.76    |
| UNILEVER NV CVA EUR0.16                                                                                                                                                    | 46,738.00                           | (2,245,458.82)  | (8,578.00)                              | 485,326.45    |
| UNILEVER PLC ORD GBP0.031111                                                                                                                                               | 98,730.00                           | (5,546,323.45)  | (283,224.00)                            | 15,514,239.36 |
| UNION ELEC CO 4.0% DUE 04-01-2048                                                                                                                                          | 2,780,000.00                        | (2,767,962.60)  | (2,780,000.00)                          | 2,729,181.60  |
| UNION ELEC CO DISC COML PAPER 3/A3 YRS 3&4 04-02-2018                                                                                                                      | 100,000.00                          | (99,740.00)     | (100,000.00)                            | 99,740.00     |
| UNION PAC CORP 3.2% 06-08-2021                                                                                                                                             | 465,000.00                          | (464,711.70)    | (465,000.00)                            | 463,693.35    |
| UNION PAC CORP 3.799% DUE 10-01-2051                                                                                                                                       | 1,370,000.00                        | (1,225,358.25)  | (875,000.00)                            | 870,054.25    |
| UNION PAC CORP 3.95% DUE 09-10-2028                                                                                                                                        | 520,000.00                          | (520,885.10)    | (475,000.00)                            | 474,091.50    |
| UNION PAC CORP 4.15% DUE 01-15-2045                                                                                                                                        | 355,000.00                          | (383,918.30)    | (355,000.00)                            | 381,042.80    |
| UNION PAC CORP 4.375% DUE 09-10-2038                                                                                                                                       | 6,838,000.00                        | (6,803,612.92)  | (6,183,000.00)                          | 6,159,630.68  |
| UNION PAC CORP 4.375% DUE 11-15-2065                                                                                                                                       | 120,000.00                          | (111,483.60)    | (290,000.00)                            | 275,242.50    |
| UNION PAC CORP 4.5% 09-10-2048                                                                                                                                             | 3,970,000.00                        | (3,982,426.04)  | (870,000.00)                            | 881,122.30    |
| UNION PAC CORP 4.8% 09-10-2058                                                                                                                                             | 8,035,000.00                        | (8,071,120.10)  | (270,000.00)                            | 278,421.80    |
| UNION PACIFIC CORP 3.6% DUE 09-15-2037                                                                                                                                     | 8,391,000.00                        | (8,334,426.28)  | (6,650,000.00)                          | 6,205,005.50  |
| UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO                                                                                                                                | 290,000.00                          | (326,716.90)    | (40,000.00)                             | 42,539.60     |
| UNIPER SE NPV                                                                                                                                                              | 5,165.00                            | (135,840.17)    | (2,056.00)                              | 53,276.31     |
| UNIPOLSAI SPA                                                                                                                                                              | 95,740.00                           | (210,967.09)    | (48,917.00)                             | 107,246.29    |
| UNIPRES CORP NPV                                                                                                                                                           | 5,900.00                            | (126,473.41)    | (5,900.00)                              | 114,958.78    |
| UNI-PRESIDENT ENT TWD10                                                                                                                                                    | 174,000.00                          | (395,438.45)    | (174,000.00)                            | 422,394.96    |
| UNITED INTERNET AG NPV(REGD)                                                                                                                                               | 61,531.00                           | (3,569,259.32)  | (4,300.00)                              | 290,847.85    |
| UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028                                                                                                                         | 75,000.00                           | (75,750.00)     | (827,000.00)                            | 786,392.50    |
| UNITED SPIRITS LTD INR10                                                                                                                                                   | 2,235.00                            | (112,982.10)    | (11,226.00)                             | 0.00          |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                                                                                                                                 | 2,069,000.00                        | (2,043,614.57)  | (660,000.00)                            | 659,929.10    |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                                                                                                                  | 1,619,000.00                        | (1,504,117.83)  | (565,000.00)                            | 547,375.60    |
| UNITED URBAN INVES REIT                                                                                                                                                    | 430.00                              | (655,384.16)    | (156.00)                                | 243,841.81    |
| UNITED UTILITIES GROUP ORD GBP0.05                                                                                                                                         | 30,891.00                           | (303,470.55)    | (7,878.00)                              | 77,016.81     |
| UNITEDHEALTH GROUP 3.75% 10-15-2047                                                                                                                                        | 3,270,000.00                        | (3,073,267.20)  | (660,000.00)                            | 612,786.60    |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                                                                                                                    | 415,000.00                          | (417,285.70)    | (45,000.00)                             | 44,716.95     |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                                                                                                                   | 135,000.00                          | (143,823.60)    | (135,000.00)                            | 141,859.35    |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                                                                                                                    | 400,000.00                          | (427,593.25)    | (160,000.00)                            | 172,387.20    |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                                                                                                                                   | 4,140,000.00                        | (5,612,330.00)  | (140,000.00)                            | 181,637.40    |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                                                                                                              | 4,615,000.00                        | (4,577,621.10)  | (3,920,000.00)                          | 3,967,154.45  |
| UNIVISION 5.125% DUE 02-15-2025                                                                                                                                            | 200,000.00                          | (183,125.00)    | (348,000.00)                            | 327,832.50    |
| UOL GROUP LIMITED SGD1                                                                                                                                                     | 61,800.00                           | (376,019.68)    | (18,500.00)                             | 83,018.42     |
| UPL LIMITED INR2                                                                                                                                                           | 427,840.00                          | (3,879,755.97)  | (505,422.00)                            | 4,887,329.86  |
| UPM-KYMMENE CORP NPV                                                                                                                                                       | 30,114.00                           | (1,077,127.96)  | (80,217.00)                             | 2,782,088.75  |
| USS CO LTD NPV                                                                                                                                                             | 6,400.00                            | (99,995.85)     | (5,900.00)                              | 109,973.12    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| UT GROUP CO LTD NPV                                                                                                                                                        | 40,400.00                           | (1,242,911.12)  | (40,400.00)                             | 982,966.30    |
| UTD MICRO ELECT TWD10                                                                                                                                                      | 8,201,000.00                        | (4,087,892.36)  | (8,386,000.00)                          | 3,487,659.17  |
| UTD O/S BANK NPV                                                                                                                                                           | 101,916.00                          | (1,980,658.02)  | (17,700.00)                             | 346,047.62    |
| UTD PARCEL SVC INC 3.75% 11-15-2047                                                                                                                                        | 1,055,000.00                        | (1,024,355.55)  | (7,975,000.00)                          | 7,544,343.25  |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046                                                                                                                                      | 270,000.00                          | (227,709.30)    | (3,120,000.00)                          | 2,811,556.80  |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                                                                                                                                       | 1,905,000.00                        | (1,910,301.85)  | (2,110,000.00)                          | 2,100,408.65  |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048                                                                                                                                     | 11,626,000.00                       | (11,638,336.43) | (5,541,000.00)                          | 5,530,323.12  |
| UTD TRACTORS IDR250                                                                                                                                                        | 113,200.00                          | (317,871.90)    | (810,300.00)                            | 2,073,242.54  |
| VA ELEC & PWR CO 3.8% DUE 09-15-2047                                                                                                                                       | 4,500,000.00                        | (4,194,545.00)  | (85,000.00)                             | 83,439.40     |
| VAKRANGEE SOFTWARE COM                                                                                                                                                     | 267,665.00                          | (1,817,638.06)  | (438,644.00)                            | 1,057,488.45  |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                                                                                                                                     | 610,000.00                          | (661,097.00)    | (1,062,000.00)                          | 1,231,432.48  |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                                                                                                                                    | 256,000.00                          | (298,936.96)    | (1,839,000.00)                          | 2,135,166.95  |
| VALE S A 5.625% DUE 09-11-2042                                                                                                                                             | 780,000.00                          | (857,810.00)    | (1,310,000.00)                          | 1,344,140.00  |
| VALEANT PH INT INC COM NPV                                                                                                                                                 | 27,833.00                           | (532,752.24)    | (111,686.00)                            | 836,746.58    |
| VALEO EUR1                                                                                                                                                                 | 74,471.00                           | (3,253,788.61)  | (1,613.00)                              | 46,194.74     |
| VALERO ENERGY CORP 4.9% DUE 03-15-2045                                                                                                                                     | 260,000.00                          | (256,094.75)    | (375,000.00)                            | 430,376.25    |
| VALERO ENERGY CORP NEW 4.35% 06-01-2028                                                                                                                                    | 10,315,000.00                       | (10,472,422.80) | (2,710,000.00)                          | 2,730,796.10  |
| VALHALLA PARTNERS II, LP                                                                                                                                                   | 1,488,455.88                        | (1,488,455.88)  | (2,106,869.16)                          | 2,106,869.16  |
| VALMONT INDS INC 5% DUE 10-01-2044                                                                                                                                         | 586,000.00                          | (547,968.60)    | (586,000.00)                            | 535,240.68    |
| VANGUARD INTL SEMI TWD10                                                                                                                                                   | 8,000.00                            | (16,033.33)     | (8,000.00)                              | 16,758.26     |
| VAT GROUP AG CHF0.10                                                                                                                                                       | 100,083.00                          | (11,065,861.61) | (11,350.00)                             | 1,943,563.98  |
| VENTAS INC REIT                                                                                                                                                            | 26,247.00                           | (1,409,634.97)  | (9,676.00)                              | 537,445.01    |
| VENTURE CORP LTD NPV                                                                                                                                                       | 23,100.00                           | (339,681.08)    | (7,100.00)                              | 109,141.88    |
| VEOLIA ENVIRONNEME EUR5                                                                                                                                                    | 26,368.00                           | (576,250.39)    | (19,843.00)                             | 444,823.59    |
| VERISIGN INC JR SUB CONV DEB 3.25% DUE 08-15-2037/05-01-2018 REG                                                                                                           | 85,000.00                           | (270,677.49)    | (2,165,000.00)                          | 3,778,521.38  |
| VERIZON 3.85% DUE 11-01-2042                                                                                                                                               | 1,250,000.00                        | (1,036,000.00)  | (785,000.00)                            | 665,513.95    |
| VERIZON 4.125% DUE 08-15-2046                                                                                                                                              | 525,000.00                          | (475,716.00)    | (525,000.00)                            | 458,865.75    |
| VERIZON 4.272% DUE 01-15-2036                                                                                                                                              | 5,945,000.00                        | (5,510,487.60)  | (505,000.00)                            | 467,291.65    |
| VERIZON 4.672% DUE 03-15-2055                                                                                                                                              | 810,000.00                          | (756,051.00)    | (13,863,000.00)                         | 13,026,960.51 |
| VERIZON 4.812% DUE 03-15-2039                                                                                                                                              | 400,000.00                          | (395,783.15)    | (350,000.00)                            | 345,800.65    |
| VERIZON 4.862% DUE 08-21-2046                                                                                                                                              | 7,030,000.00                        | (6,945,242.10)  | (285,000.00)                            | 284,856.75    |
| VERIZON 5.012% DUE 04-15-2049                                                                                                                                              | 1,390,000.00                        | (1,398,828.15)  | (2,590,000.00)                          | 2,519,785.90  |
| VERIZON 5.012% DUE 08-21-2054                                                                                                                                              | 515,000.00                          | (502,145.20)    | (1,900,000.00)                          | 1,864,908.05  |
| VERIZON 5.5% DUE 03-16-2047                                                                                                                                                | 365,000.00                          | (400,218.55)    | (830,000.00)                            | 923,307.80    |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                                                                                                                   | 12,755,000.00                       | (11,843,581.30) | (7,305,000.00)                          | 6,792,519.90  |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                                                                                                                       | 2,365,000.00                        | (2,477,074.10)  | (1,215,000.00)                          | 1,244,593.30  |
| VESTAS WIND SYSTEM DKK1                                                                                                                                                    | 41,425.00                           | (2,999,936.77)  | (6,840.00)                              | 463,500.82    |
| VIACOM INC NEW 4.375% DUE 03-15-2043                                                                                                                                       | 425,000.00                          | (347,935.50)    | (450,000.00)                            | 394,838.00    |
| VIACOM INC NEW 5.85% DUE 09-01-2043                                                                                                                                        | 6,067,000.00                        | (6,339,923.05)  | (300,000.00)                            | 326,807.75    |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006                                                                                                                          | 225,000.00                          | (268,578.00)    | (100,000.00)                            | 112,900.00    |
| VICINITY CENTRES NPV                                                                                                                                                       | 84,473.00                           | (141,245.56)    | (34,422.00)                             | 66,862.26     |
| VIDRALA SA EUR 1.02 (B/R 12/11/2018)                                                                                                                                       | 11,895.00                           | 0.00            | (11,895.00)                             | 48,338.63     |
| VIFOR PHARMA AG CHF0.01                                                                                                                                                    | 2,737.00                            | (395,094.99)    | (227.00)                                | 40,358.84     |
| VINCI EUR2.50                                                                                                                                                              | 117,155.00                          | (11,135,542.17) | (21,230.00)                             | 1,953,222.73  |
| VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT                                                                                                                    | 28,562.00                           | (841,962.06)    | (123,820.00)                            | 4,006,048.84  |
| VIRGINIA ELEC & PWR CO DISC COML PAPER 3/A3 YRS 3&4 11-01-2018                                                                                                             | 200,000.00                          | (199,440.00)    | (200,000.00)                            | 200,000.00    |
| VIRGINIA ELEC & PWR CO DISC COML PAPER 3/A3 YRS 3&4 CPN 07-26-2018                                                                                                         | 200,000.00                          | (199,645.33)    | (200,000.00)                            | 200,000.00    |
| VIRGINIA ELEC & PWR CO DISC COML PAPER 3/A3 YRS 3&4 08-27-2018                                                                                                             | 100,000.00                          | (99,787.50)     | (100,000.00)                            | 100,000.00    |
| VIROMED LTD KRW500                                                                                                                                                         | 104.00                              | (19,780.89)     | (43.00)                                 | 7,979.92      |
| VISA INC 3.65% 09-15-2047                                                                                                                                                  | 95,000.00                           | (91,248.45)     | (310,000.00)                            | 288,188.30    |
| VISA INC 4.3% DUE 12-14-2045                                                                                                                                               | 340,000.00                          | (349,531.50)    | (170,000.00)                            | 180,868.75    |
| VISHAY 2.25% DUE 06-15-2025                                                                                                                                                | 2,000,000.00                        | (2,000,000.00)  | (1,000,000.00)                          | 1,004,500.00  |
| VISHAY 2.25% DUE 11-15-2040                                                                                                                                                | 190,000.00                          | (282,862.50)    | (500,000.00)                            | 695,647.00    |
| VISION INC NPV                                                                                                                                                             | 15,000.00                           | (681,044.73)    | (4,500.00)                              | 155,099.51    |
| VIVENDI SA EUR5.50                                                                                                                                                         | 168,842.00                          | (4,550,848.73)  | (56,062.00)                             | 1,411,462.23  |
| VIVOTEK INC TWD10                                                                                                                                                          | 750.00                              | 0.00            | (30,750.00)                             | 91,807.54     |
| VODAFONE GROUP ORD USD0.2095238                                                                                                                                            | 860,748.00                          | (2,136,038.71)  | (1,812,503.00)                          | 4,301,155.67  |
| VODAFONE GROUP PLC 4.375% 05-30-2028                                                                                                                                       | 90,000.00                           | (88,830.90)     | (45,000.00)                             | 43,444.80     |
| VODAFONE GROUP PLC 5% DUE 05-30-2038                                                                                                                                       | 2,780,000.00                        | (2,740,662.50)  | (55,000.00)                             | 54,923.55     |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                                                                                                                    | 11,900,000.00                       | (11,821,409.50) | (1,875,000.00)                          | 1,893,035.50  |
| VOESTALPINE AG NPV                                                                                                                                                         | 3,276.00                            | (138,194.94)    | (6,849.00)                              | 291,933.38    |
| VOLKSWAGEN AG NON VTG PRF NPV                                                                                                                                              | 24,852.00                           | (4,045,964.94)  | (28,989.00)                             | 5,475,131.51  |
| VOLKSWAGEN AG ORD NPV                                                                                                                                                      | 1,673.00                            | (262,019.23)    | (1,169.00)                              | 211,009.38    |
| VOLVO AB SER'B'NPV                                                                                                                                                         | 28,870.00                           | (473,163.40)    | (28,870.00)                             | 524,751.97    |
| VONOVIA SE NPV                                                                                                                                                             | 13,559.00                           | (570,033.43)    | (10,301.00)                             | 481,707.84    |
| VORNADO RLTY TR COM                                                                                                                                                        | 669.00                              | (1,943.31)      | (6,633.00)                              | 443,974.55    |
| VULCAN MATLS CO 4.7% 03-01-2048                                                                                                                                            | 1,375,000.00                        | (1,373,446.25)  | (1,375,000.00)                          | 1,219,614.37  |
| W AFRICAN RES LTD NPV DVP PLACEMENT                                                                                                                                        | 1,175,000.00                        | (282,131.60)    | (1,175,000.00)                          | 0.00          |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount      | Share/Par                               | Net Amount    |
| WACHOVIA BK COML MTG TR COML MTG PASS THMTG PASSTHRU CTF CL A-J FLTG RATE                                                                                                  | 346,451.82                          | (351,215.54)    | (1,976.87)                              | 1,976.87      |
| WACKER CHEMIE AG NPV(BR)                                                                                                                                                   | 29,394.00                           | (4,231,912.35)  | (4,008.00)                              | 413,969.98    |
| WALGREEN CO 4.4% DUE 09-15-2042                                                                                                                                            | 1,400,000.00                        | (1,261,288.50)  | (530,000.00)                            | 479,840.05    |
| WALGREENS BOOTS 4.65% DUE 06-01-2046                                                                                                                                       | 80,000.00                           | (83,241.60)     | (1,370,000.00)                          | 1,278,328.20  |
| WALGREENS BOOTS ALLIANCE DISC COML PAPER 4/2 YRS 3&4 08-08-2018                                                                                                            | 300,000.00                          | (298,123.58)    | (300,000.00)                            | 300,000.00    |
| WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 05-21-2018                                                                                                             | 1,400,000.00                        | (1,392,486.66)  | (1,400,000.00)                          | 1,400,000.00  |
| WAL-MART DE MEX COM NPV                                                                                                                                                    | 958,400.00                          | (2,665,742.18)  | (667,530.00)                            | 1,783,790.24  |
| WALMART INC 3.125% DUE 06-23-2021                                                                                                                                          | 775,000.00                          | (774,961.25)    | (775,000.00)                            | 777,921.80    |
| WALMART INC 3.55% DUE 06-26-2025                                                                                                                                           | 195,000.00                          | (194,438.40)    | (195,000.00)                            | 194,923.95    |
| WALMART INC 3.625% DUE 12-15-2047                                                                                                                                          | 315,000.00                          | (303,894.40)    | (7,120,000.00)                          | 6,970,632.00  |
| WALMART INC 3.95% DUE 06-28-2038                                                                                                                                           | 2,320,000.00                        | (2,298,432.30)  | (350,000.00)                            | 338,943.40    |
| WALMART INC 4.05% DUE 06-29-2048 REG                                                                                                                                       | 20,680,000.00                       | (20,416,055.20) | (1,080,000.00)                          | 1,059,367.95  |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                                                                                                                    | 125,000.00                          | (140,091.25)    | (1,420,000.00)                          | 1,730,014.40  |
| WALSIN TECHNOLOGY TWD10                                                                                                                                                    | 59,000.00                           | (536,706.49)    | (209,945.00)                            | 810,793.92    |
| WANT WANT CHINA HO USD0.02                                                                                                                                                 | 5,369,000.00                        | (4,718,206.07)  | (458,000.00)                            | 332,375.36    |
| WARBURG PINCUS (GANYMEDE) PRIVATE EQUITYXII (CAYMAN), LP                                                                                                                   | 7,405,978.38                        | (7,405,978.38)  | (574,478.38)                            | 574,478.38    |
| WARBURG PINCUS ENERGY LP                                                                                                                                                   | 1,560,000.00                        | (1,560,000.00)  | (320,000.00)                            | 320,000.00    |
| WARBURG PINCUS PRIVATE EQUITY (E&P) XII (A), LP                                                                                                                            | 2,346,040.87                        | (2,346,040.87)  | (6,040.87)                              | 6,040.87      |
| WARBURG PINCUS PRIVATE EQUITY XI, LP                                                                                                                                       | 950,000.00                          | (950,000.00)    | (3,310,000.00)                          | 3,310,000.00  |
| WARBURG PINCUS PRIVATE EQUITY XII LP                                                                                                                                       | 4,753,629.81                        | (4,753,629.81)  | (489,629.81)                            | 489,629.81    |
| WARNER MEDIA LLC 6.2% DUE 03-15-2040                                                                                                                                       | 90,000.00                           | (91,954.80)     | (90,000.00)                             | 94,662.00     |
| WARTSILA EUR3.50                                                                                                                                                           | 99,856.00                           | (485,024.77)    | (149,679.00)                            | 3,524,215.08  |
| WASHINGTON GAS LT CO DISC COML PAPER 3/A3 YRS 3&4 10-16-2018                                                                                                               | 1,000,000.00                        | (999,545.00)    | (1,000,000.00)                          | 1,000,000.00  |
| WASKITA KARYA TBK IDR100                                                                                                                                                   | 447,500.00                          | (95,603.92)     | (1,090,300.00)                          | 159,572.86    |
| WASTE PRO USA INC 5.5% DUE 02-15-2026                                                                                                                                      | 142,000.00                          | (142,000.00)    | (142,000.00)                            | 144,565.00    |
| WEATHERFORD INTL FIXED 9.875% DUE 02-15-2024                                                                                                                               | 205,000.00                          | (206,603.75)    | (205,000.00)                            | 137,775.00    |
| WEATHERFORD INTL LTD EXCHANGEABLE SR NT 5.875% DUE 07-01-2021 REG                                                                                                          | 880,000.00                          | (817,960.00)    | (1,763,000.00)                          | 1,816,551.53  |
| WEC ENERGY GROUP INC DISC COML PAPER 4/2YRS 3&4 11-13-2018                                                                                                                 | 600,000.00                          | (598,954.17)    | (600,000.00)                            | 600,000.00    |
| WEIR GROUP ORD GBP0.125                                                                                                                                                    | 63,588.00                           | (1,351,314.77)  | (12,657.00)                             | 380,912.67    |
| WELCIA HOLDINGS CO LTD                                                                                                                                                     | 2,600.00                            | (139,800.06)    | (17,900.00)                             | 861,981.40    |
| WELLCARE GROUP INC 5.25% DUE 04-01-2025                                                                                                                                    | 295,000.00                          | (296,622.50)    | (260,000.00)                            | 258,390.00    |
| WELLPOINT INC 5.1% DUE 01-15-2044                                                                                                                                          | 185,000.00                          | (191,867.20)    | (185,000.00)                            | 194,285.15    |
| WELLPOINT INC SR NT CONV 2.75% DUE 10-15-2042 REG                                                                                                                          | 695,000.00                          | (2,288,486.57)  | (795,000.00)                            | 2,645,318.07  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                                                                                                                       | 430,000.00                          | (410,297.70)    | (2,330,000.00)                          | 2,156,827.40  |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                                                                                                                      | 5,580,000.00                        | (5,516,832.15)  | (3,460,000.00)                          | 3,479,159.85  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                                       | 1,815,000.00                        | (1,840,102.80)  | (320,000.00)                            | 339,470.70    |
| WELLS FARGO & CO 5.606% DUE 01-15-2044                                                                                                                                     | 260,000.00                          | (292,983.30)    | (470,000.00)                            | 530,268.90    |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                                                                                                                       | 365,000.00                          | (367,717.25)    | (1,060,000.00)                          | 1,026,621.75  |
| WELLS FARGO BK N A 2.4% DUE 01-15-2020                                                                                                                                     | 250,000.00                          | (249,790.00)    | (250,000.00)                            | 249,715.00    |
| WELLS FARGO BK N A 2.6% 01-15-2021                                                                                                                                         | 1,410,000.00                        | (1,409,238.60)  | (1,410,000.00)                          | 1,399,074.90  |
| WELLS FARGO BK N A FLTG RT 3.325% DUE 07-23-2021                                                                                                                           | 250,000.00                          | (250,000.00)    | (125,000.00)                            | 124,248.75    |
| WELLS FARGO CAP X 5.95% DUE 12-01-2086                                                                                                                                     | 125,000.00                          | (134,155.00)    | (250,000.00)                            | 268,125.00    |
| WELLTOWER INC 4.95% DUE 09-01-2048                                                                                                                                         | 1,565,000.00                        | (1,558,411.35)  | (105,000.00)                            | 105,285.60    |
| WELLTOWER INC COM REIT                                                                                                                                                     | 4,750.00                            | (209,866.02)    | (8,590.00)                              | 538,168.03    |
| WENDEL EUR4                                                                                                                                                                | 1,014.00                            | (124,833.42)    | (216.00)                                | 28,531.51     |
| WESFARMERS LTD NPV                                                                                                                                                         | 83,520.00                           | (2,339,467.18)  | (32,628.00)                             | 917,902.95    |
| WESSANEN EUR1 CMSTK                                                                                                                                                        | 10,526.00                           | (196,204.74)    | (44,063.00)                             | 694,093.20    |
| WEST AFRICAN RES NPV                                                                                                                                                       | 2,928,701.00                        | (586,313.38)    | (534,000.00)                            | 110,236.55    |
| WEST CHINA CEMENT GBP0.002                                                                                                                                                 | 3,668,200.00                        | (666,726.73)    | (10,569,100.00)                         | 1,784,636.07  |
| WEST FRASER TIMBER COM NPV                                                                                                                                                 | 5,157.00                            | (259,577.00)    | (18,203.00)                             | 1,299,690.74  |
| WEST JAPAN RAILWAY NPV                                                                                                                                                     | 16,600.00                           | (1,104,247.95)  | (27,800.00)                             | 1,912,328.19  |
| WESTBROOK RE FUND IX                                                                                                                                                       | 488,788.00                          | (488,788.00)    | (10,422,083.00)                         | 10,422,083.00 |
| WESTBROOK REAL ESTATE FUND VII LP                                                                                                                                          | 172,601.00                          | (172,601.00)    | (17,261.00)                             | 17,261.00     |
| WESTBROOK REAL ESTATE FUND VIII                                                                                                                                            | 165,584.00                          | (165,584.00)    | (1,174,312.00)                          | 1,174,312.00  |
| Westbrook Real Estate Fund X LP                                                                                                                                            | 21,436,074.00                       | (21,436,074.00) | (5,171,632.00)                          | 5,171,632.00  |
| WESTFIELD DUMMY CASH LINE                                                                                                                                                  | 34,733.00                           | 0.00            | (34,733.00)                             | 92,737.11     |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046                                                                                                                                       | 75,000.00                           | (68,196.75)     | (320,000.00)                            | 339,217.80    |
| WESTN GAS PARTNERS 5.3% 03-01-2048                                                                                                                                         | 1,715,000.00                        | (1,632,437.30)  | (775,000.00)                            | 721,358.75    |
| WESTN GAS PARTNERS 5.5% DUE 08-15-2048                                                                                                                                     | 5,288,000.00                        | (5,151,506.96)  | (515,000.00)                            | 458,514.80    |
| WESTPAC BKG CORP NPV                                                                                                                                                       | 113,968.00                          | (2,151,479.48)  | (242,312.00)                            | 5,389,158.42  |
| WEWORK COS INC 7.875% DUE 05-01-2025                                                                                                                                       | 333,000.00                          | (317,170.00)    | (100,000.00)                            | 100,375.00    |
| WEYERHAEUSER CO COM                                                                                                                                                        | 7,217.00                            | (150,459.60)    | (30,180.00)                             | 1,090,074.41  |
| WH GROUP LIMITED COMSTK                                                                                                                                                    | 1,596,500.00                        | (1,375,037.75)  | (567,000.00)                            | 432,337.87    |
| WHARF REAL ESTATE HKD0.1                                                                                                                                                   | 33,000.00                           | (231,086.19)    | (13,000.00)                             | 83,148.25     |
| WHARF(HLDGS) NPV                                                                                                                                                           | 35,000.00                           | (110,520.22)    | (13,000.00)                             | 36,079.11     |
| WHEATON PRECIOUS M COM NPV                                                                                                                                                 | 43,898.00                           | (823,812.72)    | (13,212.00)                             | 20,428.82     |
| WHEATON PRECIOUS METALS CORP COM                                                                                                                                           | 11,914.00                           | 0.00            |                                         |               |
| WHEELOK & COMPANY NPV                                                                                                                                                      | 42,000.00                           | (300,736.93)    | (35,000.00)                             | 209,741.20    |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|---------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount    |
| WHITBREAD ORD GBP0.76797385                                                                                                                                                | 320.00                              | (17,265.12)    | (283.00)                                | 16,231.01     |
| WHITE DEER ENERGY LP II                                                                                                                                                    | 4,563,881.00                        | (4,563,881.00) | (587,628.00)                            | 587,628.00    |
| WHITE DEER ENERGY, L.P.                                                                                                                                                    | 999,787.00                          | (999,787.00)   | (1,443,144.07)                          | 1,443,144.07  |
| WHITECAP RESOURCES INC COMMON STOCK                                                                                                                                        | 66,054.00                           | (442,484.62)   | (122,282.00)                            | 777,585.25    |
| WIENERBERGER AG NPV                                                                                                                                                        | 9,312.00                            | (253,842.74)   | (74,252.00)                             | 1,827,450.75  |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                                                                                                                      | 6,005,000.00                        | (5,928,709.60) | (5,844,000.00)                          | 6,176,793.82  |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                                                                                                                      | 1,853,000.00                        | (1,945,650.00) | (395,000.00)                            | 442,167.80    |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040                                                                                                                                      | 140,000.00                          | (158,309.60)   | (390,000.00)                            | 466,210.90    |
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                                                                                                                               | 1,440,000.00                        | (1,377,742.25) | (245,000.00)                            | 233,709.05    |
| WILLIS NORTH AMER INC 4.5% 09-15-2028                                                                                                                                      | 85,000.00                           | (84,971.95)    | (85,000.00)                             | 84,666.80     |
| WILMAR INTERNATIONAL LTD NPV                                                                                                                                               | 59,900.00                           | (120,844.02)   | (75,400.00)                             | 169,995.79    |
| WIN SEMICONDUCTORS TWD10                                                                                                                                                   | 189,300.00                          | (1,790,848.06) | (515,200.00)                            | 4,001,752.93  |
| WINBOND ELECTRONIC TWD10                                                                                                                                                   | 85,000.00                           | (61,245.67)    | (1,476,849.00)                          | 1,138,525.91  |
| WINPAK COM NPV                                                                                                                                                             | 10,300.00                           | (383,611.34)   | (600.00)                                | 20,383.57     |
| WINTER STREET OPPORTUNITIES FUND LP                                                                                                                                        | 9,853.02                            | (9,853.02)     | (1,366,441.02)                          | 1,366,441.02  |
| WIPRO INR2                                                                                                                                                                 | 33,192.00                           | (133,480.24)   | (185,256.00)                            | 734,961.45    |
| WIRECARD AG NPV                                                                                                                                                            | 53,749.00                           | (6,978,092.15) | (69,975.00)                             | 12,594,525.57 |
| WISETECH GLOBAL LT NPV                                                                                                                                                     | 44,027.00                           | (448,568.07)   | (44,027.00)                             | 443,071.07    |
| WISTRON CORP TWD10                                                                                                                                                         | 23,000.00                           | (14,915.32)    | (354,876.00)                            | 296,391.34    |
| WM MORRISON SUPERMARKETS ORD GBP0.10                                                                                                                                       | 61,519.00                           | (211,166.67)   | (74,426.00)                             | 223,488.36    |
| WOLTERS KLUWER EURO.12                                                                                                                                                     | 1,163.00                            | (4,392.42)     | (101,250.00)                            | 5,510,269.46  |
| WOOD GROUP (JOHN) ORD GBP0.0428571                                                                                                                                         | 17,627.00                           | (155,818.48)   | (61,748.00)                             | 560,581.55    |
| WOODSIDE PETROLEUM NPV                                                                                                                                                     | 47,103.00                           | (1,181,640.15) | (33,252.00)                             | 770,650.86    |
| WOODSIDE PETROLEUM RIGHTS 07/03/2018                                                                                                                                       | 2,664.00                            | 0.00           | (2,664.00)                              | 3,880.73      |
| WOOLWORTHS GRP LTD NPV                                                                                                                                                     | 142,559.00                          | (2,964,844.63) | (12,429.00)                             | 253,789.93    |
| WOONGJIN COWAY CO LTD                                                                                                                                                      | 3,656.00                            | (315,561.65)   | (1,180.00)                              | 98,905.09     |
| WORKDAY INC .25% 10-01-2022                                                                                                                                                | 4,315,000.00                        | (823,933.52)   | (380,000.00)                            | 404,700.00    |
| WORLDPAY GROUP PLC ORD GBP0.03                                                                                                                                             | 1,168,782.00                        | 0.00           | (1,168,782.00)                          | 919,407.84    |
| WORLDPAY INC COM USD0.00001 CL A                                                                                                                                           | 92,863.00                           | 0.00           | (92,863.00)                             | 0.00          |
| WORLEYPARSONS LIMITED NPV                                                                                                                                                  | 23,479.00                           | (226,709.36)   | (225,633.00)                            | 3,278,087.78  |
| WPP PLC ORD GBP0.10                                                                                                                                                        | 77,973.00                           | (1,159,556.14) | (329,349.00)                            | 4,546,633.44  |
| WRIGHT MED GROUP 1.625% DUE 06-15-2023                                                                                                                                     | 2,461,000.00                        | (1,233,403.94) | (195,000.00)                            | 203,731.64    |
| WRIGHT MED GROUP INC NT CONV 2% DUE 02-15-2020 BEO                                                                                                                         | 1,485,000.00                        | (1,575,225.28) | (3,006,000.00)                          | 1,957,420.88  |
| WRIGHT MED GROUP N V SR NT CASH CONV 2.25% DUE 11-15-2021 REG                                                                                                              | 105,000.00                          | (139,959.12)   | (105,000.00)                            | 143,168.55    |
| WSP GLOBAL INC COM NPV                                                                                                                                                     | 450.00                              | 0.00           | (450.00)                                | 24,153.45     |
| WULIANGYE YIBIN CO. LTD. 'A' CNY1 (STOCK CONNECT)                                                                                                                          | 554,000.00                          | (5,020,359.55) | (57,500.00)                             | 496,061.58    |
| WUXI APPTec CO LTD COMMON STOCK                                                                                                                                            | 171,745.00                          | (1,510,376.93) | (44,300.00)                             | 378,563.15    |
| WUXI LITTLE SWAN CO LTD (STOCK CONNECT)                                                                                                                                    | 34,100.00                           | (241,405.09)   | (34,100.00)                             | 215,687.10    |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO                                                                                                                                | 200,000.00                          | (251,583.50)   | (75,000.00)                             | 91,173.00     |
| WYNN MACAU LTD HKD0.001                                                                                                                                                    | 2,264,400.00                        | (7,775,257.80) | (2,036,800.00)                          | 5,606,686.37  |
| XERO LIMITED NPV                                                                                                                                                           | 2,435.00                            | (79,984.58)    | (2,435.00)                              | 86,802.01     |
| XIABUXIABU USD0.000025                                                                                                                                                     | 391,500.00                          | (705,842.11)   | (771,000.00)                            | 1,264,688.52  |
| XIAOMI CORPORATION USD0.0000025 (A & B CLASS)                                                                                                                              | 775,800.00                          | (1,697,395.77) | (775,800.00)                            | 1,267,383.75  |
| XING SE NPV (REGD)                                                                                                                                                         | 2,209.00                            | (750,845.97)   | (2,147.00)                              | 742,999.95    |
| XINYI GLASS HLDGS HKD0.1                                                                                                                                                   | 1,772,000.00                        | (2,252,706.00) | (930,000.00)                            | 1,001,079.89  |
| YAGEO CORP TWD10                                                                                                                                                           | 20,000.00                           | (342,879.36)   | (136,971.00)                            | 2,869,749.94  |
| YAHOO JAPAN CORP NPV                                                                                                                                                       | 670,600.00                          | (1,852,877.78) | (20,100.00)                             | 60,583.11     |
| YAKULT HONSHA CO NPV                                                                                                                                                       | 28,300.00                           | (2,007,675.62) | (1,400.00)                              | 104,198.28    |
| YAMADA DENKI CO LTD NPV                                                                                                                                                    | 81,800.00                           | (435,834.75)   | (28,500.00)                             | 136,199.64    |
| YAMAGUCHI FINANCIA NPV                                                                                                                                                     | 4,800.00                            | (46,513.50)    | (2,000.00)                              | 20,341.28     |
| YAMAHA CORP NPV                                                                                                                                                            | 3,700.00                            | (138,111.21)   | (23,600.00)                             | 1,111,649.29  |
| YAMAHA MOTOR CO NPV                                                                                                                                                        | 156,100.00                          | (4,393,053.11) | (39,200.00)                             | 937,994.40    |
| YAMAICHI ELECTRONI NPV                                                                                                                                                     | 3,700.00                            | (52,508.29)    | (3,700.00)                              | 52,453.78     |
| YA-MAN LTD PLACEMENT                                                                                                                                                       | 61,400.00                           | (1,208,914.48) | (36,400.00)                             | 562,447.14    |
| YAMANA GOLD INC COM NPV                                                                                                                                                    | 8,209.00                            | (28,270.21)    | (282,161.00)                            | 476,909.47    |
| YAMANA GOLD INC COM STK                                                                                                                                                    | 117,304.00                          | 0.00           |                                         |               |
| YAMATO HOLDINGS NPV                                                                                                                                                        | 67,300.00                           | (1,741,919.68) | (1,200.00)                              | 35,858.98     |
| YAMAZAKI BAKING COM NPV                                                                                                                                                    | 700.00                              | (4,020.69)     | (24,500.00)                             | 510,798.96    |
| YANGTZE OPTICAL FI NPV                                                                                                                                                     | 981,000.00                          | (4,157,785.81) | (495,500.00)                            | 1,410,047.16  |
| YANGZUIANG SHIPBU NPV (SGD)                                                                                                                                                | 567,200.00                          | (443,089.40)   | (921,300.00)                            | 804,897.58    |
| YANZHOU COAL MINING CO 'H' CNY1                                                                                                                                            | 270,000.00                          | (342,048.78)   | (352,000.00)                            | 530,561.00    |
| YAPI KREDI BANKASI TRY1                                                                                                                                                    | 304,637.00                          | (64,382.28)    | (390,197.00)                            | 192,958.14    |
| YAPI VE KREDI BANKASI A.S. TRY1 (5/R 20/06/2018)                                                                                                                           | 573,376.00                          | 0.00           | (573,376.00)                            | 72,958.39     |
| YARA INTERNATIONAL NOK1.7                                                                                                                                                  | 62,521.00                           | (2,768,056.31) | (35,112.00)                             | 1,473,554.97  |
| YASKAWA ELEC CORP NPV                                                                                                                                                      | 900.00                              | 0.00           | (900.00)                                | 24,940.93     |
| YES BANK INR2                                                                                                                                                              | 587,721.00                          | (1,572,218.00) | (6,211.00)                              | 15,886.55     |
| YOKOGAWA ELECTRIC NPV                                                                                                                                                      | 15,300.00                           | (311,878.98)   | (5,000.00)                              | 93,029.58     |
| YOKOHAMA RUBBER CO NPV                                                                                                                                                     | 5,600.00                            | (109,756.57)   | (4,200.00)                              | 90,671.71     |

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|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|-----------------------------------------|--------------|
|                                                                                                                                                                            | Share/Par                           | Net Amount     | Share/Par                               | Net Amount   |
| YOKOWO CO LTD NPV                                                                                                                                                          | 16,800.00                           | (253,228.35)   | (4,600.00)                              | 89,323.32    |
| YOROZU CORP NPV                                                                                                                                                            | 6,600.00                            | (115,388.79)   | (6,600.00)                              | 101,921.74   |
| YOUNG POONG CORP KRW5000                                                                                                                                                   | 840.00                              | (823,779.02)   | (840.00)                                | 652,339.82   |
| YUE YUEN INDL HLDG HKD0.25                                                                                                                                                 | 106,000.00                          | (320,652.34)   | (40,000.00)                             | 148,189.52   |
| YUME NO MACHI SOUZ NPV                                                                                                                                                     | 57,600.00                           | (1,192,098.17) | (53,000.00)                             | 1,134,618.84 |
| ZALANDO SE NPV                                                                                                                                                             | 46,469.00                           | (1,702,706.59) | (27,296.00)                             | 1,540,705.42 |
| ZENKOKU HOSHO CO L NPV                                                                                                                                                     | 9,800.00                            | (425,654.44)   | (10,000.00)                             | 359,983.64   |
| ZHAOJIN MINING IND 'H'CNY1                                                                                                                                                 | 459,500.00                          | (388,252.47)   | (235,500.00)                            | 186,668.48   |
| ZHEJIANG EXPRESS 'H'CNY1                                                                                                                                                   | 2,284,000.00                        | (2,361,455.51) | (3,928,000.00)                          | 3,180,138.10 |
| ZHEJIANG SUPOR CO 'A'CNY1                                                                                                                                                  | 38,812.00                           | (304,753.99)   | (38,812.00)                             | 325,429.21   |
| ZHEN DING TECHNOLO TWD10                                                                                                                                                   | 725,000.00                          | (1,613,031.97) | (76,000.00)                             | 168,832.18   |
| ZHONGSHENG GROUP H HKD0.0001                                                                                                                                               | 124,000.00                          | (377,845.58)   | (368,500.00)                            | 834,341.66   |
| ZHUZHOU CRRC TIMES ELECTRIC CO LTD                                                                                                                                         | 222,500.00                          | (1,253,013.83) | (56,800.00)                             | 278,987.42   |
| ZIGEXN CO LTD NPV                                                                                                                                                          | 6,200.00                            | (52,296.60)    | (6,200.00)                              | 47,680.30    |
| ZILLOW GROUP INC 2.0% 12-01-2021                                                                                                                                           | 940,000.00                          | (1,119,113.72) | (715,000.00)                            | 833,907.65   |
| ZILLOW GROUP INC SR NT CONV 1.5% DUE 07-01-2023 REG                                                                                                                        | 1,145,000.00                        | (1,145,000.00) | (1,145,000.00)                          | 1,088,627.82 |
| ZOZO INC                                                                                                                                                                   | 56,000.00                           | (2,202,372.37) | (31,700.00)                             | 980,838.02   |
| ZTE CORP 'H'CNY1                                                                                                                                                           | 6,200.00                            | (12,202.63)    | (3,800.00)                              | 8,127.85     |
| ZURICH INSURANCE GROUP AG CHF0.10                                                                                                                                          | 10,164.00                           | (3,022,785.50) | (14,067.00)                             | 4,427,237.48 |



| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                             | 1&1 DRILLISCH AG NPV                                                                                                                                                       | Corporate Stock - Common               | 1,661.00      | 106,496.23    | 84,495.37         |
|                             | 1ST CAP REALTY INC COM NPV                                                                                                                                                 | Corporate Stock - Common               | 1,391.00      | 21,545.69     | 19,197.80         |
|                             | 1ST MNG GOLD CORP COMMON STOCK                                                                                                                                             | Corporate Stock - Common               | 826,062.00    | 520,078.74    | 148,180.69        |
|                             | 1ST QUANTUM MINLS COM NPV                                                                                                                                                  | Corporate Stock - Common               | 19,462.00     | 187,817.09    | 157,314.74        |
|                             | 21ST CENTY FOX 6.15% DUE 02-15-2041                                                                                                                                        | Corporate Debt Instruments - Other     | 435,000.00    | 519,483.29    | 540,196.49        |
|                             | 21ST CENTY FOX 6.15% DUE 03-01-2037                                                                                                                                        | Corporate Debt Instruments - Other     | 12,753,000.00 | 14,876,492.03 | 15,642,676.76     |
|                             | 21ST CENTY FOX 6.2% DUE 12-15-2034                                                                                                                                         | Corporate Debt Instruments - Other     | 2,750,000.00  | 3,313,887.50  | 3,343,496.75      |
|                             | 21ST CENTY FOX 6.4% DUE 12-15-2035                                                                                                                                         | Corporate Debt Instruments - Other     | 405,000.00    | 494,474.26    | 505,258.97        |
|                             | 21ST CENTY FOX 6.65% DUE 11-15-2037                                                                                                                                        | Corporate Debt Instruments - Other     | 700,000.00    | 865,188.96    | 921,706.10        |
|                             | 21ST CENTY FOX 6.75% DUE 01-09-2038                                                                                                                                        | Corporate Debt Instruments - Other     | 115,000.00    | 146,955.05    | 152,823.16        |
|                             | 21ST CENTY FOX 6.9% DUE 08-15-2039                                                                                                                                         | Corporate Debt Instruments - Other     | 130,000.00    | 170,173.90    | 170,846.65        |
|                             | 21ST CENTY FOX 7.43% DUE 10-01-2026                                                                                                                                        | Corporate Debt Instruments - Other     | 1,447,000.00  | 1,816,789.06  | 1,791,792.61      |
|                             | 21ST CENTY FOX 7.75% DUE 01-20-2024                                                                                                                                        | Corporate Debt Instruments - Other     | 1,742,000.00  | 2,135,288.90  | 2,048,243.60      |
|                             | 21ST CENTY FOX 7.75% DUE 02-01-2024                                                                                                                                        | Corporate Debt Instruments - Other     | 900,000.00    | 1,089,081.00  | 1,057,149.00      |
|                             | 21ST CENTY FOX 7.75% DUE 12-01-2045                                                                                                                                        | Corporate Debt Instruments - Other     | 50,000.00     | 74,333.50     | 73,410.05         |
|                             | 21ST CENTY FOX 7.85% DUE 03-01-2039                                                                                                                                        | Corporate Debt Instruments - Other     | 205,000.00    | 312,184.25    | 293,148.57        |
|                             | 21ST CENTY FOX 7.9% DUE 12-01-2095                                                                                                                                         | Corporate Debt Instruments - Other     | 120,000.00    | 164,858.40    | 191,368.44        |
|                             | 21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG                                                                                                                           | Corporate Debt Instruments - Other     | 10,696,000.00 | 10,926,694.82 | 11,390,277.36     |
|                             | 2U INC COM                                                                                                                                                                 | Corporate Stock - Common               | 8,022.00      | 668,463.98    | 398,853.84        |
|                             | 321 HENDERSON 9.31000041962% DUE 07-15-2061                                                                                                                                | Corporate Debt Instruments - Other     | 345,228.78    | 436,714.42    | 401,134.44        |
|                             | 3I GROUP ORD GBP0.738636                                                                                                                                                   | Corporate Stock - Common               | 152,854.00    | 1,695,957.43  | 1,505,615.48      |
|                             | 3M CO 3.875% DUE 06-15-2044                                                                                                                                                | Corporate Debt Instruments - Preferred | 1,197,000.00  | 1,324,971.91  | 1,164,427.24      |
|                             | 3M CO COM                                                                                                                                                                  | Corporate Stock - Common               | 53,285.00     | 10,509,808.09 | 10,152,923.90     |
|                             | 3M CO FIXED 3.625% 10-15-2047                                                                                                                                              | Corporate Debt Instruments - Other     | 2,590,000.00  | 2,590,979.45  | 2,429,350.07      |
|                             | 3SBIO INC                                                                                                                                                                  | Corporate Stock - Common               | 239,500.00    | 434,417.01    | 307,123.84        |
|                             | 5TH 3RD BANCORP COM                                                                                                                                                        | Corporate Stock - Common               | 6,258.00      | 179,242.78    | 147,250.74        |
|                             | 8TH AVENUE FOOD & PROVISIONS INC TERM BANK LOAN 09-19-2025                                                                                                                 | Corporate Debt Instruments - Other     | 199,575.00    | 199,081.06    | 195,084.56        |
|                             | 8TH AVENUE FOOD & PROVISIONS INC TERM BANK LOAN 09-21-2026                                                                                                                 | Corporate Debt Instruments - Other     | 97,172.00     | 96,448.21     | 95,592.96         |
|                             | 8X8 INC NEW COM                                                                                                                                                            | Corporate Stock - Common               | 24,503.00     | 515,503.52    | 442,034.12        |
|                             | A.P. MOLLER-MAERSK SER'A'DKK1000                                                                                                                                           | Corporate Stock - Common               | 240.00        | 352,715.99    | 283,090.40        |
|                             | A.P. MOLLER-MAERSK SER'B'DKK1000                                                                                                                                           | Corporate Stock - Common               | 939.00        | 1,253,639.93  | 1,177,211.22      |
|                             | A2 MILK CO LTD                                                                                                                                                             | Corporate Stock - Common               | 196,310.00    | 1,488,494.59  | 1,467,737.73      |
|                             | AAC TECHNOLOGIES HOLDINGS INC                                                                                                                                              | Corporate Stock - Common               | 110,000.00    | 1,769,768.48  | 638,558.76        |
|                             | AAK AB NPV                                                                                                                                                                 | Corporate Stock - Common               | 67,238.00     | 1,026,432.23  | 930,548.41        |
|                             | ABB LTD CHF0.12 (REGD)                                                                                                                                                     | Corporate Stock - Common               | 514,478.00    | 11,322,380.18 | 9,756,711.51      |
|                             | ABBOTT LAB COM                                                                                                                                                             | Corporate Stock - Common               | 270,022.00    | 15,373,078.44 | 19,530,691.26     |
|                             | ABBOTT LABS 3.75% DUE 11-30-2026                                                                                                                                           | Corporate Debt Instruments - Other     | 69,000.00     | 68,486.64     | 68,144.12         |
|                             | ABBOTT LABS 4.75% 04-15-2043                                                                                                                                               | Corporate Debt Instruments - Other     | 945,000.00    | 961,882.54    | 979,975.40        |
|                             | ABBOTT LABS 4.75% DUE 11-30-2036                                                                                                                                           | Corporate Debt Instruments - Other     | 9,215,000.00  | 9,732,673.61  | 9,619,870.24      |
|                             | ABBOTT LABS 4.9% DUE 11-30-2046                                                                                                                                            | Corporate Debt Instruments - Other     | 8,495,000.00  | 8,544,649.05  | 8,917,405.38      |
|                             | ABBVIE INC 3.6% 05-14-2025                                                                                                                                                 | Corporate Debt Instruments - Other     | 100,000.00    | 99,825.00     | 95,918.50         |
|                             | ABBVIE INC 4.25% DUE 11-14-2028                                                                                                                                            | Corporate Debt Instruments - Other     | 1,415,000.00  | 1,402,901.75  | 1,373,677.76      |
|                             | ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                             | Corporate Debt Instruments - Other     | 7,015,000.00  | 6,850,116.89  | 6,258,593.60      |
|                             | ABBVIE INC 4.4% DUE 11-06-2042                                                                                                                                             | Corporate Debt Instruments - Other     | 6,638,000.00  | 6,441,875.94  | 5,837,523.58      |
|                             | ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                            | Corporate Debt Instruments - Other     | 220,000.00    | 200,657.75    | 192,442.58        |
|                             | ABBVIE INC 4.875% DUE 11-14-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 10,760,000.00 | 10,492,923.25 | 10,039,026.21     |
|                             | ABBVIE INC COM USD0.01                                                                                                                                                     | Corporate Stock - Common               | 117,094.00    | 8,280,388.79  | 10,794,895.86     |
|                             | ABBVIE INC FIXED 4.5% DUE 05-14-2035                                                                                                                                       | Corporate Debt Instruments - Other     | 3,370,000.00  | 3,333,804.81  | 3,117,610.59      |
|                             | ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                                       | Corporate Debt Instruments - Other     | 11,465,000.00 | 11,498,615.69 | 10,426,408.58     |
|                             | ABCAM ORD GBP0.002                                                                                                                                                         | Corporate Stock - Common               | 78,786.00     | 877,516.40    | 1,093,726.27      |
|                             | ABC-MART INC NPV                                                                                                                                                           | Corporate Stock - Common               | 9,200.00      | 524,673.09    | 509,830.01        |
|                             | ABEONA THERAPEUTICS INC COM                                                                                                                                                | Corporate Stock - Common               | 16,434.00     | 247,508.04    | 117,338.76        |
|                             | ABERCROMBIE & FITCH CO CL A                                                                                                                                                | Corporate Stock - Common               | 36,182.00     | 899,612.09    | 725,449.10        |
|                             | ABN AMRO GROUP NV DR EACH REP SHS                                                                                                                                          | Corporate Stock - Common               | 182,161.00    | 5,595,212.38  | 4,277,195.29      |
|                             | ABOITIZ EQUITY VEN PHP1                                                                                                                                                    | Corporate Stock - Common               | 16,310.00     | 14,411.16     | 17,059.05         |
|                             | ABOITIZ POWER CORP PHP1                                                                                                                                                    | Corporate Stock - Common               | 14,900.00     | 10,233.54     | 9,945.61          |
|                             | ABSA GROUP LTD ZAR2                                                                                                                                                        | Corporate Stock - Common               | 70,386.00     | 925,899.80    | 791,787.46        |
|                             | ABU DHABI COMM.BK. AED1                                                                                                                                                    | Corporate Stock - Common               | 1,022,038.00  | 2,081,422.12  | 2,270,484.48      |
|                             | ACADIA HEALTHCARE 6.5% DUE 03-01-2024                                                                                                                                      | Corporate Debt Instruments - Other     | 646,000.00    | 671,032.50    | 623,390.00        |
|                             | ACADIA HEALTHCARE CO INC COM                                                                                                                                               | Corporate Stock - Common               | 148,100.00    | 6,452,723.16  | 3,807,651.00      |
|                             | ACADIA RLTY TR COM                                                                                                                                                         | Other                                  | 42,157.00     | 1,203,031.70  | 1,001,650.32      |
|                             | ACC LIMITED INR10                                                                                                                                                          | Corporate Stock - Common               | 36,481.00     | 659,921.96    | 788,039.76        |
|                             | ACCELERON PHARMA INC COM                                                                                                                                                   | Corporate Stock - Common               | 11,041.00     | 456,177.76    | 480,835.55        |
|                             | ACCENTURE PLC SHS CL A NEW                                                                                                                                                 | Corporate Stock - Common               | 213,475.00    | 24,050,504.47 | 30,102,109.75     |
|                             | ACCOR EUR3                                                                                                                                                                 | Corporate Stock - Common               | 81,671.00     | 3,877,855.58  | 3,464,671.53      |
|                             | ACCURAY INC DEL COM                                                                                                                                                        | Corporate Stock - Common               | 146,650.00    | 866,774.63    | 500,076.50        |
|                             | ACE CAP TR II 9.7% DUE 04-01-2030                                                                                                                                          | Corporate Debt Instruments - Other     | 80,000.00     | 119,000.00    | 106,400.00        |
|                             | ACE INA HLDGS INC 6.7% DUE 05-15-2036                                                                                                                                      | Corporate Debt Instruments - Other     | 115,000.00    | 150,453.35    | 147,625.62        |
|                             | ACI WORLDWIDE INC COM STK                                                                                                                                                  | Corporate Stock - Common               | 50,981.00     | 1,128,403.21  | 1,410,644.27      |
|                             | ACS ACTIVIDADES CO EURO.5                                                                                                                                                  | Corporate Stock - Common               | 15,983.00     | 558,537.74    | 618,106.82        |
|                             | ACTAVIS FDG SCS 3.45% DUE 03-15-2022                                                                                                                                       | Corporate Debt Instruments - Other     | 200,000.00    | 209,772.00    | 196,808.60        |
|                             | ACTAVIS FDG SCS 4.55% DUE 03-15-2035                                                                                                                                       | Corporate Debt Instruments - Other     | 15,674,000.00 | 15,256,896.57 | 14,868,325.05     |
|                             | ACTIVECARE INC COM PAR NO PAR COM PAR NOPAR                                                                                                                                | Corporate Stock - Common               | 1.00          | 0.00          | 0.15              |
|                             | ACTIVISION 4.5% DUE 06-15-2047                                                                                                                                             | Corporate Debt Instruments - Other     | 1,025,000.00  | 1,010,178.50  | 919,518.28        |
|                             | ACTIVISION BLIZZARD INC COM STK                                                                                                                                            | Corporate Stock - Common               | 146,859.00    | 9,585,791.63  | 6,839,223.63      |
|                             | ACTUANT CORP CL A NEW                                                                                                                                                      | Corporate Stock - Common               | 30,880.00     | 779,250.83    | 648,171.20        |
|                             | ACUITY BRANDS INC COM                                                                                                                                                      | Corporate Stock - Common               | 5,667.00      | 666,036.84    | 651,421.65        |
|                             | ACUSHNET HLDGS CORP COM                                                                                                                                                    | Corporate Stock - Common               | 217,781.00    | 4,422,654.32  | 4,588,645.67      |
|                             | ADARO ENERGY TBK IDR100                                                                                                                                                    | Corporate Stock - Common               | 3,954,200.00  | 505,849.11    | 334,099.66        |
|                             | ADECCO GROUP AG CHF0.1 (REGD)                                                                                                                                              | Corporate Stock - Common               | 13,503.00     | 742,104.01    | 629,126.38        |
|                             | ADIDAS AG                                                                                                                                                                  | Corporate Stock - Common               | 95,046.00     | 18,780,819.02 | 19,505,583.88     |
|                             | ADIBL RATE MTG TR FLTG RT 3.511339% DUE 02-25-2035                                                                                                                         | Corporate Debt Instruments - Other     | 211,497.30    | 194,577.49    | 203,746.14        |
|                             | ADM MACULUS FUND V, LP                                                                                                                                                     | Partnership/Joint Venture Interests    | 10,020,346.05 | 10,020,346.05 | 1,325,474.00      |
|                             | ADMIRAL GROUP ORD GBP0.001                                                                                                                                                 | Corporate Stock - Common               | 13,108.00     | 350,756.36    | 341,733.36        |
|                             | ADOBE SYS INC COM                                                                                                                                                          | Corporate Stock - Common               | 72,902.00     | 10,057,347.78 | 16,493,348.48     |
|                             | ADR 51JOB INC SPONSORED ADR REPGTG COM                                                                                                                                     | Corporate Stock - Common               | 153.00        | 9,738.45      | 9,553.32          |
|                             | ADR 58 COM INC SPONSORED ADR REPGTG CL A                                                                                                                                   | Corporate Stock - Common               | 8,263.00      | 480,808.37    | 447,937.23        |
|                             | ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS                                                                                                                                | Corporate Stock - Common               | 408,551.00    | 56,336,849.07 | 56,000,085.57     |
|                             | ADR AMADEUS IT GROUP S A ADS                                                                                                                                               | Corporate Stock - Common               | 5,477.00      | 218,905.56    | 383,472.16        |
|                             | ADR AMBEV SA SPONSORED ADR                                                                                                                                                 | Corporate Stock - Common               | 688,894.00    | 3,973,001.84  | 2,700,464.48      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category              | Share/Par    | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|--------------|---------------|-------------------|
|                       | ADR ANGLO AMERN PLC SPONSORED ADR                                                                                                                                          | Corporate Stock - Common    | 71,563.00    | 785,711.87    | 790,055.52        |
|                       | ADR ANGGOLD ASHANTI LTD                                                                                                                                                    | Corporate Stock - Common    | 322,508.00   | 3,572,034.92  | 4,047,475.40      |
|                       | ADR ARGENX SE SPONSORED ADS                                                                                                                                                | Corporate Stock - Common    | 7,191.00     | 660,033.72    | 690,839.37        |
|                       | ADR ASCENDIS PHARMA A/S SPONSORED ADR                                                                                                                                      | Corporate Stock - Common    | 7,955.00     | 538,939.04    | 498,380.75        |
|                       | ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)                                                                                                                              | Corporate Stock - Common    | 58,086.00    | 8,189,992.56  | 9,039,343.32      |
|                       | ADR ASTRAZENCA PLC SPONSORED ADR UNITEDKINGDOM                                                                                                                             | Corporate Stock - Common    | 178,781.00   | 5,561,421.56  | 6,790,102.38      |
|                       | ADR AZUL S A SPONSORED ADR REPSTG PFD                                                                                                                                      | Corporate Stock - Common    | 150,723.00   | 3,166,322.25  | 4,173,519.87      |
|                       | ADR BAE SYS PLC SPONSORED ADR                                                                                                                                              | Corporate Stock - Common    | 15,700.00    | 502,434.79    | 367,694.00        |
|                       | ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR                                                                                                                      | Corporate Stock - Common    | 783,300.00   | 6,451,406.91  | 4,143,657.00      |
|                       | ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004                                                                                                               | Corporate Stock - Common    | 1,062,047.00 | 8,866,268.71  | 10,503,644.83     |
|                       | ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT                                                                                                                           | Corporate Stock - Common    | 155,996.00   | 1,538,969.57  | 1,736,235.48      |
|                       | ADR BEIGENE LTD SPONSORED ADR                                                                                                                                              | Corporate Stock - Common    | 705.00       | 107,942.47    | 98,883.30         |
|                       | ADR BP P L C SPONSORED ADR                                                                                                                                                 | Corporate Stock - Common    | 10,304.00    | 457,169.53    | 390,727.68        |
|                       | ADR CEMEX SAB DE CV                                                                                                                                                        | Corporate Stock - Common    | 600,553.00   | 3,983,573.60  | 2,894,665.46      |
|                       | ADR CHANGYOU COM LTD ADS REPSTG CL A SHS                                                                                                                                   | Corporate Stock - Common    | 28,844.00    | 563,083.89    | 527,268.32        |
|                       | ADR CHEETAH MOBILE INC ADR                                                                                                                                                 | Corporate Stock - Common    | 106,197.00   | 998,330.88    | 648,863.67        |
|                       | ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS                                                                                                                       | Corporate Stock - Common    | 8,197.00     | 89,891.24     | 85,986.53         |
|                       | ADR CHINA PETE & CHEM CORP SPONSORED ADREPSTG H SHS                                                                                                                        | Corporate Stock - Common    | 20,661.00    | 1,544,795.16  | 1,458,666.60      |
|                       | ADR CNOOC LTD SPONSORED ADR SPONSORED ADR                                                                                                                                  | Corporate Stock - Common    | 38,476.00    | 5,626,577.14  | 5,865,666.20      |
|                       | ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077                                                                                                          | Corporate Stock - Common    | 141,822.00   | 1,505,737.49  | 1,110,466.26      |
|                       | ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS                                                                                                      | Corporate Stock - Common    | 1,607.00     | 20,939.21     | 26,065.54         |
|                       | ADR CONTINENTAL AG SPONSORED ADR ISIN #US2107712000                                                                                                                        | Corporate Stock - Common    | 9,500.00     | 156,224.88    | 130,910.00        |
|                       | ADR CRITEO S A SPONSORED ADS                                                                                                                                               | Corporate Stock - Common    | 25,000.00    | 607,569.30    | 568,000.00        |
|                       | ADR CTRIP COM INTL LTD ADS                                                                                                                                                 | Corporate Stock - Common    | 155,009.00   | 6,141,816.66  | 4,194,543.54      |
|                       | ADR ECOPETROL S A SPONSORED ADS                                                                                                                                            | Corporate Stock - Common    | 73,605.00    | 943,458.91    | 1,168,847.40      |
|                       | ADR ENEL AMERICAS S A SPONSORED ADR ENERSIS AMERICAS S.A                                                                                                                   | Corporate Stock - Common    | 70,122.00    | 617,365.90    | 625,488.24        |
|                       | ADR ENEL SOCIETA PER AZIONI ADR                                                                                                                                            | Corporate Stock - Common    | 18,666.00    | 105,238.82    | 108,449.46        |
|                       | ADR ENI S P A SPONSORED ADR                                                                                                                                                | Corporate Stock - Common    | 8,203.00     | 294,746.22    | 258,394.50        |
|                       | ADR EQUINOR ASA SPONSORED ADR                                                                                                                                              | Corporate Stock - Common    | 20,872.00    | 539,759.45    | 441,860.24        |
|                       | ADR FOMENTO ECONOMICO MEXICANO SAB DE CV                                                                                                                                   | Corporate Stock - Common    | 31,140.00    | 2,807,809.19  | 2,679,597.00      |
|                       | ADR GAZPROM SPONSORED ADR PJSC GAZPROM                                                                                                                                     | Corporate Stock - Common    | 70,952.00    | 579,922.71    | 313,607.84        |
|                       | ADR GDS HLDGS LTD SPONSORED ADR                                                                                                                                            | Corporate Stock - Common    | 173.00       | 5,579.13      | 3,994.57          |
|                       | ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS                                                                                                                          | Corporate Stock - Common    | 359,200.00   | 1,438,524.86  | 1,350,592.00      |
|                       | ADR GLAXOSMITHKLINE PLC SPONSORED ADR                                                                                                                                      | Corporate Stock - Common    | 69,776.00    | 2,837,221.53  | 2,666,140.96      |
|                       | ADR GLENORE PLC                                                                                                                                                            | Corporate Stock - Common    | 198,493.00   | 1,932,250.82  | 1,437,089.32      |
|                       | ADR GOLD FIELDS LTD NEW SPONSORED ADR                                                                                                                                      | Corporate Stock - Common    | 27,000.00    | 115,685.88    | 95,040.00         |
|                       | ADR GRUPO FINANCIERO GALICIA S A SPONSORED ADR REPSTG 10 CL B SHS                                                                                                          | Corporate Stock - Common    | 39,300.00    | 995,699.83    | 1,083,501.00      |
|                       | ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR                                                                                                       | Corporate Stock - Common    | 131,520.00   | 3,425,593.31  | 1,654,521.60      |
|                       | ADR GW PHARMACEUTICALS PLC ADS                                                                                                                                             | Corporate Stock - Common    | 3,800.00     | 435,089.36    | 370,082.00        |
|                       | ADR HDFC BK LTD ADR REPSTG 3 SHS                                                                                                                                           | Corporate Stock - Common    | 218,522.00   | 15,835,102.82 | 22,636,693.98     |
|                       | ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS                                                                                                                                | Corporate Stock - Common    | 19,088.00    | 663,948.59    | 504,877.60        |
|                       | ADR HUAZHU GROUP LTD                                                                                                                                                       | Corporate Stock - Common    | 27,300.00    | 729,983.34    | 781,599.00        |
|                       | ADR HUTCHISON CHINA MEDITECH LTD SPONSORED ADR                                                                                                                             | Corporate Stock - Common    | 6,631.00     | 203,938.93    | 153,109.79        |
|                       | ADR ICICI BK LTD                                                                                                                                                           | Corporate Stock - Common    | 1,464,024.00 | 12,648,253.65 | 15,064,806.96     |
|                       | ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR                                                                                                             | Corporate Stock - Preferred | 2,704,475.00 | 21,748,704.63 | 24,718,901.50     |
|                       | ADR JD COM INC SPONSORED ADR REPSTG COM CL A                                                                                                                               | Corporate Stock - Common    | 162,600.00   | 4,714,767.95  | 3,403,218.00      |
|                       | ADR JUPAI HLDGS LTD ADS                                                                                                                                                    | Corporate Stock - Common    | 3,700.00     | 51,997.61     | 16,243.00         |
|                       | ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR                                                                                                                    | Corporate Stock - Common    | 8,640.00     | 391,755.39    | 362,707.20        |
|                       | ADR KT CORP SPONSORED ADR                                                                                                                                                  | Corporate Stock - Common    | 113,299.00   | 1,674,921.00  | 1,611,111.78      |
|                       | ADR LEXINFINTCH HLDGS LTD ADR                                                                                                                                              | Corporate Stock - Common    | 6,400.00     | 80,491.29     | 46,400.00         |
|                       | ADR LOMA NEGRA CORP SPONSORED ADS REPSTGORD SHS                                                                                                                            | Corporate Stock - Common    | 404,388.00   | 3,965,981.69  | 4,500,838.44      |
|                       | ADR LONGTOP FINL TECHNOLOGIES LTD ADR                                                                                                                                      | Corporate Stock - Common    | 94,200.00    | 1,898,206.06  | 2,826.00          |
|                       | ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR                                                                                                                            | Corporate Stock - Common    | 585,200.00   | 3,848,922.80  | 2,849,924.00      |
|                       | ADR MOMO INC ADR                                                                                                                                                           | Corporate Stock - Common    | 12,813.00    | 324,344.70    | 304,308.75        |
|                       | ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001                                                                                                           | Corporate Stock - Common    | 10,041.00    | 2,813,234.95  | 2,363,350.17      |
|                       | ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM                                                                                                        | Corporate Stock - Common    | 39,000.00    | 2,159,481.00  | 2,137,590.00      |
|                       | ADR NICE LTD SPONSORED ADR                                                                                                                                                 | Corporate Stock - Common    | 17,330.00    | 1,516,097.66  | 1,875,279.30      |
|                       | ADR NOVARTIS AG                                                                                                                                                            | Corporate Stock - Common    | 91,888.00    | 7,593,385.56  | 7,884,909.28      |
|                       | ADR NOVO-NORDISK A S ADR                                                                                                                                                   | Corporate Stock - Common    | 29,685.00    | 1,480,535.98  | 1,367,587.95      |
|                       | ADR PETROCHINA CO LTD SPONSORED ADR                                                                                                                                        | Corporate Stock - Common    | 20,423.00    | 1,328,074.62  | 1,257,035.65      |
|                       | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR                                                                                                                         | Corporate Stock - Common    | 1,501,355.00 | 19,083,069.21 | 19,532,628.55     |
|                       | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR REPSTG PFD SHS                                                                                                          | Corporate Stock - Preferred | 679,496.00   | 6,383,713.53  | 7,875,358.64      |
|                       | ADR PJSC LUKOIL SPONSORED ADR                                                                                                                                              | Corporate Stock - Common    | 9,230.00     | 541,501.90    | 658,468.20        |
|                       | ADR POSCO SPONSORED ADR                                                                                                                                                    | Corporate Stock - Common    | 112,304.00   | 7,805,517.61  | 6,169,981.76      |
|                       | ADR RELX PLC SPONSORED ADR                                                                                                                                                 | Corporate Stock - Common    | 34,871.00    | 726,909.00    | 715,552.92        |
|                       | ADR RIO TINTO PLC SPONSORED ADR                                                                                                                                            | Corporate Stock - Common    | 36,699.00    | 1,845,542.22  | 1,779,167.52      |
|                       | ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104                                                                                                                         | Corporate Stock - Common    | 68,871.00    | 2,129,691.93  | 2,140,510.68      |
|                       | ADR RYANAIR HLDGS PLC SPONSORED ADR NEW                                                                                                                                    | Corporate Stock - Common    | 89,084.00    | 9,240,615.10  | 6,355,252.56      |
|                       | ADR SBERBANK RUSSIA SPONSORED ADR                                                                                                                                          | Corporate Stock - Common    | 48,140.00    | 478,655.15    | 527,614.40        |
|                       | ADR SK TELECOM CO LTD SPONSORED ADR                                                                                                                                        | Corporate Stock - Common    | 67,382.00    | 1,576,979.71  | 1,805,837.60      |
|                       | ADR SMITH & NEPHEW GROUP P L C SPONSOREDADR NEW                                                                                                                            | Corporate Stock - Common    | 90,360.00    | 3,319,983.84  | 3,377,656.80      |
|                       | ADR SONY CORP AMERN SH NEW                                                                                                                                                 | Corporate Stock - Common    | 119,000.00   | 5,848,881.74  | 5,745,320.00      |
|                       | ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY                                                                                                               | Corporate Stock - Common    | 10,026.00    | 155,754.91    | 139,160.88        |
|                       | ADR TAL ED GROUP ADS REPSTG COM SHS ADR                                                                                                                                    | Corporate Stock - Common    | 134,986.00   | 3,756,892.13  | 3,601,426.48      |
|                       | ADR TENARIS S A SPONSORED ADR                                                                                                                                              | Corporate Stock - Common    | 2,765.00     | 91,044.53     | 58,949.80         |
|                       | ADR TENCENT HLDGS LTD ADR                                                                                                                                                  | Corporate Stock - Common    | 3,264.00     | 137,124.55    | 128,830.08        |
|                       | ADR TEVA PHARMACEUTICAL INDS                                                                                                                                               | Corporate Stock - Common    | 326,296.00   | 10,908,686.70 | 5,031,484.32      |
|                       | ADR TIM PARTICIPACOES SA SPONSORED ADR                                                                                                                                     | Corporate Stock - Common    | 135,273.00   | 2,131,209.93  | 2,075,087.82      |
|                       | ADR TURKIYE GARANTI BANKASI A S SPONSORED ADR REPSTG 2000 SHS                                                                                                              | Corporate Stock - Common    | 64,800.00    | 204,247.98    | 94,608.00         |
|                       | ADR UNILEVER N V NEW YORK SHS NEW                                                                                                                                          | Corporate Stock - Common    | 106,100.00   | 5,959,873.55  | 5,708,180.00      |
|                       | ADR VALE S A ADR                                                                                                                                                           | Corporate Stock - Common    | 1,003,466.00 | 13,343,112.13 | 13,235,716.54     |
|                       | ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR                                                                                                                             | Corporate Stock - Common    | 79,977.00    | 1,574,598.37  | 1,541,956.56      |
|                       | ADR WEIBO CORP SPONSORED ADR                                                                                                                                               | Corporate Stock - Common    | 89,176.00    | 6,530,188.50  | 5,210,553.68      |
|                       | ADR WNS HLDGS LTD SPONSORED ADR                                                                                                                                            | Corporate Stock - Common    | 26,133.00    | 1,326,163.22  | 1,078,247.58      |
|                       | ADR YPF SOCIEDAD ANONIMA SPONSORED ADR REPSTG CL D SHS                                                                                                                     | Corporate Stock - Common    | 51,625.00    | 980,921.67    | 691,258.75        |
|                       | ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR                                                                                                                                   | Corporate Stock - Common    | 120,000.00   | 1,929,240.00  | 1,899,600.00      |
|                       | ADTALEM GLOBAL ED INC COM                                                                                                                                                  | Corporate Stock - Common    | 22,995.00    | 897,030.50    | 1,088,123.40      |
|                       | ADVANCE AUTO PTS INC COM                                                                                                                                                   | Corporate Stock - Common    | 10,034.00    | 976,483.18    | 1,579,953.64      |
|                       | ADVANCE MTG CORP SER A MTG PASS THRU BD IN DEFAULT 10.5 12-31-2040                                                                                                         | U.S. Government Securities  | 40.00        | 117,871.22    | 0.00              |
|                       | ADVANCED DISP SVCS INC DEL COM                                                                                                                                             | Corporate Stock - Common    | 27,298.00    | 673,236.81    | 653,514.12        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | ADVANCED MICRO 2.125% DUE 09-01-2026                                                                                                                                    | Corporate Debt Instruments - Other  | 1,985,000.00  | 4,099,621.26  | 4,821,068.75      |
|                       | ADVANCED MICRO DEVICES INC COM                                                                                                                                          | Corporate Stock - Common            | 69,543.00     | 1,723,693.70  | 1,283,763.78      |
|                       | ADVANTEST CORP NPV                                                                                                                                                      | Corporate Stock - Common            | 18,300.00     | 363,851.87    | 374,289.75        |
|                       | ADVENT INTERNATIONAL GPE VII-B                                                                                                                                          | Partnership/Joint Venture Interests | 26,434,717.00 | 26,434,717.00 | 43,471,129.00     |
|                       | ADVENT INTERNATIONAL GPE VIII-B-3, LP                                                                                                                                   | Partnership/Joint Venture Interests | 32,450,000.00 | 32,450,000.00 | 37,641,873.00     |
|                       | ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048                                                                                                                          | Corporate Debt Instruments - Other  | 130,000.00    | 130,000.00    | 129,932.53        |
|                       | AEGON NV COM STK EURO.12                                                                                                                                                | Corporate Stock - Common            | 353,016.00    | 2,321,425.83  | 1,646,081.49      |
|                       | AENA SME S.A. EUR10                                                                                                                                                     | Corporate Stock - Common            | 25.00         | 4,228.22      | 3,879.57          |
|                       | AEON CO LTD NPV                                                                                                                                                         | Corporate Stock - Common            | 13,400.00     | 239,393.34    | 262,528.36        |
|                       | AEON FINANCIAL SERVICE CO LTD NPV                                                                                                                                       | Corporate Stock - Common            | 7,400.00      | 137,345.37    | 131,792.37        |
|                       | AEON MALL CO LTD NPV                                                                                                                                                    | Corporate Stock - Common            | 112,600.00    | 1,780,595.02  | 1,794,990.66      |
|                       | AEP TEX CENT FLTG RT 5.3063% DUE 07-01-2020                                                                                                                             | Corporate Debt Instruments - Other  | 146,051.11    | 148,538.54    | 148,413.19        |
|                       | AEP TEX INC FIXED 3.8% DUE 10-01-2047                                                                                                                                   | Corporate Debt Instruments - Other  | 1,170,000.00  | 1,156,545.00  | 1,054,645.02      |
|                       | AEP TRANSM CO LLC 3.75% DUE 12-01-2047                                                                                                                                  | Corporate Debt Instruments - Other  | 200,000.00    | 183,608.00    | 183,413.60        |
|                       | AEP TRANSM CO LLC 4.25% DUE 09-15-2048                                                                                                                                  | Corporate Debt Instruments - Other  | 800,000.00    | 799,856.00    | 806,083.20        |
|                       | AERCAP HOLDINGS N.V. EURO.01                                                                                                                                            | Corporate Stock - Common            | 44,656.00     | 2,285,513.06  | 1,768,377.60      |
|                       | AERCAP IRELAND CAP 3.875% DUE 01-23-2028                                                                                                                                | Corporate Debt Instruments - Other  | 1,170,000.00  | 1,166,057.10  | 1,021,059.00      |
|                       | AERIE PHARMACEUTICALS INC COM                                                                                                                                           | Corporate Stock - Common            | 10,603.00     | 567,752.51    | 382,768.30        |
|                       | AEROJET ROCKETDYNE HLDGS INC 2.25% 12-15-2023                                                                                                                           | Corporate Debt Instruments - Other  | 1,605,000.00  | 1,991,514.76  | 2,357,547.59      |
|                       | AEROJET ROCKETDYNE HLDGS INC COM                                                                                                                                        | Corporate Stock - Common            | 89,137.00     | 2,573,027.83  | 3,140,296.51      |
|                       | AEROPORTS DE PARIS EUR3                                                                                                                                                 | Corporate Stock - Common            | 9.00          | 1,752.97      | 1,702.72          |
|                       | AES CORP 4.5% DUE 03-15-2023                                                                                                                                            | Corporate Debt Instruments - Other  | 154,000.00    | 154,000.00    | 150,150.00        |
|                       | AES CORP 6% DUE 05-15-2026                                                                                                                                              | Corporate Debt Instruments - Other  | 782,000.00    | 825,010.00    | 793,730.00        |
|                       | AES CORP COM                                                                                                                                                            | Corporate Stock - Common            | 112,160.00    | 1,550,154.88  | 1,621,833.60      |
|                       | AETNA INC 4.125% DUE 11-15-2042                                                                                                                                         | Corporate Debt Instruments - Other  | 1,800,000.00  | 1,670,486.00  | 1,558,236.60      |
|                       | AETNA INC NEW 3.875% DUE 08-15-2047                                                                                                                                     | Corporate Debt Instruments - Other  | 2,524,000.00  | 2,437,672.80  | 2,136,909.26      |
|                       | AETNA INC NEW 4.5% DUE 05-15-2042                                                                                                                                       | Corporate Debt Instruments - Other  | 85,000.00     | 77,633.90     | 78,908.90         |
|                       | AETNA INC NEW 4.75% DUE 03-15-2044                                                                                                                                      | Corporate Debt Instruments - Other  | 1,245,000.00  | 1,265,605.05  | 1,187,873.18      |
|                       | AETNA INC NEW 6.75% DUE 12-15-2037                                                                                                                                      | Corporate Debt Instruments - Other  | 257,000.00    | 325,892.93    | 310,526.68        |
|                       | AFFILIATED MANAGERS GROUP INC COM STK                                                                                                                                   | Corporate Stock - Common            | 488.00        | 69,371.17     | 47,550.72         |
|                       | AFLAC INC 4.75% DUE 01-15-2049                                                                                                                                          | Corporate Debt Instruments - Other  | 545,000.00    | 540,768.00    | 556,142.53        |
|                       | AFLAC INC COM                                                                                                                                                           | Corporate Stock - Common            | 39,661.00     | 1,833,516.85  | 1,806,955.16      |
|                       | AG GROWTH INTL INC COM NPV                                                                                                                                              | Corporate Stock - Common            | 5,747.00      | 240,381.74    | 196,924.59        |
|                       | AG NET LEASE REALTY FUND III                                                                                                                                            | Partnership/Joint Venture Interests | 39,152,693.00 | 39,152,693.00 | 40,295,199.00     |
|                       | AGC INC NPV                                                                                                                                                             | Corporate Stock - Common            | 98,500.00     | 3,494,006.43  | 3,079,387.51      |
|                       | AGCO CORP COM                                                                                                                                                           | Corporate Stock - Common            | 32,697.00     | 2,311,587.06  | 1,820,241.99      |
|                       | AGEAS NPV                                                                                                                                                               | Corporate Stock - Common            | 11,607.00     | 537,978.68    | 521,453.73        |
|                       | AGF MANAGEMENT CLASS'B'NON-VTG NPV                                                                                                                                      | Corporate Stock - Common            | 58,900.00     | 262,733.21    | 207,862.06        |
|                       | AGFA GEVAERT NV NPV                                                                                                                                                     | Corporate Stock - Common            | 30,401.00     | 143,839.61    | 115,727.17        |
|                       | AGGREKO ORD GBP0.048329113924                                                                                                                                           | Corporate Stock - Common            | 263,080.00    | 3,338,534.16  | 2,454,640.20      |
|                       | AGILE GROUP HOLDINGS LTD                                                                                                                                                | Corporate Stock - Common            | 846,000.00    | 1,035,125.29  | 995,186.06        |
|                       | AGILENT TECHNOLOGIES INC COM                                                                                                                                            | Corporate Stock - Common            | 76,370.00     | 4,939,547.92  | 5,151,920.20      |
|                       | AGIOS PHARMACEUTICALS INC COM                                                                                                                                           | Corporate Stock - Common            | 7,012.00      | 546,853.75    | 323,323.32        |
|                       | AGL CAP CORP 4.4% DUE 06-01-2043                                                                                                                                        | Corporate Debt Instruments - Other  | 1,960,000.00  | 1,990,170.90  | 1,859,726.40      |
|                       | AGL CAP CORP 5.875% DUE 03-15-2041                                                                                                                                      | Corporate Debt Instruments - Other  | 5,220,000.00  | 6,201,449.75  | 5,899,330.80      |
|                       | AGL ENERGY NPV                                                                                                                                                          | Corporate Stock - Common            | 52,561.00     | 751,834.31    | 762,260.67        |
|                       | AGNC INVT CORP COM                                                                                                                                                      | Corporate Stock - Common            | 29,494.00     | 552,127.90    | 517,324.76        |
|                       | AGNICO EAGLE MINES LTD COM NPV                                                                                                                                          | Corporate Stock - Common            | 72,082.00     | 3,070,476.59  | 2,907,979.36      |
|                       | AGNICO-EAGLE MINES LTD COM NPV                                                                                                                                          | Corporate Stock - Common            | 46,490.00     | 1,660,613.79  | 1,878,196.00      |
|                       | AGREE RLTY CORP COM                                                                                                                                                     | Other                               | 16,466.00     | 819,545.39    | 973,469.92        |
|                       | AGRICULTURAL BANK OF CHINA CMN STK                                                                                                                                      | Corporate Stock - Common            | 4,353,000.00  | 2,029,641.14  | 1,907,028.04      |
|                       | AGRICULTURAL BK CH 'A'CNV1 STOCK CONNECT                                                                                                                                | Corporate Stock - Common            | 11,400.00     | 6,374.32      | 5,973.49          |
|                       | AGRICULTURE INVT COM                                                                                                                                                    | Corporate Stock - Common            | 117,242.00    | 892,132.93    | 651,443.61        |
|                       | AGUAS ANDINAS S.A. COM NPV SER'A'                                                                                                                                       | Corporate Stock - Common            | 24,261.00     | 12,746.09     | 13,344.25         |
|                       | AHS HOSP CORP 5.024% DUE 07-01-2045                                                                                                                                     | Corporate Debt Instruments - Other  | 606,000.00    | 690,561.24    | 673,105.41        |
|                       | AIA GROUP LTD NPV                                                                                                                                                       | Corporate Stock - Common            | 6,540,893.00  | 44,295,420.13 | 54,303,108.80     |
|                       | AIB GROUP PLC ORD EURO.625                                                                                                                                              | Corporate Stock - Common            | 231,972.00    | 1,434,208.39  | 972,586.60        |
|                       | AIMIA INC COM                                                                                                                                                           | Corporate Stock - Common            | 0.00          | 0.00          | 0.00              |
|                       | AIN HOLDINGS INC                                                                                                                                                        | Corporate Stock - Common            | 1,800.00      | 134,306.93    | 129,116.35        |
|                       | AINSWORTH GAME TECHNOLOGY NPV COM STK                                                                                                                                   | Corporate Stock - Common            | 142,848.00    | 79,816.06     | 79,949.17         |
|                       | AIR CHINA LTD 'H'CNV1                                                                                                                                                   | Corporate Stock - Common            | 276,000.00    | 226,629.26    | 240,418.43        |
|                       | AIR LEASE CORP 4.625% DUE 10-01-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 1,300,000.00  | 1,283,334.00  | 1,227,892.90      |
|                       | AIR LEASE CORP CL A CL A                                                                                                                                                | Corporate Stock - Common            | 1,141.00      | 47,999.73     | 34,469.61         |
|                       | AIR LIQUIDE(L') EUR5.50                                                                                                                                                 | Corporate Stock - Common            | 137,757.00    | 15,863,849.50 | 17,078,372.14     |
|                       | AIR NEW ZEALAND NPV                                                                                                                                                     | Corporate Stock - Common            | 641,130.00    | 1,520,123.91  | 1,332,720.14      |
|                       | AIR PROD & CHEM INC COM                                                                                                                                                 | Corporate Stock - Common            | 1,882.00      | 312,872.85    | 301,214.10        |
|                       | AIR TRANSPORT SERVICES GROUP INC 1.125% 10-15-2024                                                                                                                      | Corporate Debt Instruments - Other  | 440,000.00    | 439,325.00    | 419,049.84        |
|                       | AIR WATER INC NPV                                                                                                                                                       | Corporate Stock - Common            | 3,800.00      | 68,714.13     | 57,667.60         |
|                       | AIRASIA GROUP BERHAD                                                                                                                                                    | Corporate Stock - Common            | 1,646,200.00  | 1,490,797.83  | 1,183,112.88      |
|                       | AIRBUS SE EUR1                                                                                                                                                          | Corporate Stock - Common            | 199,215.00    | 21,223,107.60 | 19,120,432.23     |
|                       | AIRPORTS OF THAILA THB1.00(NVDR)                                                                                                                                        | Corporate Stock - Common            | 724,500.00    | 1,603,360.95  | 1,429,641.43      |
|                       | AIRTAC INTERNATIONAL TWD10                                                                                                                                              | Corporate Stock - Common            | 184,000.00    | 1,820,926.91  | 1,798,874.32      |
|                       | AISIN SEIKI CO NPV                                                                                                                                                      | Corporate Stock - Common            | 10,300.00     | 432,474.63    | 358,620.06        |
|                       | AJINOMOTO CO INC NPV                                                                                                                                                    | Corporate Stock - Common            | 200.00        | 3,350.34      | 3,567.42          |
|                       | AKAMAI TECHNOLOGIES INC COM STK                                                                                                                                         | Corporate Stock - Common            | 62,490.00     | 3,579,973.30  | 3,816,889.20      |
|                       | AKAMAI TECHNOLOGIES INC SR NT CONV 0% DUE 02-15-2019 REG                                                                                                                | Corporate Debt Instruments - Other  | 1,030,000.00  | 1,018,190.28  | 1,024,232.00      |
|                       | AKBANK TRY1                                                                                                                                                             | Corporate Stock - Common            | 19,778.00     | 16,644.81     | 25,503.69         |
|                       | AKER BP ASA NOK1                                                                                                                                                        | Corporate Stock - Common            | 47,262.00     | 1,045,697.78  | 1,189,853.05      |
|                       | AKZO NOBEL NV EUR2                                                                                                                                                      | Corporate Stock - Common            | 132,865.00    | 10,868,046.15 | 10,692,678.06     |
|                       | ALABAMA POWER CO 3.7% 12-01-2047                                                                                                                                        | Corporate Debt Instruments - Other  | 650,000.00    | 608,653.50    | 592,559.50        |
|                       | ALABAMA PWR CO 3.75% DUE 03-01-2045                                                                                                                                     | Corporate Debt Instruments - Other  | 125,000.00    | 124,132.50    | 115,288.00        |
|                       | ALABAMA PWR CO 4.15% DUE 08-15-2044                                                                                                                                     | Corporate Debt Instruments - Other  | 390,000.00    | 386,895.60    | 381,552.21        |
|                       | ALABAMA PWR CO 4.3% 07-15-2048                                                                                                                                          | Corporate Debt Instruments - Other  | 2,420,000.00  | 2,406,124.40  | 2,423,903.47      |
|                       | ALABAMA PWR CO 4.3% DUE 01-02-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 280,000.00    | 300,189.20    | 282,704.80        |
|                       | ALABAMA PWR CO 6.125% DUE 05-15-2038                                                                                                                                    | Corporate Debt Instruments - Other  | 200,000.00    | 241,896.00    | 244,879.40        |
|                       | ALACER GOLD CORP COM                                                                                                                                                    | Corporate Stock - Common            | 177,078.00    | 337,041.72    | 326,721.75        |
|                       | ALAMOS GOLD INC NEW COM CL A COM CL A                                                                                                                                   | Corporate Stock - Common            | 225,505.00    | 1,305,177.09  | 811,818.00        |
|                       | ALASKA AIR GROUP INC COM                                                                                                                                                | Corporate Stock - Common            | 37.00         | 2,588.79      | 2,251.45          |
|                       | ALBEMARLE CORP COM                                                                                                                                                      | Corporate Stock - Common            | 33,166.00     | 2,921,029.66  | 2,556,103.62      |
|                       | ALBERTSONS COS LLC FIXED 5.75% DUE 03-15-2025                                                                                                                           | Corporate Debt Instruments - Other  | 179,000.00    | 158,850.00    | 156,625.00        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | ALDAR PROPERTIES AED1                                                                                                                                                      | Corporate Stock - Common            | 31,137.00     | 15,974.35     | 13,563.07         |
|                       | ALEXANDRIA REAL 4.5 DUE 07-30-2029                                                                                                                                         | Corporate Debt Instruments - Other  | 1,835,000.00  | 1,966,121.90  | 1,833,075.09      |
|                       | ALEXANDRIA REAL 4.7% DUE 07-01-2030                                                                                                                                        | Corporate Debt Instruments - Other  | 100,000.00    | 102,130.00    | 101,205.40        |
|                       | ALEXANDRIA REAL ESTATE EQUITIES 4.6 DUE 04-01-2022 REG                                                                                                                     | Corporate Debt Instruments - Other  | 119,000.00    | 128,950.52    | 122,504.55        |
|                       | ALEXANDRIA REAL ESTATE EQUITIES INC COM                                                                                                                                    | Other                               | 939.00        | 119,824.50    | 108,210.36        |
|                       | ALEXION PHARMACEUTICALS INC COM                                                                                                                                            | Corporate Stock - Common            | 51,315.00     | 6,149,526.48  | 4,996,028.40      |
|                       | ALFA SAB DE CV SER'A'NPV                                                                                                                                                   | Corporate Stock - Common            | 1,398,200.00  | 1,813,947.73  | 1,659,913.22      |
|                       | ALFRESA HOLDINGS NPV                                                                                                                                                       | Corporate Stock - Common            | 4,200.00      | 88,462.23     | 107,301.64        |
|                       | ALGONQUIN PWR&UTIL COM NPV                                                                                                                                                 | Corporate Stock - Common            | 83,575.00     | 819,809.89    | 840,155.77        |
|                       | ALIBABA GROUP HLDG 4.2% DUE 12-06-2047                                                                                                                                     | Corporate Debt Instruments - Other  | 2,355,000.00  | 2,351,020.05  | 2,088,070.17      |
|                       | ALIGN TECHNOLOGY INC COM                                                                                                                                                   | Corporate Stock - Common            | 31,259.00     | 1,748,008.83  | 6,546,572.37      |
|                       | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV                                                                                                                                   | Corporate Stock - Common            | 54,363.00     | 2,648,190.78  | 2,703,024.84      |
|                       | ALLEGHANY CORP DEL COM                                                                                                                                                     | Corporate Stock - Common            | 137.00        | 85,594.28     | 85,394.84         |
|                       | ALLEGHENY TECHNOLOGIES INC ALLEGY TECH SEDOL = BZ01569 4.75 DUE 07-01-2022BEC                                                                                              | Corporate Debt Instruments - Other  | 820,000.00    | 1,317,787.26  | 1,375,641.84      |
|                       | ALLEGIANT GOLD LTD COM                                                                                                                                                     | Corporate Stock - Common            | 228,400.00    | 51,467.04     | 51,840.68         |
|                       | ALLEGION PLC COMMON STOCK                                                                                                                                                  | Corporate Stock - Common            | 57.00         | 4,778.22      | 4,543.47          |
|                       | ALLERGAN FDG SCS 4.85% DUE 06-15-2044                                                                                                                                      | Corporate Debt Instruments - Other  | 9,205,000.00  | 9,116,970.28  | 8,691,195.31      |
|                       | ALLERGAN PLC. COM STK                                                                                                                                                      | Corporate Stock - Common            | 39,281.00     | 8,218,670.81  | 5,250,298.46      |
|                       | ALLETE INC COM NEW                                                                                                                                                         | Corporate Stock - Common            | 13,301.00     | 1,036,021.85  | 1,013,802.22      |
|                       | ALLIANCE BANK MALA MYR1                                                                                                                                                    | Corporate Stock - Common            | 10,200.00     | 10,135.13     | 9,922.32          |
|                       | ALLIANCE DATA SYS CORP COM                                                                                                                                                 | Corporate Stock - Common            | 273.00        | 64,553.26     | 40,971.84         |
|                       | ALLIANCE GLOBAL GP PHP1                                                                                                                                                    | Corporate Stock - Common            | 728,700.00    | 207,317.04    | 164,905.01        |
|                       | ALLIANT ENERGY CORP COM                                                                                                                                                    | Corporate Stock - Common            | 2,092.00      | 91,159.00     | 88,387.00         |
|                       | ALLIANZ SE NPV(REGD)(VINKULIERT)                                                                                                                                           | Corporate Stock - Common            | 67,502.00     | 12,469,912.96 | 13,514,663.17     |
|                       | ALLIED PROPS REAL TRUST UNITS                                                                                                                                              | Other                               | 21,888.00     | 701,013.11    | 710,262.23        |
|                       | ALLSCRIPTS HEALTHCARE SOLUTIONS INC                                                                                                                                        | Corporate Stock - Common            | 108,500.00    | 1,314,613.16  | 1,045,940.00      |
|                       | ALLSTATE CORP 4.2% DUE 12-15-2046                                                                                                                                          | Corporate Debt Instruments - Other  | 575,000.00    | 580,150.29    | 558,380.78        |
|                       | ALLSTATE CORP 4.5% DUE 06-15-2043                                                                                                                                          | Corporate Debt Instruments - Other  | 80,000.00     | 92,059.94     | 81,548.24         |
|                       | ALLSTATE CORP COM                                                                                                                                                          | Corporate Stock - Common            | 34,213.00     | 2,983,900.33  | 2,827,020.19      |
|                       | ALLY FINL INC 5.125% DUE 09-30-2024                                                                                                                                        | Corporate Debt Instruments - Other  | 830,000.00    | 888,100.00    | 823,775.00        |
|                       | ALLY FINL INC 8% DUE 03-15-2020                                                                                                                                            | Corporate Debt Instruments - Other  | 322,000.00    | 390,022.50    | 333,270.00        |
|                       | ALLY FINL INC 8% DUE 11-01-2031                                                                                                                                            | Corporate Debt Instruments - Other  | 700,000.00    | 828,875.00    | 777,000.00        |
|                       | ALLY FINL INC COM                                                                                                                                                          | Corporate Stock - Common            | 3,806.00      | 101,031.04    | 86,243.96         |
|                       | ALMONDE INC. TERM LOAN B DUE 04-26-2024 BEO                                                                                                                                | Corporate Debt Instruments - Other  | 209,030.20    | 207,989.74    | 194,249.67        |
|                       | ALNYLAM PHARMACEUTICALS INC COM                                                                                                                                            | Corporate Stock - Common            | 19,544.00     | 2,294,252.75  | 1,424,953.04      |
|                       | ALPARGATAS SA PRF NPV                                                                                                                                                      | Corporate Stock - Preferred         | 315,700.00    | 950,529.79    | 1,386,367.54      |
|                       | ALPEK SAB DE CV COM CL I SER A                                                                                                                                             | Corporate Stock - Common            | 815,899.00    | 948,965.37    | 996,375.55        |
|                       | ALPHA 3 B V / 6.25% DUE 02-01-2025                                                                                                                                         | Corporate Debt Instruments - Other  | 440,000.00    | 446,389.03    | 413,600.00        |
|                       | ALPHA BANK EURO.3(REV SPLIT)                                                                                                                                               | Corporate Stock - Common            | 2,407,794.00  | 4,526,532.84  | 3,027,716.82      |
|                       | ALPHA STAR HOLDING LTD DUE 09/04/2019                                                                                                                                      | Other                               | 400,000.00    | 403,550.00    | 399,093.60        |
|                       | ALPHABET INC CAP STK USD0.001 CL C                                                                                                                                         | Corporate Stock - Common            | 36,853.00     | 30,783,327.59 | 38,165,335.33     |
|                       | ALPHABET INC CAPITAL STOCK USD0.001 CL A                                                                                                                                   | Corporate Stock - Common            | 51,566.00     | 41,391,209.21 | 53,884,407.36     |
|                       | ALPINVEST SECONDARIES FUND (ONSHORE) V LP                                                                                                                                  | Partnership/Joint Venture Interests | 29,458,360.22 | 29,458,360.22 | 33,949,402.00     |
|                       | ALTA ENERGY LTD NT 8.125 DUE 09-15-2030 BEO                                                                                                                                | Corporate Debt Instruments - Other  | 331,000.00    | 422,432.13    | 416,861.73        |
|                       | ALTAGAS INCOME LTD COMMON STOCK                                                                                                                                            | Corporate Stock - Common            | 60,040.00     | 739,021.26    | 611,038.22        |
|                       | ALTERYX INC COM CL A COM CL A                                                                                                                                              | Corporate Stock - Common            | 6,168.00      | 365,685.85    | 366,810.96        |
|                       | ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026                                                                                                                                | Corporate Debt Instruments - Other  | 100,000.00    | 97,500.00     | 94,250.00         |
|                       | ALTUM NPV                                                                                                                                                                  | Corporate Stock - Common            | 15,332.00     | 244,434.49    | 234,223.91        |
|                       | ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001                                                                                                                              | Corporate Stock - Common            | 20,257.00     | 861,375.96    | 509,463.55        |
|                       | ALTRAN TECHNOLOGIE EURO.50                                                                                                                                                 | Corporate Stock - Common            | 484,388.00    | 5,926,528.49  | 3,878,865.81      |
|                       | ALTRIA GROUP INC 3.875% DUE 09-16-2046                                                                                                                                     | Corporate Debt Instruments - Other  | 1,415,000.00  | 1,389,353.60  | 1,077,828.14      |
|                       | ALTRIA GROUP INC 4.25% DUE 08-09-2042                                                                                                                                      | Corporate Debt Instruments - Other  | 729,000.00    | 729,765.14    | 604,920.75        |
|                       | ALTRIA GROUP INC 4.5% DUE 05-02-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 395,000.00    | 390,698.77    | 328,744.68        |
|                       | ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                                          | Corporate Debt Instruments - Other  | 635,000.00    | 643,614.85    | 592,116.55        |
|                       | ALTRIA GROUP INC COM                                                                                                                                                       | Corporate Stock - Common            | 153,338.00    | 10,129,408.23 | 7,573,363.82      |
|                       | ALUMINA LTD NPV                                                                                                                                                            | Corporate Stock - Common            | 156,167.00    | 317,544.17    | 252,865.62        |
|                       | ALZA CORP SUB DEB CONV ZERO CPN 0% DUE 07-28-2020/07-28-2018 BEO                                                                                                           | Corporate Debt Instruments - Other  | 632,000.00    | 1,192,362.80  | 1,115,252.48      |
|                       | AMADA HOLDINGS CO LTD NPV                                                                                                                                                  | Corporate Stock - Common            | 21,900.00     | 230,500.48    | 197,212.77        |
|                       | AMADEUS IT GROUP EURO.01                                                                                                                                                   | Corporate Stock - Common            | 146,608.00    | 10,561,899.20 | 10,196,476.31     |
|                       | AMATA CORP THB1(ALIEN MKT)                                                                                                                                                 | Corporate Stock - Common            | 1,283,200.00  | 983,068.68    | 811,852.58        |
|                       | AMAZON COM INC 4.05% 08-22-2047                                                                                                                                            | Corporate Debt Instruments - Other  | 5,480,000.00  | 5,465,790.00  | 5,354,502.53      |
|                       | AMAZON COM INC 4.8% DUE 12-05-2034                                                                                                                                         | Corporate Debt Instruments - Other  | 1,000,000.00  | 1,081,730.00  | 1,071,140.00      |
|                       | AMAZON COM INC 4.95% DUE 12-05-2044                                                                                                                                        | Corporate Debt Instruments - Other  | 1,830,000.00  | 1,797,718.80  | 2,028,787.41      |
|                       | AMAZON COM INC COM                                                                                                                                                         | Corporate Stock - Common            | 31,721.00     | 33,186,547.03 | 47,643,990.37     |
|                       | AMAZON COM INC FIXED 2.8% DUE 08-22-2024                                                                                                                                   | Corporate Debt Instruments - Other  | 50,000.00     | 49,870.50     | 48,597.85         |
|                       | AMAZON COM INC FIXED 3.875% DUE 08-22-2037                                                                                                                                 | Corporate Debt Instruments - Other  | 2,155,000.00  | 2,118,889.19  | 2,081,202.03      |
|                       | AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                                                                                                                  | Corporate Debt Instruments - Other  | 365,000.00    | 362,014.30    | 354,648.97        |
|                       | AMBARELLA INC SHS                                                                                                                                                          | Corporate Stock - Common            | 97,336.00     | 4,493,094.81  | 3,404,813.28      |
|                       | AMBERBROOK VII LP                                                                                                                                                          | Partnership/Joint Venture Interests | 30,529,400.83 | 30,529,400.83 | 34,980,028.00     |
|                       | AMBU A/S SER'B'DKK0.5                                                                                                                                                      | Corporate Stock - Common            | 141,336.00    | 2,877,317.35  | 3,390,531.11      |
|                       | AMBUJA CEMENTS LTD INR2                                                                                                                                                    | Corporate Stock - Common            | 565,042.00    | 1,548,360.66  | 1,821,828.47      |
|                       | AMCOR FIN USA INC 4.5% DUE 05-15-2028                                                                                                                                      | Corporate Debt Instruments - Other  | 890,000.00    | 886,374.85    | 884,524.72        |
|                       | AMCOR LIMITED NPV                                                                                                                                                          | Corporate Stock - Common            | 18,634.00     | 198,911.60    | 173,817.96        |
|                       | AMEDISYS INC COM                                                                                                                                                           | Corporate Stock - Common            | 20,871.00     | 1,781,722.71  | 2,444,202.81      |
|                       | AMER ELEC PWR CO INC COM                                                                                                                                                   | Corporate Stock - Common            | 19,164.00     | 1,487,605.53  | 1,432,317.36      |
|                       | AMER FINL GROUP INC OH COM STK                                                                                                                                             | Corporate Stock - Common            | 684.00        | 75,242.83     | 61,922.52         |
|                       | AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG                                                                                                     | Corporate Debt Instruments - Other  | 65,000.00     | 74,729.20     | 75,531.50         |
|                       | AMER MOVIL SAB DE 4.375% DUE 07-16-2042                                                                                                                                    | Corporate Debt Instruments - Other  | 275,000.00    | 268,920.50    | 263,657.63        |
|                       | AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS                                                                                                                       | Corporate Stock - Common            | 294,547.00    | 4,751,632.00  | 4,197,294.75      |
|                       | AMER MOVIL SAB DE CV 6.125% 03-30-2040                                                                                                                                     | Corporate Debt Instruments - Other  | 390,000.00    | 465,382.55    | 459,154.41        |
|                       | AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO                                                                                                                                 | Corporate Debt Instruments - Other  | 2,346,000.00  | 2,856,601.22  | 2,488,777.56      |
|                       | AMERCO COM                                                                                                                                                                 | Corporate Stock - Common            | 904.00        | 318,690.41    | 296,611.44        |
|                       | AMEREN CORP COM                                                                                                                                                            | Corporate Stock - Common            | 21,557.00     | 1,102,796.22  | 1,406,163.11      |
|                       | AMEREN ILL CO 3.7% 12-01-2047                                                                                                                                              | Corporate Debt Instruments - Other  | 4,435,000.00  | 4,255,155.55  | 4,044,276.50      |
|                       | AMEREN ILL CO 4.15% DUE 03-15-2046                                                                                                                                         | Corporate Debt Instruments - Other  | 230,000.00    | 236,331.90    | 230,251.16        |
|                       | AMEREN ILL CO 4.5% 03-15-2049                                                                                                                                              | Corporate Debt Instruments - Other  | 2,508,000.00  | 2,505,667.56  | 2,651,906.53      |
|                       | AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)                                                                                                                                  | Corporate Stock - Common            | 191,200.00    | 129,535.89    | 135,630.03        |
|                       | AMERICA MOVIL SAB DE CV 6.0% 09/06/2019                                                                                                                                    | Corporate Debt Instruments - Other  | 9,800,000.00  | 760,193.96    | 491,842.44        |
|                       | AMERICAN AIRLINES INC COM USD1                                                                                                                                             | Corporate Stock - Common            | 1,146.00      | 44,649.38     | 36,798.06         |
|                       | AMERICAN ASSETS TR INC COM                                                                                                                                                 | Other                               | 35,152.00     | 1,348,539.67  | 1,412,055.84      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027                                                                                                                  | Corporate Debt Instruments - Other     | 1,105,000.00  | 1,104,027.60  | 1,038,659.12      |
|                       | AMERICAN EXPRESS CO                                                                                                                                                        | Corporate Stock - Common               | 164,338.00    | 12,741,406.54 | 15,664,698.16     |
|                       | AMERICAN INTERNATIONAL GROUP INC BND\$ 4.8% DUE 07-10-2045 REG                                                                                                             | Corporate Debt Instruments - Other     | 1,375,000.00  | 1,372,252.64  | 1,282,657.75      |
|                       | AMERICAN INTERNATIONAL GROUP INC COM                                                                                                                                       | Corporate Stock - Common               | 41,859.00     | 2,454,026.92  | 1,649,663.19      |
|                       | AMERICAN INTL GROUP INC 5.75% DUE 04-01-2048 REG                                                                                                                           | Corporate Debt Instruments - Other     | 100,000.00    | 100,000.00    | 87,000.00         |
|                       | AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW                                                                                                              | Corporate Stock - Common               | 15,440.00     | 0.00          | 30.88             |
|                       | AMERICAN RENAL ASSOCS HLDGS INC COM                                                                                                                                        | Corporate Stock - Common               | 142,538.00    | 2,341,242.94  | 1,642,037.76      |
|                       | AMERICAN TOWER CORP                                                                                                                                                        | Other                                  | 105,850.00    | 15,303,936.69 | 16,744,411.50     |
|                       | AMERICAN WTR WKS CO INC NEW COM                                                                                                                                            | Corporate Stock - Common               | 4,674.00      | 429,112.85    | 424,258.98        |
|                       | AMERIPRISE FINL INC COM                                                                                                                                                    | Corporate Stock - Common               | 47,715.00     | 6,354,297.81  | 4,980,014.55      |
|                       | AMERISOURCEBERGEN 4.3% 12-15-2047                                                                                                                                          | Corporate Debt Instruments - Other     | 75,000.00     | 74,635.50     | 64,161.23         |
|                       | AMERN BLD\$ 5.75% DUE 12-15-2023                                                                                                                                           | Corporate Debt Instruments - Other     | 662,000.00    | 703,375.00    | 655,380.00        |
|                       | AMERN BLD\$ 5.875% DUE 05-15-2026                                                                                                                                          | Corporate Debt Instruments - Other     | 558,000.00    | 558,000.00    | 528,705.00        |
|                       | AMERN ELEC PWR CO 3.65% DUE 12-01-2021                                                                                                                                     | Corporate Debt Instruments - Other     | 180,000.00    | 179,888.40    | 181,351.98        |
|                       | AMERN EXPRESS CO FIXED 2.5% DUE 08-01-2022                                                                                                                                 | Corporate Debt Instruments - Other     | 245,000.00    | 244,806.45    | 236,469.10        |
|                       | AMERN EXPRESS CR FIXED 1.64% DUE 12-15-2021                                                                                                                                | Corporate Debt Instruments - Other     | 400,000.00    | 399,935.92    | 398,132.00        |
|                       | AMERN FINL GROUP 4.5% DUE 06-15-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 1,200,000.00  | 1,219,746.00  | 1,076,769.60      |
|                       | AMERN HONDA FIN 3% DUE 06-16-2020                                                                                                                                          | Corporate Debt Instruments - Other     | 7,000,000.00  | 6,990,550.00  | 6,985,013.00      |
|                       | AMERN INTL GROUP 3.875% DUE 01-15-2035                                                                                                                                     | Corporate Debt Instruments - Other     | 1,660,000.00  | 1,651,573.39  | 1,425,720.88      |
|                       | AMERN INTL GROUP 3.9% DUE 04-01-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 295,000.00    | 294,852.50    | 283,810.06        |
|                       | AMERN INTL GROUP 4.375% DUE 01-15-2055                                                                                                                                     | Corporate Debt Instruments - Other     | 1,315,000.00  | 1,218,481.57  | 1,091,664.35      |
|                       | AMERN INTL GROUP 4.5% DUE 07-16-2044                                                                                                                                       | Corporate Debt Instruments - Other     | 4,870,000.00  | 4,715,795.70  | 4,346,129.23      |
|                       | AMERN INTL GROUP 4.7% DUE 07-10-2035                                                                                                                                       | Corporate Debt Instruments - Other     | 320,000.00    | 314,884.00    | 303,578.56        |
|                       | AMERN INTL GROUP 4.75% DUE 04-01-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 1,445,000.00  | 1,435,918.45  | 1,322,351.29      |
|                       | AMERN INTL GROUP 6.25% DUE 05-01-2036                                                                                                                                      | Corporate Debt Instruments - Other     | 290,000.00    | 363,355.33    | 315,332.37        |
|                       | AMERN INTL GROUP 6.82% DUE 11-15-2037                                                                                                                                      | Corporate Debt Instruments - Other     | 465,000.00    | 592,981.95    | 527,644.34        |
|                       | AMERN INTL GROUP 8.175% DUE 05-15-2068                                                                                                                                     | Corporate Debt Instruments - Other     | 333,000.00    | 417,019.03    | 379,620.00        |
|                       | AMERN RLTY CAP 3.75% DUE 12-15-2020                                                                                                                                        | Corporate Debt Instruments - Other     | 2,215,000.00  | 2,280,406.25  | 2,182,040.80      |
|                       | AMERN TOWER CORP 3.125% DUE 01-15-2027                                                                                                                                     | Corporate Debt Instruments - Other     | 3,000,000.00  | 2,861,100.00  | 2,715,711.00      |
|                       | AMERN TOWER CORP 3.55% DUE 07-15-2027                                                                                                                                      | Corporate Debt Instruments - Other     | 1,410,000.00  | 1,407,782.15  | 1,322,736.51      |
|                       | AMERN WOODMARK CORP COM                                                                                                                                                    | Corporate Stock - Common               | 5,007.00      | 570,221.03    | 278,789.76        |
|                       | AMERN WTR CAP CORP 3.75% DUE 09-01-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 2,535,000.00  | 2,494,082.55  | 2,277,819.18      |
|                       | AMERN WTR CAP CORP 4% DUE 12-01-2046                                                                                                                                       | Corporate Debt Instruments - Preferred | 285,000.00    | 282,628.80    | 268,434.09        |
|                       | AMETEK INC NEW COM                                                                                                                                                         | Corporate Stock - Common               | 84,245.00     | 5,623,755.95  | 5,703,386.50      |
|                       | AMG CAP TR II CONV TR 5.15% PFD SECS CONV PFD STK                                                                                                                          | Corporate Stock - Preferred            | 15,100.00     | 896,515.00    | 722,988.00        |
|                       | AMGEN INC 2.65% DUE 05-11-2022                                                                                                                                             | Corporate Debt Instruments - Other     | 210,000.00    | 209,550.60    | 205,284.24        |
|                       | AMGEN INC 3.875 DUE 11-15-2021                                                                                                                                             | Corporate Debt Instruments - Other     | 260,000.00    | 269,752.60    | 263,438.50        |
|                       | AMGEN INC 4.4% 05-01-2045                                                                                                                                                  | Corporate Debt Instruments - Other     | 9,457,000.00  | 9,361,610.45  | 8,844,072.92      |
|                       | AMGEN INC 4.563% DUE 06-15-2048                                                                                                                                            | Corporate Debt Instruments - Other     | 750,000.00    | 763,072.50    | 718,246.50        |
|                       | AMGEN INC 4.663% DUE 06-15-2051                                                                                                                                            | Corporate Debt Instruments - Other     | 10,175,000.00 | 9,682,591.40  | 9,586,762.90      |
|                       | AMGEN INC 4.95% DUE 10-01-2041                                                                                                                                             | Corporate Debt Instruments - Other     | 2,965,000.00  | 2,965,513.73  | 3,020,495.91      |
|                       | AMGEN INC 5.15% DUE 11-15-2041                                                                                                                                             | Corporate Debt Instruments - Other     | 7,142,000.00  | 7,419,510.54  | 7,357,338.45      |
|                       | AMGEN INC 5.75% DUE 03-15-2040                                                                                                                                             | Corporate Debt Instruments - Other     | 120,000.00    | 137,838.00    | 136,669.08        |
|                       | AMGEN INC COM                                                                                                                                                              | Corporate Stock - Common               | 87,593.00     | 15,089,673.42 | 17,051,729.31     |
|                       | AMICUS THERAPEUTICS INC COM                                                                                                                                                | Corporate Stock - Common               | 48,078.00     | 701,554.46    | 460,587.24        |
|                       | AMMB HOLDINGS BHD MYR1                                                                                                                                                     | Corporate Stock - Common               | 14,100.00     | 13,464.96     | 14,807.99         |
|                       | AMNEAL PHARMACEUTICALS INC COM                                                                                                                                             | Corporate Stock - Common               | 91,632.00     | 1,454,344.09  | 1,239,780.96      |
|                       | AMOREPACIFIC CORP KRW500                                                                                                                                                   | Corporate Stock - Common               | 22,074.00     | 5,288,986.66  | 4,144,562.65      |
|                       | AMOREPACIFIC GROUP KRW500                                                                                                                                                  | Corporate Stock - Common               | 4,374.00      | 545,735.57    | 284,988.17        |
|                       | AMP LIMITED NPV                                                                                                                                                            | Corporate Stock - Common               | 189,323.00    | 596,530.57    | 326,544.31        |
|                       | AMPHENOL CORP NEW CL A                                                                                                                                                     | Corporate Stock - Common               | 51,599.00     | 3,670,075.59  | 4,180,550.98      |
|                       | AMPLIFON EURO.02                                                                                                                                                           | Corporate Stock - Common               | 233,809.00    | 3,907,575.90  | 3,755,266.72      |
|                       | AMUNDI EUR2.5                                                                                                                                                              | Corporate Stock - Common               | 10,948.00     | 627,743.83    | 577,701.94        |
|                       | ANADARKO PETE CO 6.2% DUE 03-15-2040                                                                                                                                       | Corporate Debt Instruments - Other     | 435,000.00    | 474,315.57    | 449,461.14        |
|                       | ANADARKO PETE CORP 0% DUE 10-10-2036                                                                                                                                       | Corporate Debt Instruments - Other     | 6,210,000.00  | 2,528,448.57  | 2,589,874.29      |
|                       | ANADARKO PETE CORP 4.5% DUE 07-15-2044                                                                                                                                     | Corporate Debt Instruments - Other     | 5,875,000.00  | 5,630,952.92  | 4,978,475.00      |
|                       | ANADARKO PETE CORP 6.45% DUE 09-15-2036                                                                                                                                    | Corporate Debt Instruments - Other     | 2,508,000.00  | 3,051,148.26  | 2,708,629.97      |
|                       | ANADARKO PETE CORP 6.6% DUE 03-15-2046                                                                                                                                     | Corporate Debt Instruments - Other     | 700,000.00    | 851,011.00    | 772,925.30        |
|                       | ANADARKO PETE CORP 7.95% DUE 06-15-2039                                                                                                                                    | Corporate Debt Instruments - Other     | 135,000.00    | 175,992.75    | 158,772.69        |
|                       | ANADARKO PETRO CORP COM                                                                                                                                                    | Corporate Stock - Common               | 127,329.00    | 7,404,142.43  | 5,582,103.36      |
|                       | ANALOG DEVICES INC COM                                                                                                                                                     | Corporate Stock - Common               | 3,200.00      | 294,116.81    | 274,656.00        |
|                       | ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047                                                                                                                                 | Corporate Debt Instruments - Other     | 2,393,000.00  | 2,410,748.96  | 2,154,374.83      |
|                       | ANDRITZ AG NPV (BR)                                                                                                                                                        | Corporate Stock - Common               | 87,693.00     | 4,435,299.91  | 4,021,879.85      |
|                       | ANGANG STEEL CO LT 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 10,000.00     | 8,406.91      | 6,897.12          |
|                       | ANGLO AMERICAN USD0.54945                                                                                                                                                  | Corporate Stock - Common               | 338,219.00    | 6,202,892.99  | 7,528,749.21      |
|                       | ANGLOGOLD ASHANTI LIMITED ZAR0.25                                                                                                                                          | Corporate Stock - Common               | 78,939.00     | 819,377.15    | 997,369.71        |
|                       | ANHEUSER BUSCH 3.75% DUE 07-15-2042                                                                                                                                        | Corporate Debt Instruments - Other     | 4,225,000.00  | 3,771,510.00  | 3,311,998.63      |
|                       | ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                                                                                                                      | Corporate Debt Instruments - Other     | 140,000.00    | 136,708.60    | 124,543.58        |
|                       | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                                                                                                                   | Corporate Debt Instruments - Other     | 1,479,000.00  | 1,447,927.35  | 1,277,206.72      |
|                       | ANHEUSER-BUSCH 3.5% DUE 01-12-2024                                                                                                                                         | Corporate Debt Instruments - Other     | 200,000.00    | 199,014.00    | 195,629.00        |
|                       | ANHEUSER-BUSCH 4% DUE 01-17-2043                                                                                                                                           | Corporate Debt Instruments - Other     | 140,000.00    | 129,120.60    | 114,388.96        |
|                       | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                                                                                                                       | Corporate Debt Instruments - Other     | 15,715,000.00 | 15,369,843.07 | 14,020,875.86     |
|                       | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 3,380,000.00  | 3,323,424.70  | 3,029,358.80      |
|                       | ANHEUSER-BUSCH 4.7% DUE 02-01-2036                                                                                                                                         | Corporate Debt Instruments - Other     | 125,000.00    | 112,686.25    | 115,924.75        |
|                       | ANHEUSER-BUSCH 4.95% DUE 01-15-2042                                                                                                                                        | Corporate Debt Instruments - Other     | 1,625,000.00  | 1,684,326.66  | 1,516,623.88      |
|                       | ANHEUSER-BUSCH INB NPV                                                                                                                                                     | Corporate Stock - Common               | 64,597.00     | 6,397,494.19  | 4,260,802.48      |
|                       | ANHUI CONCH CEMENT 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 863,500.00    | 3,944,673.86  | 4,191,024.80      |
|                       | ANNALY CAP MGMT INC COM                                                                                                                                                    | Other                                  | 53,634.00     | 548,992.71    | 526,685.88        |
|                       | ANRITSU CORP NPV                                                                                                                                                           | Corporate Stock - Common               | 76,800.00     | 1,205,130.75  | 1,068,193.05      |
|                       | ANSYS INC COM                                                                                                                                                              | Corporate Stock - Common               | 65,180.00     | 9,091,274.34  | 9,316,829.20      |
|                       | ANTA SPORTS PRODUC HKD0.10                                                                                                                                                 | Corporate Stock - Common               | 224,000.00    | 851,642.87    | 1,074,316.51      |
|                       | ANTERO RES CORP COM                                                                                                                                                        | Corporate Stock - Common               | 1,022.00      | 13,417.63     | 9,596.58          |
|                       | ANTHEM INC 4.375% 12-01-2047                                                                                                                                               | Corporate Debt Instruments - Other     | 2,365,000.00  | 2,364,976.35  | 2,199,551.70      |
|                       | ANTHEM INC 4.55% 03-01-2048                                                                                                                                                | Corporate Debt Instruments - Other     | 2,585,000.00  | 2,576,185.15  | 2,465,655.72      |
|                       | ANTHEM INC 4.65% DUE 01-15-2043                                                                                                                                            | Corporate Debt Instruments - Preferred | 3,295,000.00  | 3,117,617.85  | 3,200,786.07      |
|                       | ANTHEM INC 4.65% DUE 08-15-2044                                                                                                                                            | Corporate Debt Instruments - Other     | 6,975,000.00  | 6,968,844.75  | 6,707,801.70      |
|                       | ANTHEM INC COM                                                                                                                                                             | Corporate Stock - Common               | 59,974.00     | 13,055,778.01 | 15,750,971.62     |
|                       | ANTHEM INC FIXED 2.5% 11-21-2020                                                                                                                                           | Corporate Debt Instruments - Other     | 490,000.00    | 489,127.80    | 483,269.86        |
|                       | ANTOFAGASTA ORD GBP0.05                                                                                                                                                    | Corporate Stock - Common               | 38,435.00     | 428,948.52    | 383,382.82        |
| *                     | AON CORP SR NT 6.25 DUE 09-30-2040                                                                                                                                         | Corporate Debt Instruments - Other     | 270,000.00    | 326,490.51    | 314,637.75        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
| *                     | AON PLC 4.45% DUE 05-24-2043                                                                                                                                               | Corporate Debt Instruments - Other  | 170,000.00    | 159,055.40    | 154,138.15        |
| *                     | AON PLC 4.6% DUE 06-14-2044                                                                                                                                                | Corporate Debt Instruments - Other  | 75,000.00     | 74,023.13     | 71,513.40         |
| *                     | AON PLC 4.75% DUE 05-15-2045                                                                                                                                               | Corporate Debt Instruments - Other  | 110,000.00    | 109,007.80    | 107,934.20        |
| *                     | AON PLC COM                                                                                                                                                                | Corporate Stock - Common            | 105,490.00    | 12,255,115.90 | 15,334,026.40     |
|                       | AOZORA BANK NPV                                                                                                                                                            | Corporate Stock - Common            | 7,800.00      | 275,097.52    | 232,830.52        |
|                       | APA GROUP NPV (STAPLED UNITS)                                                                                                                                              | Other                               | 182,806.00    | 1,257,898.80  | 1,093,911.13      |
|                       | APACHE CORP 4.75% DUE 04-15-2043                                                                                                                                           | Corporate Debt Instruments - Other  | 7,115,000.00  | 7,015,182.09  | 6,102,962.40      |
|                       | APACHE CORP 5.1% DUE 09-01-2040                                                                                                                                            | Corporate Debt Instruments - Other  | 630,000.00    | 644,975.56    | 570,613.05        |
|                       | APACHE CORP COM                                                                                                                                                            | Corporate Stock - Common            | 3,464.00      | 123,028.64    | 90,930.00         |
|                       | APERGY CORP 6.375% 05-01-2026                                                                                                                                              | Corporate Debt Instruments - Other  | 531,000.00    | 538,288.75    | 515,070.00        |
|                       | APPALACHIAN PWR CO 4.4% DUE 05-15-2044                                                                                                                                     | Corporate Debt Instruments - Other  | 6,970,000.00  | 6,975,452.84  | 6,731,354.17      |
|                       | APPALACHIAN PWR CO 4.45% DUE 06-01-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 1,200,000.00  | 1,194,581.80  | 1,169,530.80      |
|                       | APPALACHIAN PWR CO 7% DUE 04-01-2038                                                                                                                                       | Corporate Debt Instruments - Other  | 3,100,000.00  | 3,831,197.00  | 3,898,535.20      |
|                       | APPLE INC 1.55% DUE 02-07-2020                                                                                                                                             | Corporate Debt Instruments - Other  | 635,000.00    | 624,363.75    | 627,311.42        |
|                       | APPLE INC 1.8% DUE 05-11-2020                                                                                                                                              | Corporate Debt Instruments - Other  | 2,876,000.00  | 2,826,849.16  | 2,839,771.03      |
|                       | APPLE INC 2% DUE 05-06-2020                                                                                                                                                | Corporate Debt Instruments - Other  | 800,000.00    | 789,320.00    | 792,429.60        |
|                       | APPLE INC 3.2% DUE 05-11-2027                                                                                                                                              | Corporate Debt Instruments - Other  | 2,300,000.00  | 2,300,000.00  | 2,219,681.70      |
|                       | APPLE INC 3.45% DUE 02-09-2045                                                                                                                                             | Corporate Debt Instruments - Other  | 8,169,000.00  | 7,502,324.79  | 7,233,437.11      |
|                       | APPLE INC 3.75% DUE 09-12-2047                                                                                                                                             | Corporate Debt Instruments - Other  | 325,000.00    | 318,477.77    | 298,513.15        |
|                       | APPLE INC 3.85% DUE 05-04-2043                                                                                                                                             | Corporate Debt Instruments - Other  | 2,190,000.00  | 2,054,870.56  | 2,073,884.01      |
|                       | APPLE INC 3.85% DUE 08-04-2046                                                                                                                                             | Corporate Debt Instruments - Other  | 14,585,000.00 | 14,251,574.20 | 13,563,802.06     |
|                       | APPLE INC 4.25% DUE 02-09-2047                                                                                                                                             | Corporate Debt Instruments - Other  | 2,890,000.00  | 2,986,096.35  | 2,879,919.68      |
|                       | APPLE INC 4.375% DUE 05-13-2045                                                                                                                                            | Corporate Debt Instruments - Other  | 3,489,000.00  | 3,476,265.15  | 3,543,316.75      |
|                       | APPLE INC 4.45% DUE 05-06-2044                                                                                                                                             | Corporate Debt Instruments - Other  | 780,000.00    | 775,780.20    | 805,686.18        |
|                       | APPLE INC 4.65% DUE 02-23-2046                                                                                                                                             | Corporate Debt Instruments - Other  | 7,393,000.00  | 7,761,038.62  | 7,825,771.43      |
|                       | APPLE INC BND\$ 2.75% DUE 01-13-2025 REG                                                                                                                                   | Corporate Debt Instruments - Other  | 535,000.00    | 534,218.90    | 515,878.57        |
|                       | APPLE INC COM STK                                                                                                                                                          | Corporate Stock - Common            | 264,650.00    | 34,550,460.12 | 41,745,891.00     |
|                       | APPLE INC FIXED 3.75% 11-13-2047                                                                                                                                           | Corporate Debt Instruments - Other  | 2,210,000.00  | 2,161,467.83  | 2,030,846.35      |
|                       | APPLIED INDL TECHNOLOGIES INC COM                                                                                                                                          | Corporate Stock - Common            | 11,133.00     | 776,091.66    | 600,514.02        |
|                       | APPLIED MATERIALS INC COM                                                                                                                                                  | Corporate Stock - Common            | 259,869.00    | 8,970,832.69  | 8,508,111.06      |
|                       | APPLIED MATLS INC 4.35% DUE 04-01-2047                                                                                                                                     | Corporate Debt Instruments - Other  | 2,157,000.00  | 2,108,952.55  | 2,108,875.17      |
|                       | APPLIED SYSTEMS INC APPLIED SYSTEMS INC TERM LOAN B SENIOR SECURED 9-18-2024                                                                                               | Corporate Debt Instruments - Other  | 159,975.00    | 159,980.74    | 152,109.03        |
|                       | APTINXX INC COM                                                                                                                                                            | Corporate Stock - Common            | 2,798.00      | 51,777.68     | 46,278.92         |
|                       | APTIV PLC COM USD                                                                                                                                                          | Corporate Stock - Common            | 88,587.00     | 7,208,062.99  | 5,454,301.59      |
|                       | APX GROUP INC 7.625% DUE 09-01-2023 BEO                                                                                                                                    | Corporate Debt Instruments - Other  | 255,000.00    | 255,000.00    | 205,912.50        |
|                       | APX GROUP INC 7.875% DUE 12-01-2022                                                                                                                                        | Corporate Debt Instruments - Other  | 537,000.00    | 561,814.28    | 507,465.00        |
|                       | APX GROUP INC 8.75% DUE 12-01-2020                                                                                                                                         | Corporate Debt Instruments - Other  | 315,000.00    | 310,971.71    | 300,037.50        |
|                       | AQR STYLE PREMIA FUND LP                                                                                                                                                   | Other                               | 50,000,000.00 | 50,000,000.00 | 47,883,395.00     |
|                       | ARBY'S RESTAURANT GROUP INC TERM BANK LOAN 01-17-2025                                                                                                                      | Corporate Debt Instruments - Other  | 98,768.63     | 98,526.91     | 93,978.35         |
|                       | ARC RESOURCES LTD COM NPV                                                                                                                                                  | Corporate Stock - Common            | 3,426.00      | 35,923.07     | 20,318.20         |
|                       | ARCA CONTINENTAL SAB DE CV                                                                                                                                                 | Corporate Stock - Common            | 4,000.00      | 24,777.07     | 22,295.40         |
|                       | ARCELORMITTAL NPV                                                                                                                                                          | Corporate Stock - Common            | 104,342.00    | 3,050,411.48  | 2,163,713.13      |
|                       | ARCH CAP FIN LLC 5.031% DUE 12-15-2046                                                                                                                                     | Corporate Debt Instruments - Other  | 2,000,000.00  | 2,148,180.00  | 2,088,480.00      |
|                       | ARCH CAPITAL GROUP COM STK                                                                                                                                                 | Corporate Stock - Common            | 12,831.00     | 378,780.00    | 342,844.32        |
|                       | ARCHER-DANIELS 4.5% DUE 03-15-2049                                                                                                                                         | Corporate Debt Instruments - Other  | 280,000.00    | 277,046.00    | 286,991.88        |
|                       | ARCHER-DANIELS-MIDLAND CO COM                                                                                                                                              | Corporate Stock - Common            | 16,261.00     | 749,535.66    | 666,213.17        |
|                       | ARCHROCK INC COM                                                                                                                                                           | Corporate Stock - Common            | 85,220.00     | 1,106,949.11  | 638,297.80        |
|                       | ARCONIC INC COM USD1.00                                                                                                                                                    | Corporate Stock - Common            | 294,751.00    | 6,533,585.80  | 4,969,501.86      |
|                       | ARD FINANCE S A PIK 7.125% 09-15-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 234,000.00    | 234,000.00    | 210,015.00        |
|                       | ARDAGH PACKAGING 6% DUE 02-15-2025                                                                                                                                         | Corporate Debt Instruments - Other  | 494,000.00    | 494,000.00    | 456,021.28        |
|                       | ARDENTEC CORP TWD10                                                                                                                                                        | Corporate Stock - Common            | 159,000.00    | 212,458.63    | 134,495.88        |
|                       | ARENA PHARMACEUTICALS INC COM NEW COM NEW                                                                                                                                  | Corporate Stock - Common            | 13,799.00     | 567,743.24    | 537,471.05        |
|                       | AREZZO INDUSTRIA E COMERCIO                                                                                                                                                | Corporate Stock - Common            | 54,886.00     | 466,795.87    | 779,726.03        |
|                       | ARGENTINA(REP OF) 0% BDS 28/02/19 ARS1000                                                                                                                                  | Other                               | 483,000.00    | 12,301.40     | 14,838.85         |
|                       | ARGENTINA(REP OF) 40.1043% NTS 29/03/19 ARS1                                                                                                                               | Other                               | 190,000.00    | 5,134.25      | 5,688.40          |
|                       | ARGENTINA(REP OF) 51.1069% NTS 28/06/19 ARS1                                                                                                                               | Other                               | 388,000.00    | 10,167.50     | 10,397.24         |
|                       | ARGENTINA(REP OF) 55.5454% NTS 12/04/19 ARS1                                                                                                                               | Other                               | 8,195,000.00  | 217,013.18    | 219,362.05        |
|                       | ARGENTINA(REP OF) 6.25% SNR 09/11/2047 EUR                                                                                                                                 | Other                               | 200,000.00    | 230,780.36    | 163,696.80        |
|                       | ARGENTINA(REP OF) 60.1032% NTS 30/04/19 ARS1                                                                                                                               | Other                               | 10,000.00     | 273.24        | 301.38            |
|                       | ARGENTINA(REP OF) 60.1032% NTS 31/01/19 ARS1                                                                                                                               | Other                               | 1,674,000.00  | 43,193.05     | 51,424.21         |
|                       | ARGENTINA(REP OF) FRN 04/2022 ARS1                                                                                                                                         | Other                               | 10,398,000.00 | 622,389.75    | 299,570.63        |
|                       | ARGENTINA(REP OF) FRN 06/2020 ARS1                                                                                                                                         | Other                               | 24,594,000.00 | 1,401,334.09  | 719,991.64        |
|                       | ARGENTINA(REPUBLIC OF) T-BILL 22/02/2019                                                                                                                                   | Other                               | 113,000.00    | 3,103.13      | 3,164.06          |
|                       | ARGENTINA(REPUBLIC OF) VAR BDS DUE 11/03/2019 ARS1                                                                                                                         | Other                               | 843,000.00    | 22,885.38     | 23,111.98         |
|                       | Argentine peso                                                                                                                                                             | Non-Interest Bearing Cash - USD     | 170,836.40    | 170,836.40    | 170,836.40        |
|                       | ARGONAUT GOLD INC COM                                                                                                                                                      | Corporate Stock - Common            | 698,375.00    | 2,149,504.33  | 797,675.35        |
|                       | ARISTA NETWORKS INC COM                                                                                                                                                    | Corporate Stock - Common            | 3.00          | 821.27        | 632.10            |
|                       | ARISTOCRAT LEISURE NPV                                                                                                                                                     | Corporate Stock - Common            | 49,498.00     | 1,050,487.54  | 761,049.59        |
|                       | ARITZIA INC SUB VTG SHS                                                                                                                                                    | Corporate Stock - Common            | 406,600.00    | 4,760,230.97  | 4,882,296.09      |
|                       | ARIZONA PUB SVC CO 3.75% DUE 05-15-2046                                                                                                                                    | Corporate Debt Instruments - Other  | 70,000.00     | 69,799.10     | 63,787.36         |
|                       | ARIZONA PUB SVC CO 4.2% DUE 08-15-2048                                                                                                                                     | Corporate Debt Instruments - Other  | 235,000.00    | 233,331.50    | 230,142.55        |
|                       | ARIZONA PUB SVC CO 4.35% DUE 11-15-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 405,000.00    | 411,192.45    | 408,599.64        |
|                       | ARIZONA PUB SVC CO 4.5% DUE 04-01-2042                                                                                                                                     | Corporate Debt Instruments - Other  | 100,000.00    | 99,836.00     | 101,933.20        |
|                       | ARIZONA PUB SVC CO 5.05 DUE 09-01-2041                                                                                                                                     | Corporate Debt Instruments - Other  | 170,000.00    | 202,388.40    | 183,944.59        |
|                       | ARJO AB SER'B'NPV                                                                                                                                                          | Corporate Stock - Common            | 23,160.00     | 83,197.34     | 74,057.87         |
|                       | ARMSTRONG WORLD INDS INC NEW COM STK                                                                                                                                       | Corporate Stock - Common            | 6,955.00      | 418,992.45    | 404,850.55        |
|                       | ARRIS INTERNATIONAL LTD COM USD0.01                                                                                                                                        | Corporate Stock - Common            | 107,200.00    | 2,849,847.16  | 3,277,104.00      |
|                       | ARROW ELECTRIC INC COM                                                                                                                                                     | Corporate Stock - Common            | 31,072.00     | 2,525,423.60  | 2,142,414.40      |
|                       | ARTEMIS REAL ESTATE PARTNERS FUND II, LP                                                                                                                                   | Partnership/Joint Venture Interests | 31,816,335.00 | 31,816,335.00 | 28,319,102.00     |
|                       | ARTEMIS REAL ESTATE PARTNERS FUND III, LP                                                                                                                                  | Partnership/Joint Venture Interests | 1,446,487.00  | 1,446,487.00  | 1,251,455.00      |
|                       | ARTIS REAL ESTATE TRUST UNITS                                                                                                                                              | Other                               | 32,640.00     | 331,615.91    | 220,818.28        |
|                       | ARTNATURE INC NPV                                                                                                                                                          | Corporate Stock - Common            | 4,200.00      | 26,434.09     | 24,614.68         |
|                       | ARUHI CORPORATION NPV                                                                                                                                                      | Corporate Stock - Common            | 22,800.00     | 499,886.79    | 414,167.62        |
|                       | ARVIND BIO INR                                                                                                                                                             | Corporate Stock - Common            | 131,970.40    | 1,691,547.91  | 1,320,829.67      |
|                       | ARVIND LTD INR10                                                                                                                                                           | Corporate Stock - Common            | 844,373.00    | 1,592,042.29  | 1,182,835.77      |
|                       | ARYZTA AG CHF0.02 (REGD)                                                                                                                                                   | Corporate Stock - Common            | 1,637,548.00  | 7,472,578.19  | 1,808,146.68      |
|                       | ASAHI DIAMOND INDL NPV                                                                                                                                                     | Corporate Stock - Common            | 9,100.00      | 49,188.58     | 50,594.72         |
|                       | ASAHI GROUP HOLDINGS LTD NPV                                                                                                                                               | Corporate Stock - Common            | 103,200.00    | 5,318,312.13  | 4,015,501.97      |
|                       | ASAHI INTECC CO LT NPV                                                                                                                                                     | Corporate Stock - Common            | 45,100.00     | 1,687,531.07  | 1,907,341.75      |
|                       | ASCEND LEARNING, LLC TERM LOAN B TL 06-28-2024 BEO                                                                                                                         | Corporate Debt Instruments - Other  | 68,137.50     | 67,801.75     | 64,219.59         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|---------------|---------------|-------------------|
|                       | ASCENDAS R/EST INV NPV (REIT)                                                                                                                                              | Other                              | 245,500.00    | 464,179.87    | 462,901.68        |
|                       | ASCENSION HLTH 3.945% DUE 11-15-2046                                                                                                                                       | Corporate Debt Instruments - Other | 505,000.00    | 509,684.80    | 486,767.99        |
|                       | ASCENSION HLTH 4.847% DUE 11-15-2053                                                                                                                                       | Corporate Debt Instruments - Other | 3,000,000.00  | 3,379,830.00  | 3,248,805.00      |
|                       | ASCLTIS PHARMA USD0.0001                                                                                                                                                   | Corporate Stock - Common           | 723,143.00    | 1,068,587.07  | 588,352.92        |
|                       | ASE TECHNOLOGY HOLDING CO LTD                                                                                                                                              | Corporate Stock - Common           | 3,779,955.00  | 8,843,450.78  | 7,169,579.88      |
|                       | ASGN INCORPORATED COMM STK USD0.01                                                                                                                                         | Corporate Stock - Common           | 12,379.00     | 979,326.06    | 674,655.50        |
|                       | ASHOK LEYLAND INR1                                                                                                                                                         | Corporate Stock - Common           | 275,771.00    | 569,757.80    | 404,877.57        |
|                       | ASHTED GROUP ORD GBP0.10                                                                                                                                                   | Corporate Stock - Common           | 4,551.00      | 75,796.02     | 94,883.04         |
|                       | ASIA CEMENT CORP TWD10                                                                                                                                                     | Corporate Stock - Common           | 1,311,000.00  | 1,768,488.66  | 1,448,041.44      |
|                       | ASIAN PAINTS LTD COM STK                                                                                                                                                   | Corporate Stock - Common           | 91,715.00     | 1,783,551.37  | 1,803,756.80      |
|                       | ASICS CORP NPV                                                                                                                                                             | Corporate Stock - Common           | 124,800.00    | 1,802,015.40  | 1,598,177.09      |
|                       | ASM PACIFIC TECH HKD0.10                                                                                                                                                   | Corporate Stock - Common           | 19,200.00     | 270,468.29    | 185,026.85        |
|                       | ASML HOLDING NV EURO.09                                                                                                                                                    | Corporate Stock - Common           | 196,635.00    | 29,613,838.88 | 30,831,278.81     |
|                       | ASOS PLC ORD GBP0.035                                                                                                                                                      | Corporate Stock - Common           | 72,358.00     | 6,092,504.69  | 2,098,372.95      |
|                       | ASPEN PHARMACARE NPV                                                                                                                                                       | Corporate Stock - Common           | 3,062.00      | 33,100.93     | 28,697.87         |
|                       | ASSA ABLOY SER'B'NPV (POST SPLIT)                                                                                                                                          | Corporate Stock - Common           | 21.00         | 387.22        | 374.60            |
|                       | ASSECO POLAND SAPLN1                                                                                                                                                       | Corporate Stock - Common           | 48,890.00     | 714,532.70    | 600,201.45        |
|                       | ASSEMBLY BIOSCIENCES INC COM                                                                                                                                               | Corporate Stock - Common           | 7,490.00      | 302,765.89    | 169,423.80        |
|                       | ASSIC GENERALI SPA EUR1                                                                                                                                                    | Corporate Stock - Common           | 547,014.00    | 9,372,549.71  | 9,129,658.59      |
|                       | ASSOCD BRIT FOODS ORD GBP0.0568                                                                                                                                            | Corporate Stock - Common           | 98.00         | 3,198.65      | 2,549.93          |
|                       | ASSURANT INC 6.75% DUE 02-15-2034                                                                                                                                          | Corporate Debt Instruments - Other | 498,000.00    | 636,797.58    | 562,641.89        |
|                       | ASSURANT INC COM                                                                                                                                                           | Corporate Stock - Common           | 7,023.00      | 692,384.61    | 628,137.12        |
|                       | ASSURANT INC MANDATORY PFD CONV SER D %                                                                                                                                    | Corporate Stock - Preferred        | 12,465.00     | 1,415,260.53  | 1,223,564.40      |
|                       | ASSURED GUARANTY LTD COMMON STK                                                                                                                                            | Corporate Stock - Common           | 64,703.00     | 2,383,968.12  | 2,476,830.84      |
|                       | ASTEC INDS INC COM                                                                                                                                                         | Corporate Stock - Common           | 8,197.00      | 478,463.35    | 247,467.43        |
|                       | ASTELLAS PHARMA NPV                                                                                                                                                        | Corporate Stock - Common           | 104,700.00    | 1,418,726.09  | 1,337,438.37      |
|                       | ASTRA INTL IDR50                                                                                                                                                           | Corporate Stock - Common           | 2,661,300.00  | 1,480,803.85  | 1,522,196.98      |
|                       | ASTRAL FOODS ZAR0.01                                                                                                                                                       | Corporate Stock - Common           | 56,871.00     | 1,237,157.95  | 632,282.17        |
|                       | ASTRAZENECA ORD USD0.25                                                                                                                                                    | Corporate Stock - Common           | 312,233.00    | 21,222,043.90 | 23,354,571.15     |
|                       | ASTRAZENECA PLC 3.125% DUE 06-12-2027                                                                                                                                      | Corporate Debt Instruments - Other | 130,000.00    | 129,932.40    | 120,925.74        |
|                       | ASTRAZENECA PLC 3.5% DUE 08-17-2023                                                                                                                                        | Corporate Debt Instruments - Other | 380,000.00    | 378,757.40    | 378,006.90        |
|                       | ASTRAZENECA PLC 4% DUE 01-17-2029                                                                                                                                          | Corporate Debt Instruments - Other | 250,000.00    | 248,975.00    | 246,093.25        |
|                       | ASTRAZENECA PLC 4% DUE 09-18-2042                                                                                                                                          | Corporate Debt Instruments - Other | 2,520,000.00  | 2,369,163.93  | 2,245,380.48      |
|                       | ASTRAZENECA PLC 4.375% 08-17-2048                                                                                                                                          | Corporate Debt Instruments - Other | 3,745,000.00  | 3,661,676.85  | 3,554,705.32      |
|                       | ASTRAZENECA PLC 6.45% DUE 09-15-2037                                                                                                                                       | Corporate Debt Instruments - Other | 75,000.00     | 95,922.75     | 89,446.80         |
|                       | ASUSTEK COMPUTER TWD10                                                                                                                                                     | Corporate Stock - Common           | 6,000.00      | 50,185.36     | 39,333.70         |
|                       | ASX LTD NPV                                                                                                                                                                | Corporate Stock - Common           | 8,773.00      | 415,793.05    | 370,200.96        |
|                       | AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO                                                                                                                             | Corporate Debt Instruments - Other | 618,000.00    | 846,567.30    | 818,967.42        |
|                       | AT&T INC 3.4% DUE 05-15-2025                                                                                                                                               | Corporate Debt Instruments - Other | 995,000.00    | 983,130.05    | 936,944.74        |
|                       | AT&T INC 3.95% DUE 01-15-2025                                                                                                                                              | Corporate Debt Instruments - Other | 615,000.00    | 626,250.45    | 601,381.44        |
|                       | AT&T INC 4.3 DUE 12-15-2042                                                                                                                                                | Corporate Debt Instruments - Other | 12,540,000.00 | 10,586,017.20 | 10,648,290.84     |
|                       | AT&T INC 4.35% DUE 06-15-2045                                                                                                                                              | Corporate Debt Instruments - Other | 25,993,000.00 | 22,436,824.02 | 21,965,826.53     |
|                       | AT&T INC 4.5% DUE 03-09-2048                                                                                                                                               | Corporate Debt Instruments - Other | 7,372,000.00  | 6,677,274.34  | 6,308,272.00      |
|                       | AT&T INC 4.5% DUE 05-15-2035                                                                                                                                               | Corporate Debt Instruments - Other | 2,659,000.00  | 2,635,932.07  | 2,387,255.52      |
|                       | AT&T INC 4.55% DUE 03-09-2049                                                                                                                                              | Corporate Debt Instruments - Other | 4,467,000.00  | 3,804,349.69  | 3,845,171.27      |
|                       | AT&T INC 4.75% DUE 05-15-2046                                                                                                                                              | Corporate Debt Instruments - Other | 9,378,000.00  | 9,145,164.62  | 8,326,669.93      |
|                       | AT&T INC 4.8% DUE 06-15-2044                                                                                                                                               | Corporate Debt Instruments - Other | 6,498,000.00  | 6,369,306.46  | 5,824,248.37      |
|                       | AT&T INC 5.15% DUE 03-15-2042                                                                                                                                              | Corporate Debt Instruments - Other | 755,000.00    | 762,733.52    | 705,255.32        |
|                       | AT&T INC 5.25% DUE 03-01-2037                                                                                                                                              | Corporate Debt Instruments - Other | 3,645,000.00  | 3,812,848.40  | 3,580,221.06      |
|                       | AT&T INC 5.35% DUE 09-01-2040                                                                                                                                              | Corporate Debt Instruments - Other | 253,000.00    | 249,470.72    | 245,781.91        |
|                       | AT&T INC 5.45% DUE 03-01-2047                                                                                                                                              | Corporate Debt Instruments - Other | 27,405,000.00 | 28,130,416.83 | 26,766,381.29     |
|                       | AT&T INC 5.7% DUE 03-01-2057                                                                                                                                               | Corporate Debt Instruments - Other | 1,760,000.00  | 1,889,835.20  | 1,731,848.80      |
|                       | AT&T INC 6% DUE 08-15-2040                                                                                                                                                 | Corporate Debt Instruments - Other | 5,615,000.00  | 5,624,785.51  | 5,672,767.12      |
|                       | AT&T INC 6.35% DUE 03-15-2040                                                                                                                                              | Corporate Debt Instruments - Other | 305,000.00    | 358,647.20    | 327,062.18        |
|                       | AT&T INC 6.375% DUE 03-01-2041                                                                                                                                             | Corporate Debt Instruments - Other | 175,000.00    | 193,660.25    | 189,510.83        |
|                       | AT&T INC 6.5% DUE 09-01-2037                                                                                                                                               | Corporate Debt Instruments - Other | 175,000.00    | 195,707.85    | 197,750.53        |
|                       | AT&T INC COM                                                                                                                                                               | Corporate Stock - Common           | 536,767.00    | 19,920,847.76 | 15,319,330.18     |
|                       | AT&T INC FIXED 4.3% 02-15-2030                                                                                                                                             | Corporate Debt Instruments - Other | 1,400,000.00  | 1,397,928.00  | 1,322,980.40      |
|                       | AT&T INC FIXED 4.9% DUE 08-15-2037                                                                                                                                         | Corporate Debt Instruments - Other | 3,900,000.00  | 3,874,401.38  | 3,636,317.10      |
|                       | AT&T INC FIXED 5.15% DUE 02-15-2050                                                                                                                                        | Corporate Debt Instruments - Other | 835,000.00    | 786,115.95    | 773,551.52        |
|                       | AT&T INC FIXED 5.15% DUE 11-15-2046                                                                                                                                        | Corporate Debt Instruments - Other | 5,725,000.00  | 5,389,384.25  | 5,320,150.90      |
|                       | AT&T INC FIXED 5.3% DUE 08-15-2058                                                                                                                                         | Corporate Debt Instruments - Other | 2,240,000.00  | 2,233,954.18  | 2,075,626.56      |
|                       | AT&T INC FLTGT RT 3.73731% DUE 07-15-2021                                                                                                                                  | Corporate Debt Instruments - Other | 100,000.00    | 100,000.00    | 99,670.20         |
|                       | AT&T WIRELESS SVCS 8.75% DUE 03-01-2031                                                                                                                                    | Corporate Debt Instruments - Other | 780,000.00    | 1,085,473.55  | 1,029,116.40      |
|                       | ATACADAO SA NPV                                                                                                                                                            | Corporate Stock - Common           | 810,600.00    | 3,543,042.80  | 3,783,462.30      |
|                       | ATCO LTD CLASS I NON-VOTING COM NPV                                                                                                                                        | Corporate Stock - Common           | 20,010.00     | 602,258.41    | 565,665.61        |
|                       | ATHENE HLDG LTD 4.125% DUE 01-12-2028                                                                                                                                      | Corporate Debt Instruments - Other | 2,381,000.00  | 2,349,188.88  | 2,162,805.16      |
|                       | ATHENE HOLDING LTD COM USD0.001 CL A                                                                                                                                       | Corporate Stock - Common           | 43,850.00     | 1,784,381.88  | 1,746,545.50      |
|                       | ATLANTIA S.P.A                                                                                                                                                             | Corporate Stock - Common           | 55,706.00     | 1,300,877.12  | 1,150,703.32      |
|                       | ATLANTIC PWR CORP COM NEW COM NEW                                                                                                                                          | Corporate Stock - Common           | 227,700.00    | 596,675.07    | 494,109.00        |
|                       | ATLAS AIR 2.25% DUE 06-01-2022                                                                                                                                             | Corporate Debt Instruments - Other | 2,140,000.00  | 2,415,036.53  | 2,062,546.98      |
|                       | ATLAS AIR WORLDWIDE HLDGS INC 1.875% DUE06-01-2024 BEO                                                                                                                     | Corporate Debt Instruments - Other | 625,000.00    | 705,268.55    | 595,791.88        |
|                       | ATLAS COPCO AB SER'A'NPV                                                                                                                                                   | Corporate Stock - Common           | 377,126.00    | 9,795,912.39  | 8,954,022.80      |
|                       | ATLISSIAN CORPORATION PLC COM USD0.1 CL A                                                                                                                                  | Corporate Stock - Common           | 63,558.00     | 4,185,275.89  | 5,655,390.84      |
|                       | ATMOS ENERGY CORP COM                                                                                                                                                      | Corporate Stock - Common           | 921.00        | 86,235.97     | 85,395.12         |
|                       | ATOS SE                                                                                                                                                                    | Corporate Stock - Common           | 75.00         | 10,005.52     | 6,128.43          |
|                       | ATRICURE INC COM STK                                                                                                                                                       | Corporate Stock - Common           | 43,643.00     | 870,746.96    | 1,335,475.80      |
|                       | AU OPTRONICS CORP TWD10                                                                                                                                                    | Corporate Stock - Common           | 4,005,000.00  | 1,608,379.54  | 1,602,677.56      |
|                       | AUCKLAND INTL NPV                                                                                                                                                          | Corporate Stock - Common           | 62,898.00     | 294,590.97    | 302,825.50        |
|                       | AUDENTES THERAPEUTICS INC COM                                                                                                                                              | Corporate Stock - Common           | 10,995.00     | 391,293.78    | 234,413.40        |
|                       | AURELIA METALS LIMITED NPV                                                                                                                                                 | Corporate Stock - Common           | 289,956.00    | 153,946.00    | 138,807.74        |
|                       | AURIZON HOLDINGS NPV                                                                                                                                                       | Corporate Stock - Common           | 127,022.00    | 391,053.55    | 382,732.54        |
|                       | AUROBINDO PHARMA INR1                                                                                                                                                      | Corporate Stock - Common           | 170,394.00    | 1,773,687.27  | 1,788,874.63      |
|                       | AURORA CANNABIS IN COM NPV                                                                                                                                                 | Corporate Stock - Common           | 156,774.00    | 962,680.73    | 778,245.51        |
|                       | AURYN RES INC COM NPV                                                                                                                                                      | Corporate Stock - Common           | 205,100.00    | 227,771.45    | 187,710.50        |
|                       | AUSNET SERVICES NPV                                                                                                                                                        | Corporate Stock - Common           | 122,174.00    | 144,330.62    | 133,746.33        |
|                       | AUST & NZ BANK GRP NPV                                                                                                                                                     | Corporate Stock - Common           | 315,561.00    | 7,539,906.09  | 5,433,910.11      |
|                       | Australian dollar                                                                                                                                                          | Other                              | 783,353.34    | 783,353.34    | 783,353.34        |
|                       | AUTO TRADER GROUP ORD GBP0.01                                                                                                                                              | Corporate Stock - Common           | 515,096.00    | 2,571,509.17  | 2,983,607.76      |
|                       | AUTOCANADA INC COM STK                                                                                                                                                     | Corporate Stock - Common           | 341,000.00    | 6,706,306.51  | 2,833,760.43      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | AUTODESK INC COM                                                                                                                                                           | Corporate Stock - Common            | 45,525.00     | 2,402,594.25  | 5,854,970.25      |
|                       | AUTOLIV INC COM STK                                                                                                                                                        | Corporate Stock - Common            | 50,883.00     | 3,955,051.00  | 3,573,513.09      |
|                       | AUTOMATIC DATA PROCESSING INC COM                                                                                                                                          | Corporate Stock - Common            | 19,976.00     | 1,841,198.49  | 2,619,253.12      |
|                       | AUTOMATIC DATA PROCESSING INC DISC COML PPR DUE 01-02-2019                                                                                                                 | Corporate Debt Instruments - Other  | 6,665,000.00  | 6,664,118.74  | 6,664,116.15      |
|                       | AUTOZONE INC COM                                                                                                                                                           | Corporate Stock - Common            | 4,949.00      | 3,632,762.81  | 4,148,944.66      |
|                       | AVALONBAY CMINTYS FIXED 4.15% 07-01-2047                                                                                                                                   | Corporate Debt Instruments - Other  | 2,200,000.00  | 2,199,978.00  | 2,089,172.80      |
|                       | AVALONBAY CMINTYS REIT                                                                                                                                                     | Other                               | 1,160.00      | 213,119.96    | 201,898.00        |
|                       | AVERY DENNISON 4.875% DUE 12-06-2028                                                                                                                                       | Corporate Debt Instruments - Other  | 2,277,000.00  | 2,265,615.00  | 2,297,103.63      |
|                       | AVERY DENNISON CORP COM                                                                                                                                                    | Corporate Stock - Common            | 16,326.00     | 1,070,663.63  | 1,466,564.58      |
|                       | AVEVA GROUP ORD GBP0.03556                                                                                                                                                 | Corporate Stock - Common            | 2,912.00      | 89,851.67     | 89,751.11         |
|                       | AVIC ELECTROMECHAN 'A' CNY1                                                                                                                                                | Corporate Stock - Common            | 114,900.00    | 110,145.42    | 108,873.49        |
|                       | AVICHINA INDUSTRY 'H' CNY1                                                                                                                                                 | Corporate Stock - Common            | 17,000.00     | 10,084.56     | 10,682.88         |
|                       | AVIS BUDGET CAR RENT LLC 5.5 DUE 04-01-2023                                                                                                                                | Corporate Debt Instruments - Other  | 210,000.00    | 206,046.25    | 202,650.00        |
|                       | AVIS BUDGET GROUP INC COM STK                                                                                                                                              | Corporate Stock - Common            | 20,300.00     | 625,785.73    | 456,344.00        |
|                       | AVIVA ORD GBP0.25                                                                                                                                                          | Corporate Stock - Common            | 1,581,873.00  | 11,152,732.20 | 7,565,099.60      |
|                       | AVNET INC COM                                                                                                                                                              | Corporate Stock - Common            | 24,973.00     | 1,067,677.98  | 901,525.30        |
|                       | AVOLON HLDGS FDG 5.5% DUE 01-15-2023                                                                                                                                       | Corporate Debt Instruments - Other  | 518,000.00    | 518,000.00    | 502,460.00        |
|                       | AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025                                                                                                                    | Corporate Debt Instruments - Other  | 918,322.72    | 909,116.36    | 880,827.60        |
|                       | AVROBIO INC COM                                                                                                                                                            | Corporate Stock - Common            | 3,432.00      | 100,005.30    | 57,142.80         |
|                       | AXA EQUITABLE 3.9% DUE 04-20-2023                                                                                                                                          | Corporate Debt Instruments - Other  | 500,000.00    | 499,001.36    | 493,804.00        |
|                       | AXA EQUITABLE HLDGS INC COM                                                                                                                                                | Corporate Stock - Common            | 1,958.00      | 38,529.92     | 32,561.54         |
|                       | AXA EUR2.29                                                                                                                                                                | Corporate Stock - Common            | 227,075.00    | 5,887,561.83  | 4,895,174.67      |
|                       | AXA SA 7.25% 05-15-2021                                                                                                                                                    | Corporate Debt Instruments - Other  | 635,000.00    | 658,019.34    | 553,676.19        |
|                       | AXALTA COATING SYSTEMS LTD COM USD1.00                                                                                                                                     | Corporate Stock - Common            | 15,411.00     | 483,056.37    | 360,925.62        |
|                       | AXEL SPRINGER SE NPV(REGD)                                                                                                                                                 | Corporate Stock - Common            | 58,832.00     | 4,021,315.50  | 3,320,992.83      |
|                       | AXIATA GROUP BERHAD MYR1                                                                                                                                                   | Corporate Stock - Common            | 8,300.00      | 7,915.12      | 7,893.28          |
|                       | AXIS CAPITAL HOLDINGS LTD COM USD0.0125                                                                                                                                    | Corporate Stock - Common            | 13,100.00     | 756,810.40    | 676,484.00        |
|                       | AXON ENTERPRISE INC COM                                                                                                                                                    | Corporate Stock - Common            | 11,660.00     | 636,710.97    | 510,125.00        |
|                       | AZZ INC COM                                                                                                                                                                | Corporate Stock - Common            | 83,337.00     | 3,883,001.71  | 3,363,481.32      |
|                       | B & G FOODS INC 5.25% DUE 04-01-2025                                                                                                                                       | Corporate Debt Instruments - Other  | 652,000.00    | 654,462.18    | 606,360.00        |
|                       | B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1                                                                                                                                  | Corporate Stock - Common            | 890,696.00    | 4,834,602.50  | 3,193,309.37      |
|                       | B A T CAP CORP 4.39% 08-15-2037                                                                                                                                            | Corporate Debt Instruments - Other  | 7,300,000.00  | 6,633,357.69  | 5,974,816.40      |
|                       | B A T CAP CORP 4.54% 08-15-2047                                                                                                                                            | Corporate Debt Instruments - Other  | 8,320,000.00  | 8,138,982.14  | 6,623,136.00      |
|                       | B A T CAP CORP FIXED 2.297% DUE 08-14-2020                                                                                                                                 | Corporate Debt Instruments - Other  | 200,000.00    | 196,094.00    | 195,327.60        |
|                       | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                                                                                                                                 | Corporate Debt Instruments - Other  | 4,940,000.00  | 4,664,693.20  | 4,385,465.24      |
|                       | B2 GOLD CORP COMMON STOCK                                                                                                                                                  | Corporate Stock - Common            | 129,398.00    | 329,268.43    | 378,018.76        |
|                       | B2GOLD CORP COM STK                                                                                                                                                        | Corporate Stock - Common            | 1,403,702.00  | 3,376,182.82  | 4,098,809.84      |
|                       | B2W COMPANHIA DIGITAL                                                                                                                                                      | Corporate Stock - Common            | 38,900.00     | 365,174.04    | 421,744.95        |
|                       | B3 SA COM NPV                                                                                                                                                              | Corporate Stock - Common            | 428,979.00    | 3,062,779.68  | 2,967,406.81      |
|                       | BABCOCK & WILCOX ENTERPRISES INC COM                                                                                                                                       | Corporate Stock - Common            | 235,600.00    | 578,141.52    | 91,978.24         |
|                       | BABCOCK INTL GROUP ORD GBP0.60                                                                                                                                             | Corporate Stock - Common            | 553,228.00    | 5,261,883.74  | 3,447,564.99      |
|                       | BAE SYS HLDGS INC 4.75% DUE 10-07-2044                                                                                                                                     | Corporate Debt Instruments - Other  | 4,781,000.00  | 5,047,639.82  | 4,800,573.41      |
|                       | BAE SYSTEMS ORD GBP0.025                                                                                                                                                   | Corporate Stock - Common            | 985,219.00    | 7,346,172.53  | 5,761,927.01      |
|                       | BAIC MOTOR CORPORATION LIMITED 'H' CNY1                                                                                                                                    | Corporate Stock - Common            | 92,000.00     | 55,272.01     | 48,530.21         |
|                       | BAIDU INC SPONS ADR REPR 0.10 ORD CLS A                                                                                                                                    | Corporate Stock - Common            | 138,960.00    | 29,446,018.66 | 22,039,056.00     |
|                       | BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013 (A) AND AIVS                                                                                                           | Partnership/Joint Venture Interests | 62,896,440.27 | 62,896,440.27 | 60,582,909.00     |
|                       | BAIAI AUTO LTD INR10                                                                                                                                                       | Corporate Stock - Common            | 56,523.00     | 1,697,559.79  | 2,202,263.67      |
|                       | BAIAI FINANCE LTD INR2                                                                                                                                                     | Corporate Stock - Common            | 18,849.00     | 630,977.47    | 714,150.72        |
|                       | BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047                                                                                                                     | Corporate Debt Instruments - Other  | 1,090,000.00  | 1,066,199.75  | 898,216.68        |
|                       | BAKER HUGHES A GE CO USD0.0001 CL A                                                                                                                                        | Corporate Stock - Common            | 1,688.00      | 39,025.56     | 36,292.00         |
|                       | BALL CORP COM                                                                                                                                                              | Corporate Stock - Common            | 50,981.00     | 2,328,957.05  | 2,344,106.38      |
|                       | BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)                                                                                                                             | Corporate Stock - Common            | 3,169.00      | 452,060.10    | 435,263.34        |
|                       | BALRAMPUR CHINI MI INR1                                                                                                                                                    | Corporate Stock - Common            | 336,242.00    | 805,215.98    | 491,250.93        |
|                       | BALT GAS & ELEC CO 3.5% DUE 08-15-2046                                                                                                                                     | Corporate Debt Instruments - Other  | 1,573,000.00  | 1,542,632.63  | 1,395,928.96      |
|                       | BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047                                                                                                                               | Corporate Debt Instruments - Other  | 90,000.00     | 89,279.10     | 82,528.38         |
|                       | BANC CALIF INC COM                                                                                                                                                         | Corporate Stock - Common            | 42,417.00     | 815,008.19    | 564,570.27        |
|                       | BANCO ABC BRASIL PRF NPV                                                                                                                                                   | Corporate Stock - Preferred         | 260,260.00    | 1,453,022.40  | 1,133,506.75      |
|                       | BANCO ACTINVER SA CBF1 (FIBRA UNO ADMINISTR)                                                                                                                               | Other                               | 30,200.00     | 38,037.09     | 33,491.23         |
|                       | BANCO BILBAO VIZCAYA ARG 7.0% 29/12/2049                                                                                                                                   | Corporate Debt Instruments - Other  | 1,400,000.00  | 1,490,516.97  | 1,599,990.76      |
|                       | BANCO BPM NPV                                                                                                                                                              | Corporate Stock - Common            | 134,576.00    | 271,133.91    | 302,758.23        |
|                       | BANCO DE CHILE COM NPV                                                                                                                                                     | Corporate Stock - Common            | 180,873.00    | 25,861.47     | 25,846.07         |
|                       | BANCO DO BRASIL (CAYMAN) 4.875% 04-19-2023 BEO                                                                                                                             | Corporate Debt Instruments - Other  | 200,000.00    | 200,000.00    | 196,840.00        |
|                       | BANCO GENERAL S A 4.125% DUE 08-07-2027                                                                                                                                    | Corporate Debt Instruments - Other  | 200,000.00    | 198,126.00    | 183,500.00        |
|                       | BANCO SANTANDER 6.25%-FRN PERP EUR100000                                                                                                                                   | Corporate Debt Instruments - Other  | 1,500,000.00  | 1,581,052.47  | 1,686,860.79      |
|                       | BANCO SANTANDER EURO.50(REGD)                                                                                                                                              | Corporate Stock - Common            | 2,359,262.00  | 14,670,822.70 | 10,715,143.14     |
|                       | BANCO SANTANDER MEXICO S A INSTITUCION DE BANCA MULT GRUPO FINC SANTANDER MEX                                                                                              | Corporate Stock - Common            | 238,216.00    | 1,603,621.93  | 1,467,410.56      |
|                       | BANCO SANTANDER MEXICO SA INST                                                                                                                                             | Corporate Stock - Common            | 15,800.00     | 23,866.53     | 19,575.75         |
|                       | BANCO SANTANDER S A N Y BRH DISC COML PAPER 3/A2 YRS 3&4 02-05-2019                                                                                                        | Corporate Debt Instruments - Other  | 1,500,000.00  | 1,489,688.34  | 1,496,127.00      |
|                       | BANCO SANTANDER S A N Y BRH DISC COML PAPER 3/A2 YRS 3&4 02-27-2019                                                                                                        | Corporate Debt Instruments - Other  | 250,000.00    | 248,300.35    | 248,829.13        |
|                       | BANCOLOMBIA SA                                                                                                                                                             | Corporate Stock - Common            | 415,799.00    | 4,399,800.31  | 3,892,313.96      |
|                       | BANCOLOMBIA SA PRF COP500                                                                                                                                                  | Corporate Stock - Preferred         | 4,021.00      | 40,691.07     | 38,878.95         |
|                       | BANDAI NAMCO HOLDINGS INC                                                                                                                                                  | Corporate Stock - Common            | 29,300.00     | 1,026,284.16  | 1,315,248.60      |
|                       | BANGKOK BANK THB10 (NVDR)                                                                                                                                                  | Corporate Stock - Common            | 2,500.00      | 15,319.22     | 15,586.61         |
|                       | BANGKOK BANK THB10(ALIEN MKT)                                                                                                                                              | Corporate Stock - Common            | 474,800.00    | 2,770,322.83  | 3,018,538.08      |
|                       | BANGKOK BANK THB10(LOCAL)                                                                                                                                                  | Corporate Stock - Common            | 75,800.00     | 496,342.19    | 472,586.00        |
|                       | BANGKOK DUSIT MEDI THB0.1(NVDR)                                                                                                                                            | Corporate Stock - Common            | 1,323,700.00  | 1,080,114.12  | 1,008,223.59      |
|                       | BANGKOK DUSIT MEDICAL SERVICES THB0.1(ALIEN MARKET)                                                                                                                        | Corporate Stock - Common            | 752,700.00    | 469,987.39    | 573,309.58        |
|                       | BANK AMER CORP 2.738% 01-23-2022                                                                                                                                           | Corporate Debt Instruments - Other  | 120,000.00    | 120,000.00    | 118,179.00        |
|                       | BANK AMER CORP 3.093% 10-01-2025                                                                                                                                           | Corporate Debt Instruments - Other  | 745,000.00    | 745,000.00    | 706,402.30        |
|                       | BANK AMER CORP 3.419% 12-20-2028                                                                                                                                           | Corporate Debt Instruments - Other  | 8,301,000.00  | 7,268,491.42  | 7,754,379.15      |
|                       | BANK AMER CORP 3.499% 05-17-2022                                                                                                                                           | Corporate Debt Instruments - Other  | 955,000.00    | 955,000.00    | 955,143.25        |
|                       | BANK AMER CORP 3.5% DUE 04-19-2026                                                                                                                                         | Corporate Debt Instruments - Other  | 4,048,000.00  | 4,023,172.23  | 3,895,536.13      |
|                       | BANK AMER CORP 3.946% DUE 01-23-2049                                                                                                                                       | Corporate Debt Instruments - Other  | 6,815,000.00  | 6,732,547.20  | 6,070,188.65      |
|                       | BANK AMER CORP 4% DUE 01-22-2025                                                                                                                                           | Corporate Debt Instruments - Other  | 70,000.00     | 69,577.90     | 68,190.22         |
|                       | BANK AMER CORP 4.45% DUE 03-03-2026                                                                                                                                        | Corporate Debt Instruments - Other  | 225,000.00    | 225,000.00    | 222,433.88        |
|                       | BANK AMER CORP 4.75% DUE 04-21-2045                                                                                                                                        | Corporate Debt Instruments - Other  | 750,000.00    | 749,047.50    | 739,783.50        |
|                       | BANK AMER CORP 4.875% DUE 04-01-2044                                                                                                                                       | Corporate Debt Instruments - Other  | 80,000.00     | 84,864.80     | 82,001.28         |
|                       | BANK AMER CORP 5% DUE 01-21-2044                                                                                                                                           | Corporate Debt Instruments - Other  | 3,865,000.00  | 3,993,946.21  | 3,999,772.55      |
|                       | BANK AMER CORP 5.875% DUE 12-31-2049                                                                                                                                       | Corporate Debt Instruments - Other  | 900,000.00    | 903,520.00    | 819,000.00        |
|                       | BANK AMER CORP FIXED 3.824% 01-20-2028                                                                                                                                     | Corporate Debt Instruments - Other  | 20,235,000.00 | 19,792,326.75 | 19,629,993.74     |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | BANK AMER CORP FIXED 3.864% 07-23-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 150,000.00    | 150,000.00    | 149,642.70        |
|                       | BANK AMER CORP FIXED 3.97% 03-05-2029                                                                                                                                      | Corporate Debt Instruments - Other  | 190,000.00    | 184,020.40    | 184,687.22        |
|                       | BANK AMER CORP FLTG RT 2.369% DUE 07-21-2021                                                                                                                               | Corporate Debt Instruments - Other  | 125,000.00    | 125,000.00    | 122,763.13        |
|                       | BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038                                                                                                                               | Corporate Debt Instruments - Other  | 15,271,000.00 | 15,188,829.93 | 14,527,241.22     |
|                       | BANK AMER CORP FLTG RT 4.271% DUE 07-23-2029                                                                                                                               | Corporate Debt Instruments - Other  | 1,760,000.00  | 1,749,805.20  | 1,751,740.32      |
|                       | BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L                                                                                              | Corporate Stock - Preferred         | 7,450.00      | 9,400,722.55  | 9,331,125.00      |
|                       | BANK AMER N A FLTG 08-28-2020                                                                                                                                              | Corporate Debt Instruments - Other  | 4,000,000.00  | 4,000,000.00  | 3,985,584.00      |
|                       | BANK HAPOLIM B.M. ILS1                                                                                                                                                     | Corporate Stock - Common            | 68,298.00     | 398,505.37    | 432,260.03        |
|                       | BANK MONTREAL CHICAGO IAM INSTL CTF OF DEP FLTG 02-22-2019                                                                                                                 | Certificates of Deposit             | 11,500,000.00 | 11,500,000.00 | 11,503,795.00     |
|                       | BANK MONTREAL QUE COM                                                                                                                                                      | Corporate Stock - Common            | 19,228.00     | 1,510,661.19  | 1,256,549.80      |
|                       | BANK N S HALIFAX COM STK                                                                                                                                                   | Corporate Stock - Common            | 73,662.00     | 4,102,601.89  | 3,673,523.94      |
|                       | BANK NEW YORK MELLON CORP COM STK                                                                                                                                          | Corporate Stock - Common            | 44,205.00     | 2,070,192.68  | 2,080,729.35      |
|                       | BANK NOVA SCOTIA HOUSTON TEX BRH INSTL CTF DEP 06-13-2018 2.6% 03-13-2019                                                                                                  | Certificates of Deposit             | 7,000,000.00  | 7,000,000.00  | 6,998,061.77      |
|                       | BANK OF AMERICA CORP                                                                                                                                                       | Corporate Stock - Common            | 1,696,842.00  | 39,609,581.25 | 41,810,186.88     |
|                       | BANK OF BEIJING CO. LTD. CNY1 (STOCK CONNECT)                                                                                                                              | Corporate Stock - Common            | 9,700.00      | 8,285.51      | 7,920.56          |
|                       | BANK OF CHINA LTD 'A'CNY1 (STOCK CONNECT)                                                                                                                                  | Corporate Stock - Common            | 9,400.00      | 5,023.33      | 4,939.20          |
|                       | BANK OF CHINA LTD H CNY1                                                                                                                                                   | Corporate Stock - Common            | 17,831,000.00 | 8,645,892.64  | 7,697,801.22      |
|                       | BANK OF COMMUNICATIONS CO 'H'                                                                                                                                              | Corporate Stock - Common            | 3,254,000.00  | 2,570,115.40  | 2,539,411.31      |
|                       | BANK OF COMMUNICATIONS CO LTD 'A'CNY1 (STOCK CONNECT LINE)                                                                                                                 | Corporate Stock - Common            | 7,500.00      | 6,355.97      | 6,320.64          |
|                       | BANK OF EAST ASIA HKD2.50                                                                                                                                                  | Corporate Stock - Common            | 83,149.00     | 345,969.56    | 264,442.15        |
|                       | BANK OF GUIYANG CO. LTD A CNY1 (STOCK CONNECT)                                                                                                                             | Corporate Stock - Common            | 189,600.00    | 321,846.41    | 294,734.33        |
|                       | BANK OF IRELAND GR EUR1                                                                                                                                                    | Corporate Stock - Common            | 63,318.00     | 519,138.90    | 351,776.40        |
|                       | BANK OF IRELAND GROUP PLC EUR1                                                                                                                                             | Corporate Stock - Common            | 205,997.00    | 1,740,112.98  | 1,147,285.26      |
|                       | BANK OF JIANGSU CORPORATION A CNY1 STOCK CONNECT                                                                                                                           | Corporate Stock - Common            | 1,020,197.00  | 953,243.22    | 886,501.57        |
|                       | BANK OF MONTREAL COM NPV                                                                                                                                                   | Corporate Stock - Common            | 43,027.00     | 3,347,375.13  | 2,809,765.80      |
|                       | BANK OF QUEENSLAND NPV                                                                                                                                                     | Corporate Stock - Common            | 25,516.00     | 241,272.95    | 174,243.67        |
|                       | BANK OF SHANGHAI CO LTD A CNY1(STOCK CONNECT)                                                                                                                              | Corporate Stock - Common            | 656,830.00    | 1,129,716.01  | 1,069,803.97      |
|                       | BANK PEKAO SA PLN1.00                                                                                                                                                      | Corporate Stock - Common            | 63,807.00     | 2,341,214.04  | 1,851,324.41      |
|                       | BANK RAKYAT INDONESIA PERSER                                                                                                                                               | Corporate Stock - Common            | 49,709,500.00 | 10,025,777.07 | 12,652,070.23     |
|                       | BANK TABUNGAN NEG IDR500                                                                                                                                                   | Corporate Stock - Common            | 28,100.00     | 5,220.25      | 4,963.42          |
|                       | BANKIA S.A. EUR1 (POST CONS)                                                                                                                                               | Corporate Stock - Common            | 82,542.00     | 368,351.96    | 241,556.21        |
|                       | BANKINTER SA EUR0.30(REGD)                                                                                                                                                 | Corporate Stock - Common            | 406.00        | 3,471.51      | 3,257.19          |
|                       | BANKUNITED INC                                                                                                                                                             | Corporate Stock - Common            | 22,500.00     | 792,033.71    | 673,650.00        |
|                       | BANNER CORP COM NEW COM NEW                                                                                                                                                | Corporate Stock - Common            | 20,306.00     | 1,002,650.95  | 1,085,964.88      |
|                       | BANPU PUBLIC CO THB1(NVDR)                                                                                                                                                 | Corporate Stock - Common            | 19,600.00     | 11,233.49     | 8,909.09          |
|                       | BAOSHAN IRON & STEEL CO 'A' CNY1 ( STOCK CONNECT)                                                                                                                          | Corporate Stock - Common            | 5,000.00      | 4,839.85      | 4,730.47          |
|                       | BAPTIST HLTH S FLA 4.342% DUE 11-15-2041                                                                                                                                   | Corporate Debt Instruments - Other  | 800,000.00    | 800,000.00    | 807,496.00        |
|                       | BARCLAYS BK PLC 7.625 DUE 11-21-2022                                                                                                                                       | Corporate Debt Instruments - Other  | 200,000.00    | 215,500.00    | 207,250.00        |
|                       | BARCLAYS PLC 1.5% SNR 03/09/23 EUR100000                                                                                                                                   | Corporate Debt Instruments - Other  | 200,000.00    | 220,262.77    | 222,903.06        |
|                       | BARCLAYS PLC 4.337% DUE 01-10-2028                                                                                                                                         | Corporate Debt Instruments - Other  | 200,000.00    | 192,204.00    | 185,067.80        |
|                       | BARCLAYS PLC 4.375% DUE 01-12-2026                                                                                                                                         | Corporate Debt Instruments - Other  | 500,000.00    | 511,015.00    | 474,966.00        |
|                       | BARCLAYS PLC 4.61% 02-15-2023                                                                                                                                              | Corporate Debt Instruments - Other  | 700,000.00    | 699,867.00    | 694,092.70        |
|                       | BARCLAYS PLC 4.836% 05-09-2028                                                                                                                                             | Corporate Debt Instruments - Other  | 1,900,000.00  | 1,900,000.00  | 1,744,333.00      |
|                       | BARCLAYS PLC 4.95% DUE 01-10-2047                                                                                                                                          | Corporate Debt Instruments - Other  | 70,000.00     | 66,348.49     | 61,858.79         |
|                       | BARCLAYS PLC 4.972% 05-16-2029                                                                                                                                             | Corporate Debt Instruments - Other  | 5,915,000.00  | 5,880,656.55  | 5,703,112.87      |
|                       | BARCLAYS PLC 5.25% DUE 08-17-2045                                                                                                                                          | Corporate Debt Instruments - Other  | 550,000.00    | 596,771.43    | 504,269.70        |
|                       | BARCLAYS PLC ORD GBP0.25                                                                                                                                                   | Corporate Stock - Common            | 5,492,660.00  | 15,860,645.92 | 10,529,555.08     |
|                       | BARLOWORLD LTD ZAR0.05                                                                                                                                                     | Corporate Stock - Common            | 101,777.00    | 1,092,032.78  | 814,640.51        |
|                       | BARNABAS HLTH SYS 4% DUE 07-01-2028                                                                                                                                        | Corporate Debt Instruments - Other  | 1,300,000.00  | 1,154,959.00  | 1,309,166.30      |
|                       | BARRATT DEVELOPMENTS ORD GBP0.10                                                                                                                                           | Corporate Stock - Common            | 66,950.00     | 471,717.66    | 394,618.13        |
|                       | BARRICK GOLD CORP                                                                                                                                                          | Corporate Stock - Common            | 240,331.00    | 2,851,734.55  | 3,254,081.74      |
|                       | BARRICK GOLD CORP 5.25% DUE 04-01-2042                                                                                                                                     | Corporate Debt Instruments - Other  | 2,537,000.00  | 2,670,347.11  | 2,536,895.98      |
|                       | BARRICK GOLD CORP COM NPV                                                                                                                                                  | Corporate Stock - Common            | 97,568.00     | 1,298,958.48  | 1,316,575.08      |
|                       | BARRICK N AMER FIN 5.7% DUE 05-30-2041                                                                                                                                     | Corporate Debt Instruments - Other  | 190,000.00    | 221,237.32    | 200,306.55        |
|                       | BARRICK N AMER FIN 5.75% DUE 05-01-2043                                                                                                                                    | Corporate Debt Instruments - Other  | 2,160,000.00  | 2,397,287.30  | 2,268,743.04      |
|                       | BARRICK PD 5.95% DUE 10-15-2039                                                                                                                                            | Corporate Debt Instruments - Other  | 415,000.00    | 437,088.03    | 442,591.28        |
|                       | BARRY CALLEBAUT AG CHF62.2000 (REGD)                                                                                                                                       | Corporate Stock - Common            | 121.00        | 224,880.78    | 187,919.46        |
|                       | BARWA REAL ESTATE QAR10                                                                                                                                                    | Corporate Stock - Common            | 1,455.00      | 14,896.73     | 15,947.56         |
|                       | BASF - ORD SHS COMSTK                                                                                                                                                      | Corporate Stock - Common            | 303,033.00    | 26,946,352.68 | 20,923,296.24     |
|                       | BASIN ELEC PWR 4.75% DUE 04-26-2047                                                                                                                                        | Corporate Debt Instruments - Other  | 2,502,000.00  | 2,497,011.85  | 2,532,084.05      |
|                       | BAUER AG NPV (BR)                                                                                                                                                          | Corporate Stock - Common            | 6,242.00      | 92,795.31     | 86,768.20         |
|                       | BAUSCH HEALTH COMP COM NPV                                                                                                                                                 | Corporate Stock - Common            | 2,766.00      | 64,852.14     | 51,135.96         |
|                       | BAUSCH HEALTH COMPANIES (FKA VALEANT PHARMACEUTICALS INTL) TLB 06-02-2025                                                                                                  | Corporate Debt Instruments - Other  | 123,200.00    | 122,588.82    | 117,416.99        |
|                       | BAXALTA INC 3.6% DUE 06-23-2022                                                                                                                                            | Corporate Debt Instruments - Other  | 120,000.00    | 120,045.23    | 119,089.92        |
|                       | BAXALTA INC 5.25% DUE 06-23-2045                                                                                                                                           | Corporate Debt Instruments - Other  | 2,123,000.00  | 2,195,155.93  | 2,151,911.02      |
|                       | BAXTER INTL INC 3.5% DUE 08-15-2046                                                                                                                                        | Corporate Debt Instruments - Other  | 1,527,000.00  | 1,270,005.90  | 1,260,758.39      |
|                       | BAXTER INTL INC COM                                                                                                                                                        | Corporate Stock - Common            | 84,099.00     | 5,816,662.85  | 5,535,396.18      |
|                       | BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO                                                                                                                | Other                               | 2,000,000.00  | 2,793,825.02  | 2,721,960.00      |
|                       | BAYER AG NPV (REGD)                                                                                                                                                        | Corporate Stock - Common            | 132,634.00    | 14,669,860.58 | 9,182,141.34      |
|                       | BAYER MOTOREN WERK NON VTG PRF EUR1                                                                                                                                        | Corporate Stock - Preferred         | 3,590.00      | 304,026.21    | 254,852.72        |
|                       | BAYER US FIN II 4.375% DUE 12-15-2028                                                                                                                                      | Corporate Debt Instruments - Other  | 365,000.00    | 362,339.15    | 348,484.48        |
|                       | BAYER US FIN II 4.875% DUE 06-25-2048                                                                                                                                      | Corporate Debt Instruments - Other  | 2,072,000.00  | 2,074,032.39  | 1,862,193.42      |
|                       | BAYERISCHE MOTOREN WERKE A G COM                                                                                                                                           | Corporate Stock - Common            | 114,362.00    | 11,060,638.01 | 9,242,817.87      |
|                       | BAYLOR SCOTT & 3.967% DUE 11-15-2046                                                                                                                                       | Corporate Debt Instruments - Other  | 740,000.00    | 700,306.40    | 717,808.88        |
|                       | BAYLOR SCOTT & 4.185% DUE 11-15-2045                                                                                                                                       | Corporate Debt Instruments - Other  | 145,000.00    | 150,338.90    | 142,925.20        |
|                       | BB SEGURIDADE PART COM NPV                                                                                                                                                 | Corporate Stock - Common            | 634,200.00    | 4,572,522.63  | 4,514,630.20      |
|                       | BB&T CORP COM                                                                                                                                                              | Corporate Stock - Common            | 23,040.00     | 1,028,461.56  | 998,092.80        |
|                       | BB&T CORP SR 2.75% DUE 04-01-2022                                                                                                                                          | Corporate Debt Instruments - Other  | 435,000.00    | 434,186.55    | 427,630.67        |
|                       | BBA AVIATION PLC ORD GBP0.2976 (POST CONS)                                                                                                                                 | Corporate Stock - Common            | 897,987.00    | 3,102,131.84  | 2,495,501.81      |
|                       | BBMG CORPORATION 'H'CNY1                                                                                                                                                   | Corporate Stock - Common            | 30,000.00     | 9,453.09      | 9,464.39          |
|                       | BBVA(BILB-VIZ-ARG) EURO.49                                                                                                                                                 | Corporate Stock - Common            | 771,285.00    | 5,404,759.66  | 4,087,094.80      |
|                       | BCE INC COM NPV                                                                                                                                                            | Corporate Stock - Common            | 14,944.00     | 635,309.55    | 590,079.02        |
|                       | BCO BRADESCO SA COM NPV                                                                                                                                                    | Corporate Stock - Common            | 41,930.00     | 362,476.79    | 366,207.96        |
|                       | BCO COM PORTUGUES NPV                                                                                                                                                      | Corporate Stock - Common            | 1,872,062.00  | 568,508.44    | 491,140.96        |
|                       | BCO CREDITO INVERS COM NPV                                                                                                                                                 | Corporate Stock - Common            | 416.00        | 26,099.41     | 27,025.01         |
|                       | BCO DE SABADELL EURO.125                                                                                                                                                   | Corporate Stock - Common            | 363,858.00    | 552,978.54    | 416,152.27        |
|                       | BCO DO BRASIL SA COM NPV                                                                                                                                                   | Corporate Stock - Common            | 612,400.00    | 5,848,559.30  | 7,345,797.85      |
|                       | BCO EST R GDE SUL PRF CLASS 'B' NPV                                                                                                                                        | Corporate Stock - Preferred         | 451,300.00    | 2,341,114.52  | 2,582,683.09      |
|                       | BCO SANTANDER-CHIL COM NPV                                                                                                                                                 | Corporate Stock - Common            | 596,414.00    | 45,217.69     | 44,421.67         |
|                       | BDCM OPPORTUNITY FUND IV LP                                                                                                                                                | Partnership/Joint Venture Interests | 42,314,864.00 | 42,314,864.00 | 48,023,909.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | BDO UNIBANK INC PHP10                                                                                                                                                      | Corporate Stock - Common               | 16,720.00     | 35,381.74     | 41,589.35         |
|                       | BEACH POINT MARRIOTT OWNERSHIP RESORTS, INC. TERM LOAN B DUE 08-29-2025 BEO                                                                                                | Corporate Debt Instruments - Other     | 200,000.00    | 199,000.00    | 195,000.00        |
|                       | BEACON CAPITAL STRATEGIC PARTNERS IV, LP                                                                                                                                   | Partnership/Joint Venture Interests    | 9,759,201.85  | 9,759,201.85  | 1.00              |
|                       | BEACON CAPITAL STRATEGIC PARTNERS V, LP V, LP                                                                                                                              | Partnership/Joint Venture Interests    | 15,657,680.46 | 15,657,680.46 | 1,181.00          |
|                       | BEACON CAPITAL STRATEGIC PTRS VI                                                                                                                                           | Partnership/Joint Venture Interests    | 10,166,935.30 | 10,166,935.30 | 7,039,290.00      |
|                       | BEACON ROOFING SUP 6.375% DUE 10-01-2023                                                                                                                                   | Corporate Debt Instruments - Other     | 132,000.00    | 143,220.00    | 130,680.00        |
|                       | BEAR CREEK MINING COM NPV                                                                                                                                                  | Corporate Stock - Common               | 527,200.00    | 1,291,743.28  | 401,440.92        |
|                       | BECLE SAB DE CV NPV                                                                                                                                                        | Corporate Stock - Common               | 288,861.00    | 405,793.90    | 385,172.45        |
|                       | BECTON DICKINSON & 3.25% DUE 11-12-2020                                                                                                                                    | Corporate Debt Instruments - Other     | 400,000.00    | 409,268.00    | 397,581.20        |
|                       | BECTON DICKINSON & 3.7% DUE 06-06-2027                                                                                                                                     | Corporate Debt Instruments - Other     | 11,210,000.00 | 10,704,877.40 | 10,602,843.98     |
|                       | BECTON DICKINSON & 4.669% DUE 06-06-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 65,000.00     | 61,392.50     | 61,136.08         |
|                       | BECTON DICKINSON & CO COM                                                                                                                                                  | Corporate Stock - Common               | 4,626.00      | 1,166,876.10  | 1,042,330.32      |
|                       | BECTON DICKINSON & CO DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A                                                                                                   | Corporate Stock - Preferred            | 33,985.00     | 1,911,904.95  | 1,959,914.95      |
|                       | BEECKEN PETTY O'KEEFE FUND IV, L.P.                                                                                                                                        | Partnership/Joint Venture Interests    | 24,323,920.91 | 24,323,920.91 | 24,133,947.00     |
|                       | BEECKEN PETTY O'KEEFE QP FUND II, LP                                                                                                                                       | Partnership/Joint Venture Interests    | 8,759,611.60  | 8,759,611.60  | 4,153,493.00      |
|                       | BEIERSDORF AG EUR1                                                                                                                                                         | Corporate Stock - Common               | 38,134.00     | 2,957,135.14  | 3,973,927.31      |
|                       | BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1                                                                                                                            | Corporate Stock - Common               | 16,000.00     | 17,349.58     | 16,982.25         |
|                       | BEIJING ENT WATER HKD0.10                                                                                                                                                  | Corporate Stock - Common               | 52,000.00     | 25,672.37     | 26,500.28         |
|                       | BEIJING ENTERPRISE NPV                                                                                                                                                     | Corporate Stock - Common               | 4,500.00      | 22,302.53     | 23,852.55         |
|                       | BELDEN INC COM                                                                                                                                                             | Corporate Stock - Common               | 22,434.00     | 1,412,617.78  | 937,068.18        |
|                       | BELL CANADA 4.464% 04-01-2048                                                                                                                                              | Corporate Debt Instruments - Other     | 570,000.00    | 564,173.63    | 550,996.20        |
|                       | BELLEVUE GOLD LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 1,105,000.00  | 340,259.63    | 318,947.21        |
|                       | BELLWAY GBP0.125                                                                                                                                                           | Corporate Stock - Common               | 108,990.00    | 3,180,534.89  | 3,491,063.40      |
|                       | BENDIGO AND ADELAIDE BANK LTD NPV                                                                                                                                          | Corporate Stock - Common               | 31,272.00     | 277,674.00    | 237,547.12        |
|                       | BENEFITFOCUS INC COM                                                                                                                                                       | Corporate Stock - Common               | 27,536.00     | 905,908.82    | 1,258,945.92      |
|                       | BENESSE HOLDINGS INC NPV                                                                                                                                                   | Corporate Stock - Common               | 11,000.00     | 378,708.56    | 280,526.82        |
|                       | BENETEAU EURO.10                                                                                                                                                           | Corporate Stock - Common               | 11,325.00     | 182,788.16    | 148,622.08        |
|                       | BEP Legacy C LLC                                                                                                                                                           | Partnership/Joint Venture Interests    | 26,270,151.39 | 26,270,151.39 | 126,759.00        |
|                       | BERKLEY GP HOLDINGS                                                                                                                                                        | Corporate Stock - Common               | 31,200.00     | 1,482,898.02  | 1,382,426.71      |
|                       | BERKSHIRE FUND VI, LP                                                                                                                                                      | Partnership/Joint Venture Interests    | 13,702,850.96 | 13,702,850.96 | 11,087,219.00     |
|                       | BERKSHIRE FUND VII, LP                                                                                                                                                     | Partnership/Joint Venture Interests    | 15,137,643.76 | 15,137,643.76 | 9,288,297.00      |
|                       | BERKSHIRE FUND VIII                                                                                                                                                        | Partnership/Joint Venture Interests    | 25,380,980.80 | 25,380,980.80 | 22,298,557.00     |
|                       | BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043                                                                                                                                     | Corporate Debt Instruments - Preferred | 1,960,000.00  | 1,912,130.24  | 1,990,617.16      |
|                       | BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042                                                                                                                                     | Corporate Debt Instruments - Preferred | 365,000.00    | 354,537.50    | 372,282.48        |
|                       | BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043                                                                                                                                     | Corporate Debt Instruments - Preferred | 2,000,000.00  | 1,912,310.00  | 2,088,202.00      |
|                       | BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040                                                                                                                                    | Corporate Debt Instruments - Preferred | 1,465,000.00  | 1,688,612.40  | 1,751,136.48      |
|                       | BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048                                                                                                                               | Corporate Debt Instruments - Other     | 630,000.00    | 593,434.80    | 565,441.38        |
|                       | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG                                                                                                                        | Corporate Debt Instruments - Other     | 3,045,000.00  | 3,034,296.15  | 3,019,230.17      |
|                       | BERKSHIRE HATHAWAY INC-CL B                                                                                                                                                | Corporate Stock - Common               | 75,392.00     | 12,203,756.04 | 15,393,538.56     |
|                       | BERRY PLASTICS CORP BOND 5.125% 07-15-2023                                                                                                                                 | Corporate Debt Instruments - Other     | 1,598,000.00  | 1,653,930.00  | 1,580,501.90      |
|                       | BESSEMER VENTURE PARTNERS X INSTITUTIONAL LP                                                                                                                               | Partnership/Joint Venture Interests    | 900,000.00    | 900,000.00    | 900,000.00        |
|                       | BEST BUY INC COM STK                                                                                                                                                       | Corporate Stock - Common               | 2,253.00      | 174,920.30    | 119,318.88        |
|                       | BEST WORLD INTL NPV (POST SUBDIVISION)                                                                                                                                     | Corporate Stock - Common               | 53,900.00     | 69,183.34     | 104,003.67        |
|                       | BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023                                                                                                                               | Corporate Debt Instruments - Other     | 1,000,000.00  | 995,160.00    | 1,014,566.00      |
|                       | BGF RETAIL CO LTD KRW1000                                                                                                                                                  | Corporate Stock - Common               | 1,588.00      | 270,710.55    | 290,331.60        |
|                       | BHARAT FORGE INR2                                                                                                                                                          | Corporate Stock - Common               | 44,221.00     | 506,205.62    | 322,211.88        |
|                       | BHARAT PETROL CORP INR10                                                                                                                                                   | Corporate Stock - Common               | 74,414.00     | 335,996.55    | 386,645.82        |
|                       | BHARTI AIRTEL LTD COMSTK                                                                                                                                                   | Corporate Stock - Common               | 286,210.00    | 1,844,409.92  | 1,281,109.01      |
|                       | BHARTI INFRATEL LT INR10                                                                                                                                                   | Corporate Stock - Common               | 1,141,891.00  | 6,364,659.66  | 4,236,192.35      |
|                       | BHP BILLITON FIN 5% DUE 09-30-2043                                                                                                                                         | Corporate Debt Instruments - Preferred | 1,225,000.00  | 1,281,433.14  | 1,338,300.25      |
|                       | BHP GROUP LIMITED                                                                                                                                                          | Corporate Stock - Common               | 177,393.00    | 3,958,624.82  | 4,274,802.46      |
|                       | BHP GROUP PLC                                                                                                                                                              | Corporate Stock - Common               | 147,109.00    | 5,699,024.25  | 6,162,396.01      |
|                       | BHP GROUP PLC ORD USD0.50                                                                                                                                                  | Corporate Stock - Common               | 454,826.00    | 9,043,213.62  | 9,567,164.73      |
|                       | BIC EUR3.82                                                                                                                                                                | Corporate Stock - Common               | 6,584.00      | 689,256.47    | 670,987.47        |
|                       | BIDVEST GROUP ZAR0.05                                                                                                                                                      | Corporate Stock - Common               | 166,563.00    | 2,308,051.98  | 2,395,102.99      |
|                       | BIM BIRLESIK MAGAZ TRY1                                                                                                                                                    | Corporate Stock - Common               | 144,661.00    | 2,191,903.76  | 2,365,741.28      |
|                       | BINGGRAE KRW5000                                                                                                                                                           | Corporate Stock - Common               | 2,986.00      | 187,483.47    | 194,017.75        |
|                       | BIO RAD LABS INC CL A                                                                                                                                                      | Corporate Stock - Common               | 14,650.00     | 3,822,507.57  | 3,402,023.00      |
|                       | BIOGAIA AB SER'B'NPV                                                                                                                                                       | Corporate Stock - Common               | 2,750.00      | 135,269.39    | 98,481.82         |
|                       | BIOGEN INC 3.625% DUE 09-15-2022                                                                                                                                           | Corporate Debt Instruments - Other     | 215,000.00    | 214,828.00    | 215,563.30        |
|                       | BIOGEN INC 5.2% DUE 09-15-2045                                                                                                                                             | Corporate Debt Instruments - Other     | 4,296,000.00  | 4,575,049.12  | 4,435,710.22      |
|                       | BIOGEN INC COMMON STOCK                                                                                                                                                    | Corporate Stock - Common               | 21,814.00     | 6,333,512.90  | 6,564,268.88      |
|                       | BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV                                                                                                                                | Corporate Stock - Common               | 8,870.00      | 321,358.13    | 328,012.60        |
|                       | BIOMARIN PHARMACEUTICAL INC 1.5 10-15-2020                                                                                                                                 | Corporate Debt Instruments - Other     | 2,558,000.00  | 3,010,818.48  | 2,845,775.00      |
|                       | BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010                                                                                                                          | Corporate Stock - Common               | 2,500.00      | 242,606.35    | 212,875.00        |
|                       | BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024                                                                                                                | Corporate Debt Instruments - Other     | 1,990,000.00  | 2,068,104.09  | 1,978,854.01      |
|                       | BIOMERIEUX NPV                                                                                                                                                             | Corporate Stock - Common               | 16,784.00     | 1,386,282.26  | 1,103,231.25      |
|                       | BIOTAGE AB NPV                                                                                                                                                             | Corporate Stock - Common               | 5,390.00      | 67,471.64     | 66,266.63         |
|                       | BIRLASOFT LIMITED                                                                                                                                                          | Corporate Stock - Common               | 272,051.00    | 806,483.46    | 849,879.30        |
|                       | BK BRASIL OPERACAO COM NPV                                                                                                                                                 | Corporate Stock - Common               | 129,900.00    | 608,754.86    | 693,112.82        |
|                       | BK CENTRAL ASIA IDR62.50                                                                                                                                                   | Corporate Stock - Common               | 2,929,200.00  | 3,674,585.95  | 5,296,189.15      |
|                       | BK HANDLOWY W WARS PLN4.00                                                                                                                                                 | Corporate Stock - Common               | 554.00        | 10,114.37     | 10,190.03         |
|                       | BK LEUMI LE ISRAEL ILS1                                                                                                                                                    | Corporate Stock - Common               | 729,237.00    | 4,764,332.05  | 4,410,451.92      |
|                       | BK MANDIRI IDR250                                                                                                                                                          | Corporate Stock - Common               | 4,807,700.00  | 2,101,035.68  | 2,465,701.49      |
|                       | BK NEW YORK MELLON CORP 3.442% DUE 02-07-2028/02-07-2027 REG                                                                                                               | Corporate Debt Instruments - Other     | 1,295,000.00  | 1,295,000.00  | 1,263,587.19      |
|                       | BK NOVA SCOTIA B C FIXED 3.125% DUE 04-20-2021                                                                                                                             | Corporate Debt Instruments - Other     | 605,000.00    | 603,850.50    | 604,045.92        |
|                       | BK OF AMER NA 6 DUE 10-15-2036                                                                                                                                             | Corporate Debt Instruments - Other     | 140,000.00    | 168,236.60    | 161,550.06        |
|                       | BK OF KYOTO LTD NPV                                                                                                                                                        | Corporate Stock - Common               | 43,200.00     | 2,256,390.65  | 1,789,582.10      |
|                       | BK OF NOVA SCOTIA COM NPV                                                                                                                                                  | Corporate Stock - Common               | 140,185.00    | 8,094,785.44  | 6,984,616.52      |
|                       | BK OF PHILIP ISLAN PHP10                                                                                                                                                   | Corporate Stock - Common               | 207,540.00    | 429,508.57    | 370,994.77        |
|                       | BK LTD HSTN TEX MED TRM BK NTS TRANCHE #TR 00001 8 3-15-09 BD IN DEFAULT                                                                                                   | Corporate Debt Instruments - Other     | 97,000.00     | 121.25        | 145.50            |
|                       | BLACK HILLS CORP 4.2% DUE 09-15-2046                                                                                                                                       | Corporate Debt Instruments - Other     | 815,000.00    | 810,558.25    | 755,266.21        |
|                       | BLACK HILLS CORP 4.35% DUE 05-01-2033                                                                                                                                      | Corporate Debt Instruments - Other     | 175,000.00    | 174,571.50    | 175,387.10        |
|                       | BLACKBAUD INC COM                                                                                                                                                          | Corporate Stock - Common               | 12,151.00     | 1,079,204.15  | 764,297.90        |
|                       | BLACKBERRY LTD COM                                                                                                                                                         | Corporate Stock - Common               | 258,594.00    | 2,108,518.38  | 1,838,603.34      |
|                       | BLACKBERRY LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 685.00        | 6,763.63      | 4,869.93          |
|                       | BLACKLINE INC COM                                                                                                                                                          | Corporate Stock - Common               | 29,908.00     | 1,102,103.33  | 1,224,732.60      |
|                       | BLACKROCK INC COM STK                                                                                                                                                      | Corporate Stock - Common               | 5,781.00      | 2,206,449.24  | 2,270,892.42      |
|                       | BLACKSTONE REAL ESTATE DEBT STRATEGIES II LP                                                                                                                               | Partnership/Joint Venture Interests    | 3,798,270.14  | 3,798,270.14  | 3,422,970.00      |
|                       | BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP                                                                                                                              | Partnership/Joint Venture Interests    | 41,794,726.06 | 41,794,726.06 | 43,373,882.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par       | (d) Cost        | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|-----------------|-----------------|-------------------|
|                       | BLACKSTONE REAL ESTATE PARTNERS ASIA II LP                                                                                                                                 | Partnership/Joint Venture Interests    | 3,965,935.00    | 3,965,935.00    | 2,742,536.86      |
|                       | BLOCK H & R INC COM                                                                                                                                                        | Corporate Stock - Common               | 47,417.00       | 1,216,097.67    | 1,202,969.29      |
|                       | BLUCORA INC COM                                                                                                                                                            | Corporate Stock - Common               | 18,814.00       | 595,845.95      | 501,204.96        |
|                       | BLUEPRINT MEDICINES CORP COM                                                                                                                                               | Corporate Stock - Common               | 10,108.00       | 825,688.62      | 544,922.28        |
|                       | BLUESCOPE STEEL NPV                                                                                                                                                        | Corporate Stock - Common               | 25,166.00       | 306,082.64      | 194,176.84        |
|                       | BMW US CAP LLC 3.1% DUE 04-12-2021                                                                                                                                         | Corporate Debt Instruments - Other     | 495,000.00      | 494,703.00      | 490,242.06        |
|                       | BNK FINANCIAL GROUP INC                                                                                                                                                    | Corporate Stock - Common               | 42,736.00       | 407,597.63      | 280,744.65        |
|                       | BNP PARIBAS 7% DUE 12-29-2999                                                                                                                                              | Corporate Debt Instruments - Other     | 400,000.00      | 399,456.00      | 380,500.00        |
|                       | BNP PARIBAS EUR2                                                                                                                                                           | Corporate Stock - Common               | 261,687.00      | 16,634,788.47   | 11,808,847.88     |
|                       | BNP PARIBAS N Y BRH INSTL CTF DEP DTD 08-06-2018 VAR RT DUE 08-06-2019                                                                                                     | Certificates of Deposit                | 10,000,000.00   | 10,000,000.00   | 9,996,540.00      |
|                       | BNP PARIBAS N Y BRH INSTL CTF DEP PROGRA05-04-2018 FLTG 05-07-2019                                                                                                         | Certificates of Deposit                | 10,000,000.00   | 10,000,000.00   | 9,997,300.00      |
|                       | BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022                                                                                                                           | Corporate Debt Instruments - Other     | 300,000.00      | 299,625.00      | 289,117.20        |
|                       | BOC AVIATION LTD NPV                                                                                                                                                       | Corporate Stock - Common               | 1,900.00        | 13,682.66       | 14,063.11         |
|                       | BOC HONG KONG HLDG NPV                                                                                                                                                     | Corporate Stock - Common               | 878,000.00      | 3,475,351.03    | 3,263,336.04      |
|                       | BOEING CO 3.3% DUE 03-01-2035                                                                                                                                              | Corporate Debt Instruments - Preferred | 255,000.00      | 228,717.15      | 231,948.77        |
|                       | BOEING CO 3.65% DUE 03-01-2047                                                                                                                                             | Corporate Debt Instruments - Preferred | 120,000.00      | 107,629.20      | 111,111.84        |
|                       | BOEING CO 3.85% DUE 11-01-2048                                                                                                                                             | Corporate Debt Instruments - Preferred | 1,100,000.00    | 1,026,743.50    | 1,051,649.51      |
|                       | BOEING CO 6.875% DUE 10-15-2043                                                                                                                                            | Corporate Debt Instruments - Preferred | 155,000.00      | 218,494.20      | 213,044.09        |
|                       | BOEING CO COM                                                                                                                                                              | Corporate Stock - Common               | 43,540.00       | 10,211,461.32   | 14,041,650.00     |
|                       | BOEING CO FIXED 3.55% DUE 03-01-2038                                                                                                                                       | Corporate Debt Instruments - Other     | 255,000.00      | 245,941.15      | 239,878.25        |
|                       | BOISE CASCADE CO COM                                                                                                                                                       | Corporate Stock - Common               | 10,303.00       | 441,555.79      | 245,726.55        |
|                       | BOK FINL CORP COM NEW                                                                                                                                                      | Corporate Stock - Common               | 43,500.00       | 3,609,199.03    | 3,189,855.00      |
|                       | BOLIDEN AB NPV                                                                                                                                                             | Corporate Stock - Common               | 4,724.00        | 102,250.03      | 102,292.90        |
|                       | BOLLORE EUR16                                                                                                                                                              | Corporate Stock - Common               | 35,311.00       | 139,166.59      | 141,280.20        |
|                       | BOMBARDIER INC 6.125% DUE 01-15-2023                                                                                                                                       | Corporate Debt Instruments - Other     | 255,000.00      | 262,027.50      | 239,062.50        |
|                       | BOMBARDIER INC 8.75% DUE 12-01-2021                                                                                                                                        | Corporate Debt Instruments - Other     | 356,000.00      | 352,443.56      | 366,680.00        |
|                       | BOMBARDIER INC CLASS'B'SUB-VTG NPV                                                                                                                                         | Corporate Stock - Common               | 347,700.00      | 802,663.84      | 516,789.43        |
|                       | BONOS DE TESORERIA 144A 5.94% 12/02/2 029                                                                                                                                  | Other                                  | 9,600,000.00    | 2,840,238.32    | 2,882,452.21      |
|                       | BONTERRA RESOURCES COM NPV                                                                                                                                                 | Corporate Stock - Common               | 574,686.00      | 1,968,552.58    | 1,089,791.14      |
|                       | BOOHOO GROUP PLC ORD GBP0.01                                                                                                                                               | Corporate Stock - Common               | 769,966.00      | 1,994,206.80    | 1,583,715.51      |
|                       | BOOKING HLDGS INC COM                                                                                                                                                      | Corporate Stock - Common               | 3,896.00        | 6,008,309.10    | 6,710,548.32      |
|                       | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK                                                                                                                                 | Corporate Stock - Common               | 18,738.00       | 622,945.07      | 844,521.66        |
|                       | BORAL LIMITED NPV                                                                                                                                                          | Corporate Stock - Common               | 75,769.00       | 283,935.17      | 263,506.41        |
|                       | BORG WARNER INC COM                                                                                                                                                        | Corporate Stock - Common               | 1,848.00        | 80,804.29       | 64,199.52         |
|                       | BORGWARNER INC 4.375% DUE 03-15-2045                                                                                                                                       | Corporate Debt Instruments - Other     | 295,000.00      | 286,075.41      | 270,584.33        |
|                       | BOSTON BEER INC CL A CL A                                                                                                                                                  | Corporate Stock - Common               | 6,850.00        | 2,077,789.55    | 1,649,754.00      |
|                       | BOSTON PRIVATE FINL HLDGS INC COM                                                                                                                                          | Corporate Stock - Common               | 68,890.00       | 1,018,697.98    | 728,167.30        |
|                       | BOSTON SCIENTIFIC CORP COM                                                                                                                                                 | Corporate Stock - Common               | 333,037.00      | 7,583,238.53    | 11,769,527.58     |
|                       | BOULDER RIDGE ESTATES, LLC                                                                                                                                                 | Partnership/Joint Venture Interests    | 3,631,784.00    | 3,631,784.00    | 6,397,408.00      |
|                       | BOUYGUES EUR1                                                                                                                                                              | Corporate Stock - Common               | 14,056.00       | 631,565.01      | 503,574.78        |
|                       | BOX INC CL A CL A                                                                                                                                                          | Corporate Stock - Common               | 35,732.00       | 708,489.79      | 603,156.16        |
|                       | BOYD GAMING CORP 6.0% 08-15-2026                                                                                                                                           | Corporate Debt Instruments - Other     | 59,000.00       | 59,000.00       | 55,165.00         |
|                       | BOYD GAMING CORP 6.375% DUE 04-01-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 756,000.00      | 801,327.50      | 731,430.00        |
|                       | BOYNE USA INC 7.25% DUE 05-01-2025                                                                                                                                         | Corporate Debt Instruments - Other     | 272,000.00      | 276,001.25      | 280,840.00        |
|                       | BOYU CAPITAL FUND III LP                                                                                                                                                   | Partnership/Joint Venture Interests    | 26,637,074.30   | 26,637,074.30   | 27,690,671.81     |
|                       | BP CAP MKTS AMER 3.937% DUE 09-21-2028                                                                                                                                     | Corporate Debt Instruments - Other     | 110,000.00      | 110,000.00      | 110,378.95        |
|                       | BP CAP MKTS AMER INC 3.216% 11-28-2023                                                                                                                                     | Corporate Debt Instruments - Other     | 465,000.00      | 464,535.47      | 458,290.05        |
|                       | BP CAP MKTS P L C 3.279% 09-19-2027                                                                                                                                        | Corporate Debt Instruments - Other     | 485,000.00      | 476,736.50      | 461,626.40        |
|                       | BP ORD USD0.25                                                                                                                                                             | Corporate Stock - Common               | 1,132,985.00    | 7,685,913.33    | 7,156,408.94      |
|                       | BPER BANCA EUR3                                                                                                                                                            | Corporate Stock - Common               | 381,008.00      | 1,991,995.94    | 1,465,187.89      |
|                       | BPREP CROWN CO-INVEST LP                                                                                                                                                   | Partnership/Joint Venture Interests    | 49,823,053.00   | 49,823,053.00   | 52,623,378.00     |
|                       | BPVTP L OINGO WIRELESS INC 1.0% 10-01-2023                                                                                                                                 | Corporate Debt Instruments - Other     | 1,947,000.00    | 1,896,984.40    | 1,645,993.80      |
|                       | BR MALLS PARTICIPA COM NPV                                                                                                                                                 | Corporate Stock - Common               | 6,500.00        | 21,989.03       | 21,919.63         |
|                       | BRADY CORP CL A                                                                                                                                                            | Corporate Stock - Common               | 36,207.00       | 1,290,781.29    | 1,573,556.22      |
|                       | BRAMBLES LTD NPV                                                                                                                                                           | Corporate Stock - Common               | 65,078.00       | 483,402.65      | 465,021.37        |
|                       | BRASKEM AMER FIN 7.1250 DUE 07-22-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 700,000.00      | 745,500.00      | 759,150.00        |
|                       | Brazilian real                                                                                                                                                             | Non-Interest Bearing Cash - USD        | 765,881.58      | 765,881.58      | 765,881.58        |
|                       | BRENNTAG AG NPV                                                                                                                                                            | Corporate Stock - Common               | 61,379.00       | 3,629,738.11    | 2,645,235.84      |
|                       | BRF S.A ADR                                                                                                                                                                | Corporate Stock - Common               | 564,739.00      | 5,885,198.98    | 3,207,717.52      |
|                       | BRF SA COM NPV                                                                                                                                                             | Corporate Stock - Common               | 110,100.00      | 717,324.65      | 622,974.39        |
|                       | BRIDGESTONE CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 38,600.00       | 1,513,112.83    | 1,490,312.17      |
|                       | BRIGHT HORIZONS FA COM USD0.001                                                                                                                                            | Corporate Stock - Common               | 39,658.00       | 2,782,459.71    | 4,419,884.10      |
|                       | BRIGHTHOUSE FINL 4.7% DUE 06-22-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 9,622,000.00    | 8,893,753.71    | 7,165,003.06      |
|                       | BRIGHTHOUSE FINL INC COM                                                                                                                                                   | Corporate Stock - Common               | 962.00          | 38,692.49       | 29,321.76         |
|                       | BRILLIANCE CHINA USD0.01                                                                                                                                                   | Corporate Stock - Common               | 28,000.00       | 38,363.02       | 20,849.75         |
|                       | BRISTOL MYERS SQUIBB CO COM                                                                                                                                                | Corporate Stock - Common               | 400,911.00      | 21,713,358.32   | 20,839,353.78     |
|                       | BRISTOW GROUP INC 4.5% 06-01-2023                                                                                                                                          | Corporate Debt Instruments - Other     | 515,000.00      | 543,192.00      | 196,987.50        |
|                       | BRIT AMER TOBA(MY) ORD MYR0.50                                                                                                                                             | Corporate Stock - Common               | 1,300.00        | 10,830.47       | 11,350.03         |
|                       | BRITISH AMERICAN TOBACCO ORD GBP0.25                                                                                                                                       | Corporate Stock - Common               | 530,454.00      | 30,023,432.13   | 16,889,657.07     |
|                       | BRITISH LAND CO ORD GBP0.25                                                                                                                                                | Other                                  | 16.00           | 113.98          | 108.65            |
|                       | British pound sterling                                                                                                                                                     | Other                                  | 3,536,435.95    | 3,536,435.95    | 3,536,435.95      |
|                       | BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000                                                                                                           | Corporate Debt Instruments - Other     | 750,000.00      | 1,061,168.00    | 1,014,355.50      |
|                       | BRIXMOR OPER 3.25% DUE 09-15-2023                                                                                                                                          | Corporate Debt Instruments - Other     | 300,000.00      | 299,208.00      | 289,749.60        |
|                       | BROADCOM CORP / 2.375% DUE 01-15-2020                                                                                                                                      | Corporate Debt Instruments - Other     | 300,000.00      | 299,322.00      | 296,253.30        |
|                       | BROADCOM CORP / 3.5% 01-15-2028                                                                                                                                            | Corporate Debt Instruments - Other     | 2,200,000.00    | 2,170,252.00    | 1,906,095.40      |
|                       | BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                                                                                                                                  | Corporate Debt Instruments - Other     | 6,750,000.00    | 6,751,888.64    | 6,055,458.75      |
|                       | BROADCOM INC COM                                                                                                                                                           | Corporate Stock - Common               | 18,743.00       | 4,595,046.53    | 4,765,970.04      |
|                       | BROADRIDGE FINL SOLUTIONS INC COM STK                                                                                                                                      | Corporate Stock - Common               | 52.00           | 5,353.66        | 5,005.00          |
|                       | BROKER SWAP CASH COLLATERAL PAYABLE BANK OF AMERICA                                                                                                                        | Other Liabilities                      | (12,150,000.00) | (12,150,000.00) | (12,150,000.00)   |
|                       | BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS                                                                                                                               | Other Liabilities                      | (49,300,000.00) | (49,300,000.00) | (49,300,000.00)   |
|                       | BROKER SWAP CASH COLLATERAL PAYABLE CITI                                                                                                                                   | Other Liabilities                      | (10,363,116.12) | (10,363,116.12) | (10,363,116.12)   |
|                       | BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE                                                                                                                        | Other Liabilities                      | (13,740,000.00) | (13,740,000.00) | (13,740,000.00)   |
|                       | BROKER SWAP CASH COLLATERAL PAYABLE MORGAN STANLEY                                                                                                                         | Other Liabilities                      | (26,917,574.62) | (26,917,574.62) | (26,917,574.62)   |
|                       | BROOKFIELD FIN INC FIXED 4.7% 09-20-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 800,000.00      | 805,643.00      | 735,612.00        |
|                       | BROOKFIELD PPTY P. UNIT LTD PARTNERSHIP                                                                                                                                    | Partnership/Joint Venture Interests    | 19,849.00       | 401,276.30      | 320,013.90        |
|                       | BROOKFIELD PPTY REIT INC COM USD0.01 CLASS A                                                                                                                               | Other                                  | 1,103.00        | 21,790.40       | 17,758.30         |
|                       | BROOKFIELD PREMIER REAL ESTATE PARTNERSHIP LP                                                                                                                              | Partnership/Joint Venture Interests    | 106,826,930.13  | 106,826,930.13  | 122,928,816.00    |
|                       | BROOKFIELD REAL ESTATE FINANCE FUND IV                                                                                                                                     | Partnership/Joint Venture Interests    | 12,666,365.32   | 12,666,365.32   | 8,514,808.00      |
|                       | BROOKFIELD REAL ESTATE FINANCE FUND V LP                                                                                                                                   | Partnership/Joint Venture Interests    | 34,009,698.63   | 34,009,698.63   | 32,547,537.00     |
|                       | BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP                                                                                                                            | Partnership/Joint Venture Interests    | 13,503,518.00   | 13,503,518.00   | 58,834,312.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par        | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|----------------|-------------------|
|                       | BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II                                                                                                                               | Partnership/Joint Venture Interests    | 75,217,045.00    | 75,217,045.00  | 82,690,313.00     |
|                       | BROTHER INDUSTRIES NPV                                                                                                                                                     | Corporate Stock - Common               | 25,800.00        | 485,057.30     | 383,537.35        |
|                       | BROWN & BROWN INC COM                                                                                                                                                      | Corporate Stock - Common               | 154,184.00       | 4,019,510.12   | 4,249,311.04      |
|                       | BROWN-FORMAN INC CL B NON-VTG COM                                                                                                                                          | Corporate Stock - Common               | 95.00            | 4,459.42       | 4,520.10          |
|                       | BRP INC SUB VTG NPV                                                                                                                                                        | Corporate Stock - Common               | 19,470.00        | 674,647.60     | 503,785.18        |
|                       | BSTN PPTY INC                                                                                                                                                              | Other                                  | 1,395.00         | 177,852.82     | 157,007.25        |
|                       | BSTN PPTY LTD 3.85% DUE 02-01-2023                                                                                                                                         | Corporate Debt Instruments - Other     | 50,000.00        | 50,299.00      | 50,089.05         |
|                       | BSTN PPTY LTD 4.5% DUE 12-01-2028                                                                                                                                          | Corporate Debt Instruments - Other     | 2,700,000.00     | 2,690,307.00   | 2,760,609.60      |
|                       | BT GROUP ORD GBP0.05                                                                                                                                                       | Corporate Stock - Common               | 840,486.00       | 3,220,198.98   | 2,548,724.98      |
|                       | BTS GROUP HOLDING THB4 (NVDR)                                                                                                                                              | Corporate Stock - Common               | 1,000.00         | 275.90         | 293.30            |
|                       | BUCKEYE PARTNERS L 5.85% DUE 11-15-2043                                                                                                                                    | Corporate Debt Instruments - Other     | 115,000.00       | 116,346.65     | 105,382.21        |
|                       | BUDGET GROUP INC CL A CL A                                                                                                                                                 | Corporate Stock - Common               | 3.00             | 36.81          | 0.01              |
|                       | BUKIT ASAM TBK IDR500 SER'B'                                                                                                                                               | Corporate Stock - Common               | 6,579,200.00     | 1,842,549.10   | 1,967,354.66      |
|                       | BUMRUNGRAD HOPTL THB1(ALIEN MKT)                                                                                                                                           | Corporate Stock - Common               | 68,600.00        | 394,034.05     | 395,039.93        |
|                       | BUNGE LTD                                                                                                                                                                  | Corporate Stock - Common               | 31,079.00        | 2,298,453.25   | 1,660,861.76      |
|                       | BUNGE LTD CONV PFD STK                                                                                                                                                     | Corporate Stock - Preferred            | 14,220.00        | 1,392,457.66   | 1,380,926.95      |
|                       | BUNZL PLC ORD GBP0.32142857                                                                                                                                                | Corporate Stock - Common               | 132,421.00       | 3,994,799.47   | 3,995,351.73      |
|                       | BURBERRY GROUP ORD GBP0.0005                                                                                                                                               | Corporate Stock - Common               | 296,072.00       | 6,958,603.79   | 6,544,177.20      |
|                       | BUREAU VERITAS EURO.12                                                                                                                                                     | Corporate Stock - Common               | 74.00            | 1,607.28       | 1,505.33          |
|                       | BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045                                                                                                                                 | Corporate Debt Instruments - Other     | 1,210,000.00     | 1,221,900.05   | 1,265,207.46      |
|                       | BURL NORTHN 4.4 DUE 03-15-2042                                                                                                                                             | Corporate Debt Instruments - Preferred | 6,450,000.00     | 6,034,224.00   | 6,494,343.75      |
|                       | BURL NORTHN DEB 5.05 DUE 03-01-2041                                                                                                                                        | Corporate Debt Instruments - Preferred | 145,000.00       | 166,847.15     | 158,651.03        |
|                       | BURL NORTHN SANTA 3.9% DUE 08-01-2046                                                                                                                                      | Corporate Debt Instruments - Preferred | 4,752,000.00     | 4,617,330.24   | 4,480,062.05      |
|                       | BURL NORTHN SANTA 4.15% DUE 04-01-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 75,000.00        | 71,503.50      | 72,714.23         |
|                       | BURL NORTHN SANTA 4.375% DUE 09-01-2042                                                                                                                                    | Corporate Debt Instruments - Other     | 200,000.00       | 203,490.50     | 199,562.40        |
|                       | BURL NORTHN SANTA 4.45% DUE 03-15-2043                                                                                                                                     | Corporate Debt Instruments - Preferred | 155,000.00       | 162,117.77     | 157,865.33        |
|                       | BURL NORTHN SANTA 4.95% DUE 09-15-2041                                                                                                                                     | Corporate Debt Instruments - Preferred | 745,000.00       | 803,124.36     | 811,015.20        |
|                       | BURL NORTHN SANTA 5.75% DUE 05-01-2040                                                                                                                                     | Corporate Debt Instruments - Preferred | 75,000.00        | 90,102.75      | 87,830.03         |
|                       | BURL NORTHN SANTA 6.15% DUE 05-01-2037                                                                                                                                     | Corporate Debt Instruments - Preferred | 3,000,000.00     | 3,755,730.00   | 3,654,456.00      |
|                       | BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG                                                                                                  | Corporate Debt Instruments - Preferred | 500,000.00       | 742,640.00     | 699,305.00        |
|                       | BURL RES FIN CO 7.4% DUE 12-01-2031                                                                                                                                        | Corporate Debt Instruments - Preferred | 115,000.00       | 150,942.10     | 151,895.11        |
|                       | BURLINGTON N SANTA FIXED 4.05% DUE 06-15-2048                                                                                                                              | Corporate Debt Instruments - Preferred | 2,589,000.00     | 2,572,206.43   | 2,495,081.44      |
|                       | BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD                                                                                                             | Corporate Debt Instruments - Preferred | 350,000.00       | 345,999.50     | 338,721.95        |
|                       | BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                                                                                                                          | Corporate Debt Instruments - Other     | 800,000.00       | 794,016.00     | 779,084.00        |
|                       | BURLINGTON NORTHN SANTA 4.55 09-01-2044                                                                                                                                    | Corporate Debt Instruments - Preferred | 370,000.00       | 385,291.45     | 385,781.98        |
|                       | BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043                                                                                                                             | Corporate Debt Instruments - Preferred | 3,350,000.00     | 3,762,256.50   | 3,750,971.55      |
|                       | BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                                                                                                                      | Corporate Debt Instruments - Preferred | 2,286,000.00     | 2,379,710.88   | 2,464,673.76      |
|                       | BURLINGTON STORES INC COM                                                                                                                                                  | Corporate Stock - Common               | 11,194.00        | 1,249,886.04   | 1,820,927.98      |
|                       | BUY TO OPEN REPO W/CITIGROUP 3.15% FROM 12-31-2018 TO 01-02-2019                                                                                                           | Other                                  | 22,000,000.00    | 22,000,000.00  | 22,000,000.00     |
|                       | BUY TO OPEN REPO W/GOLDMAN 3.12% FROM 12-31-2018 TO 01-02-2019                                                                                                             | Other                                  | 1,400,000.00     | 1,400,000.00   | 1,400,000.00      |
|                       | BUY TO OPEN TRIPARTY REPO W/BANK OF M 2.85% FROM 12-31-2018 TO 01-02-2019                                                                                                  | Other                                  | 30,000,000.00    | 30,000,000.00  | 30,000,000.00     |
|                       | BUY TO OPEN TRIPARTY REPO W/BARCLAYS 2.9% FROM 12-31-2018 TO 01-02-2019                                                                                                    | Other                                  | 35,000,000.00    | 35,000,000.00  | 35,000,000.00     |
|                       | BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.95% FROM 12-31-2018 TO 01-02-2019                                                                                                  | Other                                  | 135,000,000.00   | 135,000,000.00 | 135,000,000.00    |
|                       | BUY TO OPEN TRIPARTY REPO W/DEUTSCHE 2.91% FROM 12-31-2018 TO 01-02-2019                                                                                                   | Other                                  | 35,000,000.00    | 35,000,000.00  | 35,000,000.00     |
|                       | BUY TO OPEN TRIPARTY REPO W/DEUTSCHE 3% FROM 12-31-2018 TO 01-02-2019                                                                                                      | Other                                  | 125,000,000.00   | 125,000,000.00 | 125,000,000.00    |
|                       | BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.9% FROM 12-31-2018 TO 01-02-2019                                                                                                   | Other                                  | 39,000,000.00    | 39,000,000.00  | 39,000,000.00     |
|                       | BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.9% FROM 12-31-2018 TO 01-02-2019                                                                                                   | Other                                  | 35,000,000.00    | 35,000,000.00  | 35,000,000.00     |
|                       | BWX TECHNOLOGIES 5.375% DUE 07-15-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 133,000.00       | 133,000.00     | 127,972.60        |
|                       | BWX TECHNOLOGIES INC COM                                                                                                                                                   | Corporate Stock - Common               | 29,358.00        | 1,209,489.61   | 1,122,356.34      |
|                       | BYD ELECTRONIC INT NPV                                                                                                                                                     | Corporate Stock - Common               | 4,500.00         | 6,322.99       | 5,655.64          |
|                       | C H ROBINSON WORLDWIDE INC COM NEW COM NEW                                                                                                                                 | Corporate Stock - Common               | 14,783.00        | 1,180,974.12   | 1,243,102.47      |
|                       | CA INST TECH 4.7% DUE 11-01-2111                                                                                                                                           | Corporate Debt Instruments - Other     | 500,000.00       | 534,560.00     | 528,808.00        |
|                       | CABOT OIL & GAS CORP COM                                                                                                                                                   | Corporate Stock - Common               | 1,145.00         | 27,934.97      | 25,590.75         |
|                       | CACI INTL INC CL A CL A                                                                                                                                                    | Corporate Stock - Common               | 4,052.00         | 613,893.07     | 583,609.56        |
|                       | CACTUS INC CL A CL A                                                                                                                                                       | Corporate Stock - Common               | 48,395.00        | 1,480,382.29   | 1,326,506.95      |
|                       | CAE INC COM NPV                                                                                                                                                            | Corporate Stock - Common               | 157,900.00       | 2,080,412.22   | 2,900,652.36      |
|                       | CAESARS ENTMT CORP 5.0% 10-01-2024                                                                                                                                         | Corporate Debt Instruments - Other     | 2,629,000.00     | 4,949,764.82   | 3,263,288.31      |
|                       | CAIXABANK SA EUR1                                                                                                                                                          | Corporate Stock - Common               | 694,380.00       | 2,759,096.88   | 2,511,521.62      |
|                       | CALBEE INC                                                                                                                                                                 | Corporate Stock - Common               | 72,100.00        | 2,716,371.35   | 2,260,620.70      |
|                       | CALERES INC COM                                                                                                                                                            | Corporate Stock - Common               | 21,295.00        | 647,378.92     | 592,639.85        |
|                       | CALFRAC HLDGS LP 8.5% DUE 06-15-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 245,000.00       | 245,000.00     | 173,950.00        |
|                       | CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE                                                                                                      | Other                                  | 3,200,000.00     | 4,575,648.00   | 4,417,568.00      |
|                       | CALL FXO BNPAFRPP 05/29/2019 USD/MXN 22.84 European 31750E7R1                                                                                                              | Other Liabilities                      | (1,230,000.00)   | (21,746.40)    | (9,791.78)        |
|                       | CALL SWAPTION USD BARCUS33 3MLIBOR/6M 2.115% European COSL4R07MH 02-01-2019                                                                                                | Other                                  | 25,000,000.00    | 34,627.00      | 2,010.00          |
|                       | CALL SWAPTION USD BARCUS33 3MLIBOR/6M 2.506% European COSL3Z316F 01-29-2019                                                                                                | Other                                  | 200,000,000.00   | 0.00           | 255,500.00        |
|                       | CALL SWAPTION USD BOFAUS3N 3M/ 2.822% European COSL941HVU 02-21-2019                                                                                                       | Other                                  | 200,000,000.00   | 0.00           | 2,804,880.00      |
|                       | CALL SWAPTION USD CHASUS33 3MLIBOR/6M 2.319% European COSL514GWN 01-10-2019                                                                                                | Other                                  | 150,000,000.00   | 0.00           | 300.00            |
|                       | CALL SWAPTION USD CHASUS33 3MLIBOR/6M 2.7925% European COSLNE1XUF 04-23-2019                                                                                               | Other                                  | 200,000,000.00   | 0.00           | 3,210,800.00      |
|                       | CALL SWAPTION USD CHASUS33 3MLIBOR/6M 3.1% European COSL514GWO 01-10-2019                                                                                                  | Other                                  | (150,000,000.00) | 0.00           | (210.00)          |
|                       | CALL SWAPTION USD GSLGB2X 3MLIBOR/6M 2.26% European COSLDT3H6I 01-18-2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 3,740.00          |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 2.8% European SWO BUY 2.8 6.13 06/13/2019                                                                                              | Other                                  | 200,000,000.00   | 2,035,743.00   | 3,856,980.00      |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 2.945% European COSL310ESP 09/24/2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 6,226,960.00      |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 2.982% European COSL5P47AP 02/25/2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 5,088,060.00      |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 3% European SWO BUY 3.0 3.12 03/12/2019                                                                                                | Other                                  | 200,000,000.00   | 2,971,620.00   | 5,478,900.00      |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 3.081% European COSL3H4XHO 08/14/2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 7,655,500.00      |
|                       | CALL SWO USD BARCUS33 P 3MLIBOR / R 3.2% European COSLFH00DL 04/18/2019                                                                                                    | Other                                  | 200,000,000.00   | 0.00           | 8,802,340.00      |
|                       | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.52% European 317U858R6 01/28/2019                                                                                                    | Other                                  | (100,000.00)     | (160.00)       | (252.49)          |
|                       | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.76% European 317U757R8 01/07/2019                                                                                                    | Other                                  | (200,000.00)     | (225.00)       | (1,708.08)        |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 2.855% European COSLQJ1J5C 09/18/2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 5,205,700.00      |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 3% European SWO BUY R 3.0 6. 06/06/2019                                                                                                | Other                                  | 250,000,000.00   | 0.00           | 7,669,275.00      |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 3.024% European COSL21IHG 04/30/2019                                                                                                   | Other                                  | 200,000,000.00   | 0.00           | 6,195,740.00      |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 3.168% European COSL3B48P2 07/02/2019                                                                                                  | Other                                  | 200,000,000.00   | 0.00           | 8,647,340.00      |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 3.2% European COSL473VM4 03/11/2019                                                                                                    | Other                                  | 200,000,000.00   | 0.00           | 8,673,360.00      |
|                       | CALL SWO USD BOFAUS3N P 3MLIBOR / R 3.2% European COSLQE1J6P 05/07/2019                                                                                                    | Other                                  | 200,000,000.00   | 0.00           | 8,884,600.00      |
|                       | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.71% European 317U794R3 01/17/2019                                                                                                    | Other                                  | (200,000.00)     | (260.00)       | (1,385.42)        |
|                       | CALL SWO USD BOFAUS6S P 3MLIBOR / R 3% European 317U078R0 08/30/2019                                                                                                       | Other                                  | 3,700,000.00     | 17,483.52      | 36,591.52         |
|                       | CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.018% European 317U079R9 08/30/2019                                                                                                   | Other                                  | (800,000.00)     | (17,200.00)    | (27,242.88)       |
|                       | CALL SWO USD CHASUS33 P 3MLIBOR / R 2.8% European COSLF2UB6 05/20/2019                                                                                                     | Other                                  | 200,000,000.00   | 0.00           | 3,626,980.00      |
|                       | CALL SWO USD CHASUS33 P 3MLIBOR / R 3.2% European COSLF1J76 10/07/2019                                                                                                     | Other                                  | 200,000,000.00   | 0.00           | 9,550,960.00      |
|                       | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.8% European COSLMH28P8 02/11/2019                                                                                                    | Other                                  | 200,000,000.00   | 0.00           | 2,443,740.00      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par      | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------|---------------|-------------------|
|                       | CALL SWO USD CITIUS33 P 3MLIBOR / R 3.2% European COSLQ1J1J2 07/12/2019                                                                                                    | Other                                  | 200,000,000.00 | 0.00          | 9,158,460.00      |
|                       | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.65% European 317U805R0 01/18/2019                                                                                                    | Other                                  | (100,000.00)   | (130.00)      | (489.92)          |
|                       | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.72% European 317U764R9 01/11/2019                                                                                                    | Other                                  | (100,000.00)   | (135.00)      | (697.71)          |
|                       | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U724R8 01/03/2019                                                                                                    | Other                                  | (300,000.00)   | (345.00)      | (4,364.55)        |
|                       | CALL SWO USD GSILGB2X P 3MLIBOR / R 3% European COSL3Z3TQD 07/17/2019                                                                                                      | Other                                  | 200,000,000.00 | 0.00          | 6,423,320.00      |
|                       | CALL SWO USD GSILGB2X P 3MLIBOR / R 3.08% European COSLYNODRG 10/03/2019                                                                                                   | Other                                  | 200,000,000.00 | 0.00          | 7,921,900.00      |
|                       | CALL SWO USD GSILGB2X P 3MLIBOR / R 3.11% European COSLYNODRQ 03/04/2019                                                                                                   | Other                                  | 200,000,000.00 | 0.00          | 7,154,140.00      |
|                       | CALL SWO USD GSILGB2X P 3MLIBOR / R 3.2% European COSLXA00QP 02/25/2019                                                                                                    | Other                                  | 200,000,000.00 | 0.00          | 8,636,300.00      |
|                       | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.79% European COSLNE21H9 05/01/2019                                                                                                   | Other                                  | 200,000,000.00 | 0.00          | 3,327,920.00      |
|                       | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.85% European 317U737R3 01/04/2019                                                                                                    | Other                                  | (3,200,000.00) | (3,648.00)    | (40,580.48)       |
|                       | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.955% European COSL8J30XT 08/19/2019                                                                                                  | Other                                  | 200,000,000.00 | 0.00          | 6,104,700.00      |
|                       | CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.2% European COSLYM000M 01/17/2019                                                                                                    | Other                                  | 200,000,000.00 | 0.00          | 8,586,120.00      |
|                       | CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.2% European COSLYM003F 06/25/2019                                                                                                    | Other                                  | 200,000,000.00 | 0.00          | 9,088,000.00      |
|                       | CALL SWO USD MSNYUS33 P 3MLIBOR / R 2.8% European COSLA1199V 03/20/2019                                                                                                    | Other                                  | 200,000,000.00 | 0.00          | 2,953,620.00      |
|                       | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.76% European 317U792R5 01/14/2019                                                                                                  | Other                                  | (3,100,000.00) | (4,107.50)    | (27,231.02)       |
|                       | CALL SWO_CDX BARCGB33 01/16/2019 CDX.NA.IG.31 12/28 3175X0068                                                                                                              | Other                                  | (200,000.00)   | (168.00)      | (117.06)          |
|                       | CALL SWO_CDX BARCGB33 02/20/2019 CDX.NA.IG.31 3175SA849                                                                                                                    | Other                                  | (200,000.00)   | (346.00)      | (337.96)          |
|                       | CALL SWO_CDX BARCGB33 03/20/2019 CDX.NA.IG.31 3175SA898                                                                                                                    | Other                                  | (100,000.00)   | (177.00)      | (230.61)          |
|                       | CALL SWO_CDX BARCGB33 20/02/2019 ITRAXX EUROPE INDEX 30 3175498B2                                                                                                          | Other                                  | (300,000.00)   | (464.75)      | (317.05)          |
|                       | CALL SWO_CDX BNPAFRPP 01/16/2019 CDX.NA.IG.31 12/28 3175Z8275                                                                                                              | Other                                  | (2,700,000.00) | (2,463.75)    | (7,424.46)        |
|                       | CALL SWO_CDX BNPAFRPP 02/20/2019 CDX.NA.IG.31 3175SC027                                                                                                                    | Other                                  | (300,000.00)   | (397.50)      | (641.52)          |
|                       | CALL SWO_CDX BOFAUS65 01/16/2019 CDX.NA.IG.31 12/28 3175SA393                                                                                                              | Other                                  | (500,000.00)   | (685.00)      | (811.45)          |
|                       | CALL SWO_CDX BOFAUS65 01/16/2019 CDX.NA.IG.31 12/28 3175SA443                                                                                                              | Other                                  | (200,000.00)   | (292.50)      | (549.96)          |
|                       | CALL SWO_CDX BOFAUS65 02/20/2019 CDX.NA.IG.31 12/28 317583946                                                                                                              | Other                                  | (300,000.00)   | (645.00)      | (641.52)          |
|                       | CALL SWO_CDX BOFAUS65 02/20/2019 CDX.NA.IG.31 12/28 3175X0308                                                                                                              | Other                                  | (200,000.00)   | (425.00)      | (545.06)          |
|                       | CALL SWO_CDX BOFAUS65 02/20/2019 CDX.NA.IG.31 317584126                                                                                                                    | Other                                  | (100,000.00)   | (120.00)      | (134.63)          |
|                       | CALL SWO_CDX BOFAUS65 03/20/2019 CDX.NA.IG.31 317584225                                                                                                                    | Other                                  | (200,000.00)   | (226.00)      | (335.94)          |
|                       | CALL SWO_CDX BOFAUS65 03/20/2019 CDX.NA.IG.31 3175X2106                                                                                                                    | Other                                  | (200,000.00)   | (365.00)      | (647.22)          |
|                       | CALL SWO_CDX CHASUS33 02/20/2019 CDX.NA.IG.31 3175SA708                                                                                                                    | Other                                  | (200,000.00)   | (362.50)      | (545.06)          |
|                       | CALL SWO_CDX CHASUS33 03/20/2019 CDX.NA.IG.31 3175SC415                                                                                                                    | Other                                  | (1,200,000.00) | (2,232.00)    | (2,015.64)        |
|                       | CALL SWO_CDX CITIGB2L 20/02/2019 ITRAXX EUROPE INDEX 30 3175498C0                                                                                                          | Other                                  | (1,800,000.00) | (3,075.57)    | (1,902.32)        |
|                       | CALL SWO_CDX CITIUS33 01/16/2019 CDX.NA.IG.31 12/28 317583714                                                                                                              | Other                                  | (1,500,000.00) | (1,915.50)    | (1,448.40)        |
|                       | CALL SWO_CDX CITIUS33 01/16/2019 CDX.NA.IG.31 12/28 3175TY846                                                                                                              | Other                                  | (9,700,000.00) | (7,808.50)    | (5,677.41)        |
|                       | CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 12/28 317583748                                                                                                              | Other                                  | (1,500,000.00) | (3,015.00)    | (4,087.95)        |
|                       | CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 12/28 3175SA559                                                                                                              | Other                                  | (1,500,000.00) | (2,775.00)    | (4,087.95)        |
|                       | CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175RT328                                                                                                                    | Other                                  | (100,000.00)   | (170.00)      | (168.98)          |
|                       | CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175SC282                                                                                                                    | Other                                  | (800,000.00)   | (780.00)      | (1,077.04)        |
|                       | CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175SC985                                                                                                                    | Other                                  | (3,100,000.00) | (7,827.50)    | (11,042.51)       |
|                       | CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 12/28 3175SA625                                                                                                              | Other                                  | (1,700,000.00) | (1,870.00)    | (2,855.49)        |
|                       | CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 317584027                                                                                                                    | Other                                  | (200,000.00)   | (312.50)      | (544.84)          |
|                       | CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 3175X2007                                                                                                                    | Other                                  | (1,400,000.00) | (2,975.00)    | (3,228.54)        |
|                       | CALL SWO_CDX GSILGB2X 01/16/2019 CDX.NA.IG.31 12/28 3175SA419                                                                                                              | Other                                  | (300,000.00)   | (319.50)      | (486.87)          |
|                       | CALL SWO_CDX GSILGB2X 02/20/2019 CDX.NA.IG.31 317584134                                                                                                                    | Other                                  | (100,000.00)   | (78.00)       | (134.63)          |
|                       | CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.31 3175RT583                                                                                                                    | Other                                  | (100,000.00)   | (170.00)      | (191.29)          |
|                       | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE INDEX 30 3175489Y3                                                                                                          | Other                                  | (100,000.00)   | (194.07)      | (158.21)          |
|                       | CALL SWO_CDX MSCSUS33 01/16/2019 CDX.NA.IG.31 12/28 317583755                                                                                                              | Other                                  | (1,700,000.00) | (2,550.00)    | (2,758.93)        |
|                       | CALL SWO_CDX MSCSUS33 02/20/2019 CDX.NA.IG.31 317584191                                                                                                                    | Other                                  | (2,000,000.00) | (2,130.00)    | (2,692.60)        |
|                       | CALL SWO_CDX MSCSUS33 04/17/2019 CDX.NA.IG.31 317584423                                                                                                                    | Other                                  | (1,500,000.00) | (2,790.00)    | (2,372.25)        |
|                       | CALLON PETE CO DEL 6.125% DUE 10-01-2024                                                                                                                                   | Corporate Debt Instruments - Other     | 290,000.00     | 293,608.23    | 269,700.00        |
|                       | CALLON PETE CO DEL COM                                                                                                                                                     | Corporate Stock - Common               | 172,905.00     | 2,127,219.52  | 1,122,153.45      |
|                       | CALLON PETROLEUM CO 6.375% 07-01-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 690,000.00     | 687,855.00    | 641,700.00        |
|                       | CALPINE CORP 5.25% DUE 06-01-2026                                                                                                                                          | Corporate Debt Instruments - Other     | 2,041,000.00   | 1,908,588.75  | 1,862,412.50      |
|                       | CALPINE CORP 5.5% DUE 02-01-2024                                                                                                                                           | Corporate Debt Instruments - Other     | 380,000.00     | 380,000.00    | 347,700.00        |
|                       | CALTIX AUSTRALIA NPV                                                                                                                                                       | Corporate Stock - Common               | 18,595.00      | 460,673.46    | 333,555.64        |
|                       | CAMDEN PTTY TR SH BEN INT                                                                                                                                                  | Other                                  | 868.00         | 82,133.81     | 76,427.40         |
|                       | CAMECO CORP COM NPV                                                                                                                                                        | Corporate Stock - Common               | 57,349.00      | 550,100.41    | 649,994.52        |
|                       | CAMPBELL SOUP CO 3.65% 03-16-2018                                                                                                                                          | Corporate Debt Instruments - Other     | 400,000.00     | 399,404.00    | 390,215.60        |
|                       | CAMPBELL SOUP CO 3.8% DUE 08-02-2042                                                                                                                                       | Corporate Debt Instruments - Other     | 145,000.00     | 109,644.65    | 108,370.97        |
|                       | CAMPBELL SOUP CO 4.8% 03-15-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 840,000.00     | 836,026.80    | 720,377.28        |
|                       | CAMPBELL SOUP CO COM                                                                                                                                                       | Corporate Stock - Common               | 40,682.00      | 1,986,326.49  | 1,342,099.18      |
|                       | CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC                                                                                                                           | Corporate Stock - Common               | 54,735.00      | 1,692,253.13  | 2,393,014.20      |
|                       | Canadian dollar                                                                                                                                                            | Other                                  | 5,647,276.74   | 5,647,276.74  | 5,647,276.74      |
|                       | CANADIAN IMP BANK COM NPV                                                                                                                                                  | Corporate Stock - Common               | 4,017.00       | 373,371.01    | 299,054.44        |
|                       | CANADIAN IMPERIAL BK COMM IAM COML PAPER 04-12-2018 VAR RT 04-12-2019                                                                                                      | Corporate Debt Instruments - Other     | 10,000,000.00  | 10,000,000.00 | 10,001,580.00     |
|                       | CANADIAN IMPERIAL BK COMM N Y INSTL CTF DEP 07-05-2018 VAR RT 07-05-2019                                                                                                   | Certificates of Deposit                | 1,500,000.00   | 1,500,000.00  | 1,499,848.50      |
|                       | CANADIAN IMPERIAL BK COMM N Y INSTL CTF DEP 04-27-2018 VAR RT 04-29-2019                                                                                                   | Certificates of Deposit                | 10,000,000.00  | 10,000,000.00 | 9,999,850.00      |
|                       | CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                                                                                                                                 | Corporate Debt Instruments - Preferred | 1,848,000.00   | 1,847,741.28  | 1,956,512.71      |
|                       | CANADIAN NATL RY CO 3.65% 02-03-2048                                                                                                                                       | Corporate Debt Instruments - Other     | 3,975,000.00   | 3,933,514.67  | 3,676,342.35      |
|                       | CANADIAN NATL RY CO COM                                                                                                                                                    | Corporate Stock - Common               | 77,529.00      | 5,915,037.40  | 5,745,674.19      |
|                       | CANADIAN PAC RY LTD COM NPV                                                                                                                                                | Corporate Stock - Common               | 49,834.00      | 6,711,840.25  | 8,851,515.08      |
|                       | CANADIAN PACIFIC R COM NPV                                                                                                                                                 | Corporate Stock - Common               | 100.00         | 18,225.81     | 17,736.13         |
|                       | CANON INC NPV                                                                                                                                                              | Corporate Stock - Common               | 176,900.00     | 5,948,645.12  | 4,838,690.24      |
|                       | CANOPY GROWTH CORP COM NPV                                                                                                                                                 | Corporate Stock - Common               | 43,050.00      | 1,408,184.11  | 1,153,946.77      |
|                       | CAP 1 FINL CORP 3.75% DUE 03-09-2027                                                                                                                                       | Corporate Debt Instruments - Other     | 290,000.00     | 288,444.29    | 269,350.26        |
|                       | CAP 1 FINL CORP 3.8% DUE 01-31-2028                                                                                                                                        | Corporate Debt Instruments - Other     | 7,810,000.00   | 7,446,982.62  | 7,217,713.04      |
|                       | CAP 1 MULTI-ASSET 2% DUE 01-17-2023                                                                                                                                        | Corporate Debt Instruments - Other     | 185,000.00     | 182,391.21    | 182,965.93        |
|                       | CAPGEMINI EUR8                                                                                                                                                             | Corporate Stock - Common               | 80,568.00      | 10,152,720.79 | 7,994,393.99      |
|                       | CAPITAL INTERNATIONAL PRIVATE EQUITY FUND V, LP                                                                                                                            | Partnership/Joint Venture Interests    | 35,497,634.00  | 35,497,634.00 | 2,088,785.00      |
|                       | CAPITAL INTERNATIONAL PRIVATE EQUITY FUND VI                                                                                                                               | Partnership/Joint Venture Interests    | 66,162,078.00  | 66,162,078.00 | 58,018,839.00     |
|                       | CAPITAL INTL PRIVATE EQUITY FUND IV, LP                                                                                                                                    | Partnership/Joint Venture Interests    | 4,122,188.00   | 4,122,188.00  | 98,900.00         |
|                       | CAPITAL ONE FINL CORP 2.4% 10-30-2020                                                                                                                                      | Corporate Debt Instruments - Other     | 295,000.00     | 294,728.60    | 288,810.31        |
|                       | CAPITAL ONE FINL CORP COM                                                                                                                                                  | Corporate Stock - Common               | 87,317.00      | 7,171,917.81  | 6,600,292.03      |
|                       | CAPITALAND COMM TR NPV (REIT)                                                                                                                                              | Other                                  | 175,654.00     | 212,695.23    | 225,527.88        |
|                       | CAPITALAND LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 66,100.00      | 171,988.34    | 150,822.45        |
|                       | CAPITALAND MALL TRUST                                                                                                                                                      | Other                                  | 277,200.00     | 421,695.84    | 459,627.30        |
|                       | CARBONITE INC COM                                                                                                                                                          | Corporate Stock - Common               | 17,429.00      | 646,223.14    | 440,256.54        |
|                       | CARDINAL CO-INVEST LP                                                                                                                                                      | Partnership/Joint Venture Interests    | 5,562,498.00   | 5,562,498.00  | 21,070,092.00     |
|                       | CARDINAL HLTH INC                                                                                                                                                          | Corporate Stock - Common               | 34,612.00      | 2,248,824.39  | 1,543,695.20      |
|                       | CARDINAL HLTH INC 4.368% DUE 06-15-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 5,135,000.00   | 5,014,198.50  | 4,372,873.57      |
|                       | CARDINAL HLTH INC 4.5% DUE 11-15-2044                                                                                                                                      | Corporate Debt Instruments - Other     | 990,000.00     | 974,457.00    | 839,034.90        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|----------------|-------------------|
|                       | CARDINAL HLTH INC 4.6% DUE 03-15-2043                                                                                                                                      | Corporate Debt Instruments - Other     | 6,573,000.00  | 6,522,190.26   | 5,695,898.88      |
|                       | CARDINAL HLTH INC 4.9% DUE 09-15-2045                                                                                                                                      | Corporate Debt Instruments - Other     | 770,000.00    | 792,584.90     | 694,413.72        |
|                       | CARDINAL RESOURCES NPV                                                                                                                                                     | Corporate Stock - Common               | 2,717,525.00  | 730,645.91     | 822,649.19        |
|                       | CARDIOVASCULAR SYS INC DEL COM                                                                                                                                             | Corporate Stock - Common               | 18,951.00     | 454,642.38     | 539,913.99        |
|                       | CARDTRONICS PLC CARDTRONICS PLC                                                                                                                                            | Corporate Stock - Common               | 133,795.00    | 3,842,923.19   | 3,478,670.00      |
|                       | CARL ZEISS MEDITEC NPV                                                                                                                                                     | Corporate Stock - Common               | 14,799.00     | 908,213.09     | 1,155,463.72      |
|                       | CARLISLE COMPANIES INC COM                                                                                                                                                 | Corporate Stock - Common               | 26,454.00     | 3,047,932.99   | 2,659,156.08      |
|                       | CARLSBERG SER'B'DKK20                                                                                                                                                      | Corporate Stock - Common               | 5,282.00      | 593,597.20     | 560,407.66        |
|                       | CARMAX INC COM                                                                                                                                                             | Corporate Stock - Common               | 183.00        | 12,813.58      | 11,479.59         |
|                       | CARMEL PARTNERS INVESTMENT FUND III                                                                                                                                        | Partnership/Joint Venture Interests    | 13,778,641.32 | 13,778,641.32  | 6,923,920.00      |
|                       | CARMEL PARTNERS INVESTMENT FUND IV LP                                                                                                                                      | Partnership/Joint Venture Interests    | 11,395,847.74 | 11,395,847.74  | 34,477,155.00     |
|                       | CARMEL PARTNERS INVESTMENT FUND V                                                                                                                                          | Partnership/Joint Venture Interests    | 35,963,648.00 | 35,963,648.00  | 42,829,826.00     |
|                       | Carmel Partners Investment Fund VI LP                                                                                                                                      | Partnership/Joint Venture Interests    | 28,137,722.00 | 28,137,722.00  | 26,745,073.00     |
|                       | CARNIVAL CORP COM PAIRED                                                                                                                                                   | Corporate Stock - Common               | 16,376.00     | 1,003,264.59   | 807,336.80        |
|                       | CARNIVAL PLC ORD USD1.66                                                                                                                                                   | Corporate Stock - Common               | 50,566.00     | 2,259,838.69   | 2,423,404.52      |
|                       | CAROLINA PWR & LT 4.1 DUE 05-15-2042                                                                                                                                       | Corporate Debt Instruments - Preferred | 630,000.00    | 610,602.60     | 611,137.17        |
|                       | CAROLINA PWR & LT 4.1% DUE 03-15-2043                                                                                                                                      | Corporate Debt Instruments - Other     | 1,100,000.00  | 1,075,680.00   | 1,065,849.40      |
|                       | CARPENTER EAST LLC                                                                                                                                                         | Partnership/Joint Venture Interests    | 3,186,860.00  | 3,186,860.00   | 5,942,827.00      |
|                       | CARPENTER TECHNOLOGY CORP COM                                                                                                                                              | Corporate Stock - Common               | 46,025.00     | 2,157,217.98   | 1,638,950.25      |
|                       | CARREFOUR SA EUR2.50                                                                                                                                                       | Corporate Stock - Common               | 82,051.00     | 1,833,814.20   | 1,398,507.37      |
|                       | CARRIZO OIL & GAS 6.25% DUE 04-15-2023                                                                                                                                     | Corporate Debt Instruments - Other     | 798,000.00    | 757,423.34     | 738,150.00        |
|                       | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM                                                                                                                     | Corporate Stock - Common               | 30,647.00     | 3,202,645.83   | 2,501,408.14      |
|                       | CASEYS GEN STORES INC COM                                                                                                                                                  | Corporate Stock - Common               | 3,723.00      | 410,493.82     | 477,065.22        |
|                       | CASH HELD ELSEWHERE BARING ASIA PRIVATE EQUITY FUND IV, L.P.                                                                                                               | Partnership/Joint Venture Interests    | 1,454,975.59  | 1,454,975.59   | 1,454,976.00      |
|                       | CASH HELD ELSEWHERE INSIGHT VENTURE PARTNERS IX, L.P.                                                                                                                      | Partnership/Joint Venture Interests    | 27,963,497.52 | 27,963,497.52  | 27,963,498.00     |
|                       | CASH HELD ELSEWHERE KKR CHINA GROWTHFUND L.P.                                                                                                                              | Partnership/Joint Venture Interests    | 19,200,630.65 | 19,200,630.65  | 19,200,631.00     |
|                       | CASH HELD ELSEWHERE MBK PARTNERS FUND III, L.P.                                                                                                                            | Partnership/Joint Venture Interests    | 15,677,075.85 | 15,677,075.85  | 15,677,076.00     |
|                       | CASH HELD ELSEWHERE PATRIA-BRAZILIANPRIVATE EQUITY FUND III, L.P.                                                                                                          | Partnership/Joint Venture Interests    | 43,616,544.68 | 43,616,544.68  | 43,616,545.00     |
|                       | CASH HELD ELSEWHERE PATRIA-BRAZILIANPRIVATE EQUITY FUND IV, L.P.                                                                                                           | Partnership/Joint Venture Interests    | 11,346,548.45 | 11,346,548.45  | 11,346,548.00     |
|                       | CASH HELD ELSEWHERE THOMA BRAVO SPECIAL OPPORTUNITIES FUND II, L.P.                                                                                                        | Partnership/Joint Venture Interests    | 10,087,540.34 | 10,087,540.34  | 10,087,540.00     |
|                       | CASH HELD ELSEWHERE THOMA BRAVO FUNDXI, L.P.                                                                                                                               | Partnership/Joint Venture Interests    | 31,272,038.23 | 31,272,038.23  | 31,272,038.00     |
|                       | CASH HELD ELSEWHERE THOMA BRAVO FUNDXII, L.P.                                                                                                                              | Partnership/Joint Venture Interests    | 17,096,264.07 | 17,096,264.07  | 17,096,264.00     |
|                       | CASINO GUICH-PERR EUR1.53                                                                                                                                                  | Corporate Stock - Common               | 8,033.00      | 442,839.88     | 333,707.46        |
|                       | CASTELLUM AB NPV                                                                                                                                                           | Corporate Stock - Common               | 145,396.00    | 2,557,549.24   | 2,678,867.41      |
|                       | CATALENT INC COM                                                                                                                                                           | Corporate Stock - Common               | 27,130.00     | 1,143,579.57   | 845,913.40        |
|                       | CATALENT PHARMA 4.875% DUE 01-15-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 279,000.00    | 280,495.00     | 264,352.50        |
|                       | CATCHER TECHNOLOGY TWD10                                                                                                                                                   | Corporate Stock - Common               | 41,000.00     | 462,349.51     | 300,126.89        |
|                       | CATERPILLAR FINL SVCS CORP- DISC COML PAPER 3/A3 YRS 3&4 CPN 02-27-2019                                                                                                    | Corporate Debt Instruments - Other     | 1,000,000.00  | 993,250.00     | 995,442.17        |
|                       | CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00778 VAR RT DUE 05-15-2020                                                                                           | Corporate Debt Instruments - Other     | 5,000,000.00  | 5,000,000.00   | 4,982,000.00      |
|                       | CATERPILLAR INC 3.803% DUE 08-15-2042                                                                                                                                      | Corporate Debt Instruments - Preferred | 3,320,000.00  | 2,880,365.60   | 3,088,698.92      |
|                       | CATERPILLAR INC 4.75% DUE 05-15-2064                                                                                                                                       | Corporate Debt Instruments - Preferred | 270,000.00    | 267,571.31     | 273,815.10        |
|                       | CATERPILLAR INC COM                                                                                                                                                        | Corporate Stock - Common               | 48,153.00     | 5,098,261.56   | 6,118,801.71      |
|                       | CATHAY FINL HLDG TWD10                                                                                                                                                     | Corporate Stock - Common               | 2,027,000.00  | 3,254,679.34   | 3,099,489.22      |
|                       | CATHOLIC HEALTH INITIATIVES SER A DISC COML PAPER 3/A4 YRS 3&4 01-09-2019                                                                                                  | Corporate Debt Instruments - Other     | 500,000.00    | 496,800.00     | 499,699.38        |
|                       | CATTOLICA ASSICURA EUR3                                                                                                                                                    | Corporate Stock - Common               | 24,866.00     | 157,553.36     | 201,963.67        |
|                       | CAVCO INDS INC DEL COM STK                                                                                                                                                 | Corporate Stock - Common               | 5,130.00      | 618,448.44     | 668,849.40        |
|                       | CBOE GLOBAL MARKETS INC                                                                                                                                                    | Corporate Stock - Common               | 60,525.00     | 4,793,847.01   | 5,921,160.75      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2625.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | 2,200.00      | 2,358,475.46   | 1,771,000.00      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2650.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | 2,300.00      | 1,637,678.89   | 1,069,500.00      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2700.00 PER SHARE 15-FEB-2019                                                                                                       | Other                                  | 1,100.00      | 1,157,237.73   | 1,083,500.00      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2725.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | (4,500.00)    | (914,845.65)   | (416,250.00)      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2750.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | (2,300.00)    | (340,321.11)   | (132,250.00)      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2800.00 PER SHARE 15-FEB-2019                                                                                                       | Other                                  | (1,100.00)    | (327,762.27)   | (261,250.00)      |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2800.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | 2,300.00      | 216,002.89     | 63,250.00         |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2825.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | 500.00        | 586,017.15     | 10,000.00         |
|                       | CBOE S&P 500 INDEX CALL OPTION W/STK \$2925.00 PER SHARE 18-JAN-2019                                                                                                       | Other                                  | (500.00)      | (83,982.85)    | (3,750.00)        |
|                       | CBOE S&P 500 INDEX PUT OPTION W/STK \$2425.00 PER SHARE 18-JAN-2019                                                                                                        | Other                                  | (2,500.00)    | (4,994,914.25) | (6,487,500.00)    |
|                       | CBOE S&P 500 INDEX PUT OPTION W/STK \$2500.00 PER SHARE 18-JAN-2019                                                                                                        | Other                                  | 2,500.00      | 7,730,085.75   | 12,287,500.00     |
|                       | CBRE EUROPEAN CO-INVESTMENT FUND B.V.                                                                                                                                      | Partnership/Joint Venture Interests    | 32,348,113.63 | 32,348,113.63  | 49,996,410.00     |
|                       | CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 1 B.V.                                                                                                                        | Partnership/Joint Venture Interests    | 5,548,941.02  | 5,548,941.02   | 6,119,427.00      |
|                       | CBRE EUROPEAN PARALLEL CO-INVESTMENT VEHICLE 2 B.V.                                                                                                                        | Partnership/Joint Venture Interests    | 14,568,425.52 | 14,568,425.52  | 18,218,548.00     |
|                       | CBRE GIP UK LOGISTICS VENTURE SCSF                                                                                                                                         | Partnership/Joint Venture Interests    | 48,128,224.00 | 61,811,226.47  | 78,602,652.77     |
|                       | CBRE GROUP INC CL A CL A                                                                                                                                                   | Corporate Stock - Common               | 10,710.00     | 517,505.75     | 428,828.40        |
|                       | CBRE SWEDISH RETAIL VENTURE HOLDINGS B.V.                                                                                                                                  | Partnership/Joint Venture Interests    | 54,246,188.31 | 6,038,155.85   | 8,321,493.23      |
|                       | CBS CORP NEW 4.6% DUE 01-15-2045                                                                                                                                           | Corporate Debt Instruments - Other     | 1,600,000.00  | 1,579,216.00   | 1,421,291.20      |
|                       | CBS CORP NEW 4.85% DUE 07-01-2042                                                                                                                                          | Corporate Debt Instruments - Other     | 1,400,000.00  | 1,447,054.00   | 1,284,795.40      |
|                       | CBS CORP NEW CL B                                                                                                                                                          | Corporate Stock - Common               | 2,041.00      | 112,589.37     | 89,232.52         |
|                       | CBS CORP NEW FIXED 3.7% DUE 06-01-2028                                                                                                                                     | Corporate Debt Instruments - Other     | 55,000.00     | 51,720.35      | 51,029.00         |
|                       | CBS OUTDOOR AMERS 5.875% DUE 03-15-2025                                                                                                                                    | Corporate Debt Instruments - Other     | 795,000.00    | 838,503.53     | 781,087.50        |
|                       | CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV                                                                                                                                 | Corporate Stock - Common               | 20,800.00     | 999,501.64     | 762,372.24        |
|                       | CCO HLDGS LLC / 5.875% DUE 04-01-2024                                                                                                                                      | Corporate Debt Instruments - Other     | 493,000.00    | 528,742.50     | 490,535.00        |
|                       | CCP DUE FROM GOLDMAN SACHS                                                                                                                                                 | Other                                  | 320,638.85    | 320,638.85     | 320,638.85        |
|                       | CCP DUE FROM MORGAN STANLEY CO LL C                                                                                                                                        | Other                                  | 1,410,000.00  | 1,410,000.00   | 1,410,000.00      |
|                       | CCP DUE TO JP MORGAN CHASE NEW YORK                                                                                                                                        | Other Liabilities                      | 1,000,000.00  | 1,000,000.00   | 1,000,000.00      |
|                       | CCP DUE TO/FROM MORGAN STANLEY                                                                                                                                             | Other                                  | 174,000.00    | 174,000.00     | 174,000.00        |
|                       | CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA                                                                                                                  | Other                                  | 290,000.00    | 290,000.00     | 290,000.00        |
|                       | CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS                                                                                                          | Other                                  | 79,000.00     | 79,000.00      | 79,000.00         |
|                       | CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK                                                                                                                      | Other                                  | 324,000.00    | 324,000.00     | 324,000.00        |
|                       | CCR SA COM NPV                                                                                                                                                             | Corporate Stock - Common               | 177,700.00    | 507,215.51     | 513,510.93        |
|                       | CD&R WTRWKS MERGER 6.125% DUE 08-15-2025                                                                                                                                   | Corporate Debt Instruments - Other     | 470,000.00    | 458,582.43     | 413,600.00        |
|                       | CDK GLOBAL INC 4.875% DUE 06-01-2027                                                                                                                                       | Corporate Debt Instruments - Other     | 382,000.00    | 373,197.50     | 354,305.00        |
|                       | CDN NAT RES LTD 5.85% DUE 02-01-2035                                                                                                                                       | Corporate Debt Instruments - Other     | 595,000.00    | 654,392.90     | 632,468.94        |
|                       | CDN NAT RES LTD 6.25% DUE 03-15-2038                                                                                                                                       | Corporate Debt Instruments - Other     | 6,800,000.00  | 8,013,690.20   | 7,395,870.40      |
|                       | CDN NAT RES LTD 6.75% DUE 02-01-2039                                                                                                                                       | Corporate Debt Instruments - Other     | 75,000.00     | 91,590.75      | 87,677.70         |
|                       | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                                                                                                                 | Corporate Debt Instruments - Other     | 3,360,000.00  | 3,402,462.32   | 3,238,512.48      |
|                       | CDN NATL RAILWAYS COM NPV                                                                                                                                                  | Corporate Stock - Common               | 116,641.00    | 7,900,737.51   | 8,634,918.37      |
|                       | CDN NATL RY CO 3.2% DUE 08-02-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 100,000.00    | 86,943.00      | 85,762.60         |
|                       | CDN NATL RY CO 4.5% DUE 11-07-2043                                                                                                                                         | Corporate Debt Instruments - Other     | 1,860,000.00  | 1,826,929.20   | 1,922,791.74      |
|                       | CDN NATL RY CO 6.375% DUE 11-15-2037                                                                                                                                       | Corporate Debt Instruments - Preferred | 190,000.00    | 244,680.10     | 238,733.67        |
|                       | CDN NATURAL RESOURCES COMMON STOCK                                                                                                                                         | Corporate Stock - Common               | 132,897.00    | 4,258,787.21   | 3,205,174.39      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par      | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------|---------------|-------------------|
|                       | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                                                                                                                                     | Corporate Debt Instruments - Other     | 390,000.00     | 461,444.80    | 453,502.92        |
|                       | CDN PAC RY CO NEW 6.125% DUE 09-15-2115                                                                                                                                    | Corporate Debt Instruments - Other     | 3,982,000.00   | 4,817,494.19  | 4,631,217.32      |
|                       | CDN PAC RY LTD 4.8% DUE 09-15-2035                                                                                                                                         | Corporate Debt Instruments - Other     | 115,000.00     | 118,803.05    | 119,476.38        |
|                       | CDN UTILITIES CLASS'A'COM NON-VTG NPV                                                                                                                                      | Corporate Stock - Common               | 28,118.00      | 682,910.24    | 644,791.16        |
|                       | CDS / STS BOFAUS65 12-20-2019 SWPC31J02                                                                                                                                    | Other                                  | (4,300,000.00) | 0.00          | 0.00              |
|                       | CDS / STS BOFAUS65 SELL PROTECTION ON 12-20-2019 SWPC31J02                                                                                                                 | Other                                  | 4,300,000.00   | 643,447.27    | 214,020.46        |
|                       | CDS / STS CITIUS33 12-20-2019 SWPC31J10                                                                                                                                    | Other                                  | (1,300,000.00) | 0.00          | 0.00              |
|                       | CDS / STS CITIUS33 12-20-2021 SWPCDX67                                                                                                                                     | Other                                  | (1,600,000.00) | 0.00          | 0.00              |
|                       | CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67                                                                                                 | Other                                  | 1,600,000.00   | 161,911.11    | 192,069.44        |
|                       | CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10                                                                                                | Other                                  | 1,300,000.00   | 14,733.33     | 12,441.39         |
|                       | CDS / STS ICE_GOLDUS 12-20-2021 1482124972                                                                                                                                 | Other                                  | (2,827,000.00) | 0.00          | 0.00              |
|                       | CDS / STS ICE_GOLDUS 12-20-2021 1482124976                                                                                                                                 | Other                                  | (940,800.00)   | 0.00          | 0.00              |
|                       | CDS / STS ICE_GOLDUS 20/06/2022 SWPCOF9N5                                                                                                                                  | Other                                  | (1,000,000.00) | (6,045.53)    | (12,110.19)       |
|                       | CDS / STS ICE_GOLDUS 20/12/2021 1482124980                                                                                                                                 | Other                                  | (250,611.64)   | (2,563.95)    | 0.00              |
|                       | CDS / STS ICE_GOLDUS 20/12/2021 1482124984                                                                                                                                 | Other                                  | (564,000.00)   | 0.00          | 0.00              |
|                       | CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXFINSSENS27V1 5 20/06/2022 SWPCOF9N5                                                                                                | Other                                  | 1,000,000.00   | 0.00          | 0.00              |
|                       | CDS / STS ICE_GOLDUS SELL PROT ON ITRAXXEUPES26V1 5 20/12/2021 1482124984                                                                                                  | Other                                  | 564,000.00     | 8,545.82      | 10,217.91         |
|                       | CDS / STS ICE_GOLDUS SELL PROT ON ITRAXXOVERS26V1 5Y 20/12/2021 1482124980                                                                                                 | Other                                  | 250,611.64     | 24,817.29     | 19,539.17         |
|                       | CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 1482124976                                                                                             | Other                                  | 940,800.00     | 59,040.00     | 35,460.82         |
|                       | CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 1482124972                                                                                             | Other                                  | 2,827,000.00   | 42,951.00     | 33,263.61         |
|                       | CDS / STS ICE_MSCSUS 06-20-2022 SWPC0FA52                                                                                                                                  | Other                                  | (7,900,000.00) | 0.00          | 0.00              |
|                       | CDS / STS ICE_MSCSUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52                                                                                              | Other                                  | 7,900,000.00   | 138,686.31    | 82,942.89         |
|                       | CDS BOFAUS6GNGFX 12-20-2021 SWPC0E2E5                                                                                                                                      | Other                                  | (100,000.00)   | (4,658.97)    | (182.02)          |
|                       | CDS BOFAUS6GNGFX SELL 12-20-2021 SWPC0E2E5                                                                                                                                 | Other                                  | 100,000.00     | 0.00          | 0.00              |
|                       | CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7                                                                                                              | Other                                  | 0.00           | (16,456.69)   | (16,250.04)       |
|                       | CDS CHASUS33 12-20-2019 SWPC06T01                                                                                                                                          | Other                                  | (500,000.00)   | 0.00          | 0.00              |
|                       | CDS CHASUS33 SELL PROTECTION ON CDS_DUMMY_INDEX 12-20-2019 SWPC06T01                                                                                                       | Other                                  | 500,000.00     | 5,905.16      | 4,431.15          |
|                       | CDS CITIUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H4V8                                                                                                               | Other                                  | 0.00           | (83,784.00)   | (52,933.92)       |
|                       | CDS CITIUS33 12-20-2022 SWPC0G520                                                                                                                                          | Other                                  | (200,000.00)   | (2,582.41)    | (2,212.88)        |
|                       | CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022                                                                                                                  | Other                                  | 100,000.00     | 0.00          | 0.00              |
|                       | CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF SWPC0G520                                                                                                                   | Other                                  | 100,000.00     | 0.00          | 0.00              |
|                       | CDS GSILGB2X 03-20-2019 SWPC03BQ2                                                                                                                                          | Other                                  | (700,000.00)   | (11,920.73)   | 0.00              |
|                       | CDS GSILGB2X 03-20-2020 SWPC09E37                                                                                                                                          | Other                                  | (1,500,000.00) | 0.00          | 0.00              |
|                       | CDS GSILGB2X 06/20/2022 SELL REPUBLIC OF ARGENTINA SWPC0FGX5                                                                                                               | Other                                  | 100,000.00     | 8,986.68      | 0.00              |
|                       | CDS GSILGB2X 06-20-2022 SWPC0FGX5                                                                                                                                          | Other                                  | (100,000.00)   | 0.00          | (8,407.19)        |
|                       | CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HE13                                                                                                              | Other                                  | 0.00           | (5,152.38)    | (5,416.68)        |
|                       | CDS GSILGB2X 12-20-2022 SWPC0G7D7                                                                                                                                          | Other                                  | (100,000.00)   | (1,259.44)    | (1,106.44)        |
|                       | CDS GSILGB2X SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022                                                                                                                  | Other                                  | 100,000.00     | 0.00          | 0.00              |
|                       | CDS GSILGB2X SELL PROTECTION ON ITALY REP 03-20-2019 SWPC03BQ2                                                                                                             | Other                                  | 700,000.00     | 0.00          | 1,412.39          |
|                       | CDS GSILGB2X SELL PROTECTION ON ITALY REP 03-20-2020 SWPC09E37                                                                                                             | Other                                  | 1,500,000.00   | 10,973.58     | 8,163.00          |
|                       | CDS ICE_GOLDUS 03-20-2019 SWPC0E6P6                                                                                                                                        | Other                                  | (500,000.00)   | 0.00          | 0.00              |
|                       | CDS ICE_GOLDUS SELL PROTECTION ON EXELONGENERATION CO 03-20-2019 SWPC0E6P6                                                                                                 | Other                                  | 500,000.00     | 3,567.37      | 1,043.35          |
|                       | CDS ICE_MSCSUS 06-20-2022 SWPC0FAP8                                                                                                                                        | Other                                  | (4,200,000.00) | 0.00          | 0.00              |
|                       | CDS ICE_MSCSUS 12-20-2022 SWPC0GA27                                                                                                                                        | Other                                  | (5,300,000.00) | 0.00          | 0.00              |
|                       | CDS ICE_MSCSUS 12-20-2022 SWPC0GA50                                                                                                                                        | Other                                  | (4,800,000.00) | 0.00          | 0.00              |
|                       | CDS ICE_MSCSUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2022 SWPC0GA50                                                                                                      | Other                                  | 4,800,000.00   | 97,261.41     | 64,969.92         |
| *                     | CDS ICE_MSCSUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8                                                                                                         | Other                                  | 4,200,000.00   | 38,244.18     | 55,355.16         |
| *                     | CDS ICE_MSCSUS SELL PROTECTION ON METLIFE INC 12-20-2022 SWPC0GA27                                                                                                         | Other                                  | 5,300,000.00   | 108,053.58    | 60,301.28         |
|                       | CDS MRMDUS33 09-20-2019 SWPC05E76                                                                                                                                          | Other                                  | (350,000.00)   | (10,815.25)   | 0.00              |
|                       | CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4                                                                                                               | Other                                  | 0.00           | (1,379.30)    | (3,683.60)        |
|                       | CDS MRMDUS33 SELL PROTECTION ON RUSSIAN FEDN 09-20-2019 SWPC05E76                                                                                                          | Other                                  | 350,000.00     | 0.00          | 406.21            |
|                       | CDS MSCSUS33 09-20-2019 SWPC05ZM0                                                                                                                                          | Other                                  | (400,000.00)   | 0.00          | 0.00              |
|                       | CDS MSCSUS33 SELL PROTECTION ON ITALY REP 09-20-2019 SWPC05ZM0                                                                                                             | Other                                  | 400,000.00     | 3,142.89      | 1,951.52          |
|                       | CDW CORP COM                                                                                                                                                               | Corporate Stock - Common               | 76,925.00      | 6,481,388.31  | 6,234,771.25      |
|                       | CEDAR FAIR L P / 5.375% DUE 06-01-2024                                                                                                                                     | Corporate Debt Instruments - Other     | 544,000.00     | 573,240.00    | 531,760.00        |
|                       | CEDAR FAIR/ CAN/MAGNUM/MI 5.375% 04-15-2027                                                                                                                                | Corporate Debt Instruments - Other     | 128,000.00     | 128,000.00    | 120,960.00        |
|                       | CELANESE CORP DEL COM SER A STK                                                                                                                                            | Corporate Stock - Common               | 1,199.00       | 134,880.31    | 107,874.03        |
|                       | CELGENE CORP 3.45% DUE 11-15-2027                                                                                                                                          | Corporate Debt Instruments - Other     | 325,000.00     | 324,506.00    | 295,748.05        |
|                       | CELGENE CORP 3.875% DUE 08-15-2025                                                                                                                                         | Corporate Debt Instruments - Other     | 270,000.00     | 275,949.00    | 259,918.74        |
|                       | CELGENE CORP 4.55% 02-20-2048                                                                                                                                              | Corporate Debt Instruments - Other     | 11,315,000.00  | 10,759,868.96 | 9,805,522.43      |
|                       | CELGENE CORP 4.625% DUE 05-15-2044                                                                                                                                         | Corporate Debt Instruments - Other     | 1,825,000.00   | 1,763,666.60  | 1,603,156.65      |
|                       | CELGENE CORP 5% DUE 08-15-2045                                                                                                                                             | Corporate Debt Instruments - Other     | 2,055,000.00   | 1,999,979.30  | 1,900,223.57      |
|                       | CELGENE CORP 5.25% DUE 08-15-2043                                                                                                                                          | Corporate Debt Instruments - Other     | 1,000,000.00   | 1,053,340.00  | 961,982.00        |
|                       | CELGENE CORP 5.7% DUE 10-15-2040                                                                                                                                           | Corporate Debt Instruments - Other     | 60,000.00      | 69,438.64     | 64,094.76         |
|                       | CELGENE CORP COM                                                                                                                                                           | Corporate Stock - Common               | 27,190.00      | 3,123,161.52  | 1,742,607.10      |
|                       | CELGENE CORP FIXED 4.35% DUE 11-15-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 1,140,000.00   | 1,119,317.59  | 959,999.70        |
|                       | CELLTRION INC KRW1000                                                                                                                                                      | Corporate Stock - Common               | 32,238.12      | 3,752,777.30  | 6,428,555.03      |
|                       | CELLTRION PHARM IN KRW500                                                                                                                                                  | Corporate Stock - Common               | 74.00          | 5,372.23      | 4,211.33          |
|                       | CELULOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047                                                                                                                                | Corporate Debt Instruments - Other     | 300,000.00     | 299,124.00    | 282,003.00        |
|                       | CEMENTOS ARGOS SA COP416                                                                                                                                                   | Corporate Stock - Common               | 3,222.00       | 8,288.70      | 6,905.35          |
|                       | CEMEX SA CPO NPV(REP 2'A' & 1'B')                                                                                                                                          | Corporate Stock - Common               | 4,460,901.00   | 4,014,337.67  | 2,149,613.48      |
|                       | CENCOSUD SA COM NPV                                                                                                                                                        | Corporate Stock - Common               | 12,298.00      | 27,595.26     | 22,263.99         |
|                       | CENDANA BLACKBIRD LP                                                                                                                                                       | Partnership/Joint Venture Interests    | 1.00           | 1.00          | 1.00              |
|                       | CENDANA CAPITAL III, LP                                                                                                                                                    | Partnership/Joint Venture Interests    | 1,350,347.10   | 1,350,347.10  | 1,165,069.00      |
|                       | CENDANA INVESTMENTS II LP                                                                                                                                                  | Partnership/Joint Venture Interests    | 780,026.00     | 780,026.00    | 834,916.00        |
|                       | CENOVUS ENERGY INC 4.45% DUE 09-15-2042                                                                                                                                    | Corporate Debt Instruments - Other     | 5,996,000.00   | 5,281,934.77  | 4,688,614.17      |
|                       | CENOVUS ENERGY INC 5.2% DUE 09-15-2043                                                                                                                                     | Corporate Debt Instruments - Other     | 380,000.00     | 356,116.34    | 335,984.22        |
|                       | CENOVUS ENERGY INC 5.4% 06-15-2047                                                                                                                                         | Corporate Debt Instruments - Other     | 3,998,000.00   | 4,041,677.87  | 3,442,505.89      |
|                       | CENOVUS ENERGY INC COM                                                                                                                                                     | Corporate Stock - Common               | 225,588.00     | 2,257,011.09  | 1,585,883.64      |
|                       | CENOVUS ENERGY INC COM NPV                                                                                                                                                 | Corporate Stock - Common               | 9,225.00       | 83,400.55     | 64,841.12         |
|                       | CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027                                                                                                                              | Corporate Debt Instruments - Other     | 962,000.00     | 938,444.47    | 876,210.76        |
|                       | CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                                                                                                                              | Corporate Debt Instruments - Other     | 3,600,000.00   | 3,594,006.00  | 3,171,564.00      |
|                       | CENSTOR CORP COM                                                                                                                                                           | Corporate Stock - Common               | 48,048.00      | 167,898.54    | 0.00              |
|                       | CENSTOR CORP PFD CONV SER B                                                                                                                                                | Corporate Stock - Common               | 6,247.00       | 16,154.58     | 0.00              |
|                       | CENSTOR CORP SER A CONV PFD                                                                                                                                                | Corporate Stock - Common               | 12,029.00      | 26,428.38     | 0.00              |
|                       | CENT PATTANA PUB                                                                                                                                                           | Corporate Stock - Common               | 202,800.00     | 466,072.91    | 465,580.47        |
|                       | CENTENE CORP DEL 4.75% DUE 01-15-2025                                                                                                                                      | Corporate Debt Instruments - Other     | 325,000.00     | 325,150.00    | 310,375.00        |
|                       | CENTENE CORP DEL 6.125% DUE 02-15-2024                                                                                                                                     | Corporate Debt Instruments - Other     | 806,000.00     | 873,502.50    | 825,142.50        |
|                       | CENTENE CORP DEL COM                                                                                                                                                       | Corporate Stock - Common               | 3,393.00       | 417,976.66    | 391,212.90        |
|                       | CENTERPOINT ENERGY 3.95% 03-01-2048                                                                                                                                        | Corporate Debt Instruments - Preferred | 125,000.00     | 124,455.00    | 121,449.25        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|----------------|----------------|-------------------|
|                       | CENTERPOINT ENERGY 4.1% DUE 09-01-2047                                                                                                                                     | Corporate Debt Instruments - Other            | 130,000.00     | 129,242.10     | 120,331.38        |
|                       | CENTERPOINT ENERGY 5.85 DUE 01-15-2041                                                                                                                                     | Corporate Debt Instruments - Other            | 340,000.00     | 417,295.35     | 399,015.84        |
|                       | CENTERPOINT ENERGY 6.25% DUE 02-01-2037                                                                                                                                    | Corporate Debt Instruments - Other            | 1,185,000.00   | 1,483,712.82   | 1,338,865.14      |
|                       | CENTERPOINT ENERGY INC COM                                                                                                                                                 | Corporate Stock - Common                      | 4,075.00       | 116,254.42     | 115,037.25        |
|                       | CENTRAIS ELET BRAS PRF'B'NPV                                                                                                                                               | Corporate Stock - Preferred                   | 2,200.00       | 9,656.58       | 15,990.20         |
|                       | CENTRAIS ELETRICAS 6.875% DUE 07-30-2019                                                                                                                                   | Corporate Debt Instruments - Other            | 100,000.00     | 105,600.00     | 101,351.00        |
|                       | CENTRAL JAPAN RLWY NPV                                                                                                                                                     | Corporate Stock - Common                      | 14,200.00      | 2,529,792.84   | 2,998,158.86      |
|                       | CENTRAL SEC PATROL NPV                                                                                                                                                     | Corporate Stock - Common                      | 11,900.00      | 561,031.22     | 534,721.78        |
|                       | CENTRICA ORD GBP0.061728395                                                                                                                                                | Corporate Stock - Common                      | 952,772.00     | 2,317,010.31   | 1,636,944.78      |
|                       | CENTURYLINK INC 5.8 DUE 03-15-2022                                                                                                                                         | Corporate Debt Instruments - Other            | 365,000.00     | 363,600.80     | 351,312.50        |
|                       | CENTURYLINK INC 7.5% DUE 04-01-2024                                                                                                                                        | Corporate Debt Instruments - Other            | 996,000.00     | 1,066,404.43   | 961,140.00        |
|                       | CENTURYLINK INC COM                                                                                                                                                        | Corporate Stock - Common                      | 9,274.00       | 209,513.30     | 140,501.10        |
|                       | CERBERUS GLOBAL NPL FEEDER FUND LP                                                                                                                                         | Partnership/Joint Venture Interests           | 41,971,383.59  | 41,971,383.59  | 41,971,384.00     |
|                       | CERBERUS INSTITUTIONAL PARTNERS V LP                                                                                                                                       | Partnership/Joint Venture Interests           | 7,591,230.78   | 7,591,230.78   | 72,361,473.00     |
|                       | CERBERUS INSTITUTIONAL PARTNERS VI LP                                                                                                                                      | Partnership/Joint Venture Interests           | 137,271,699.78 | 137,271,699.78 | 138,803,031.00    |
|                       | CERBERUS OFFSHORE LEVERED LOAN OPPORTUNITIES III, LP                                                                                                                       | Partnership/Joint Venture Interests           | 102,639,172.94 | 102,639,172.94 | 105,495,779.00    |
|                       | CERIDIAN HCM HLDG INC COM                                                                                                                                                  | Corporate Stock - Common                      | 86,551.00      | 3,412,757.19   | 2,985,143.99      |
|                       | CERNER CORP COM                                                                                                                                                            | Corporate Stock - Common                      | 30,212.00      | 1,847,520.35   | 1,584,317.28      |
|                       | CEVA INC COM                                                                                                                                                               | Corporate Stock - Common                      | 15,900.00      | 438,191.61     | 351,231.00        |
|                       | CEVINE CAPITAL MANAGEMENT VI (NO.1) FEEDER LP                                                                                                                              | Partnership/Joint Venture Interests           | 17,531,299.26  | 20,419,558.00  | 19,265,146.22     |
|                       | CEZ CZK100                                                                                                                                                                 | Corporate Stock - Common                      | 36,230.00      | 837,729.83     | 860,929.37        |
|                       | CF ACADIAN NON-US SMALL CAP 130/30                                                                                                                                         | Other                                         | 942,702.70     | 94,751,219.00  | 79,399,098.54     |
|                       | CF BLUE BAY ASSET MANAGEMENT FD                                                                                                                                            | Other                                         | 1,250,267.71   | 132,530,011.53 | 165,318,271.02    |
|                       | CF BRYN MAWR CAP -HM FD                                                                                                                                                    | Other                                         | 14.15          | 1,415.36       | 2,216.63          |
|                       | CF CALVARY MANAGEMENT (HM)                                                                                                                                                 | Other                                         | 897,433.22     | 90,517,786.43  | 106,478,487.55    |
|                       | CF COMMODITIES 8 (CAYMUS CAP)                                                                                                                                              | Other                                         | 231,560.74     | 23,550,219.11  | 25,480,718.81     |
|                       | CF GREEN CT CHINA OPPORTUNITY FD CL S USD - UNRESTRICTED                                                                                                                   | Other                                         | 389,307.03     | 30,000,000.00  | 25,733,194.68     |
|                       | CF HIGHMARK ALPHADYNE CLASS 1A USD - SERIES 1                                                                                                                              | Other                                         | 103,543.42     | 108,040,831.35 | 191,377,279.47    |
|                       | CF HIGHMARK COMMODITIES 13                                                                                                                                                 | Other                                         | 237,695.93     | 21,500,000.00  | 18,220,572.51     |
|                       | CF HIGHMARK COMMODITIES 15                                                                                                                                                 | Other                                         | 926.94         | 92,693.62      | 99,792.96         |
|                       | CF HIGHMARK COMMODITIES 2                                                                                                                                                  | Other                                         | 400,000.00     | 40,000,000.00  | 33,895,607.68     |
|                       | CF HIGHMARK COMMODITIES 7 FD                                                                                                                                               | Other                                         | 396,021.04     | 40,000,000.00  | 38,307,177.85     |
|                       | CF HIGHMARK EVENT DRIVEN - DISTRESSED 1 (MONARCH ALTERNATIVE CAPITAL) 2013                                                                                                 | Other                                         | 30,999.09      | 105,369,791.06 | 138,160,154.21    |
|                       | CF HIGHMARK FIXED IN ARBITRAGE 2                                                                                                                                           | Other                                         | 1,483,726.51   | 155,000,000.00 | 170,549,511.59    |
|                       | CF HIGHMARK FIXED INCOME 2                                                                                                                                                 | Other                                         | 64.82          | 6,905.46       | 26,656.06         |
|                       | CF HIGHMARK FIXED INCOME 3 (LAZARD)                                                                                                                                        | Other                                         | 1,108,125.69   | 118,597,647.60 | 156,041,035.58    |
|                       | CF HIGHMARK GENERAL ACCOUNT                                                                                                                                                | Other                                         | 978,506.21     | 978,506.21     | 978,506.21        |
|                       | CF HIGHMARK GLOBAL 3 (WELLINGTON IGUAZU)FD                                                                                                                                 | Other                                         | 1,088,238.80   | 121,661,708.52 | 166,916,495.35    |
|                       | CF HIGHMARK GLOBAL 4                                                                                                                                                       | Other                                         | 0.01           | 1.07           | 1.07              |
|                       | CF HIGHMARK GLOBAL MACRO 4 (NOMURA) FD                                                                                                                                     | Other                                         | 8,552.89       | 895,732.83     | 812,404.78        |
|                       | CF HIGHMARK L/S EQ10                                                                                                                                                       | Other                                         | 12.07          | 1,215.74       | 1,072.03          |
|                       | CF HIGHMARK L/S EQ8                                                                                                                                                        | Other                                         | 687,701.53     | 69,593,339.33  | 77,143,920.65     |
|                       | CF HIGHMARK L/S EQ9                                                                                                                                                        | Other                                         | 1,123,051.09   | 111,871,359.92 | 120,173,218.06    |
|                       | CF HIGHMARK LIMITED LONG SHORT EQUITY 5 FORMULA GROWTH                                                                                                                     | Other                                         | 1,000,000.00   | 100,000,000.00 | 93,169,577.70     |
|                       | CF HIGHMARK LONG SHORT EQUITY 17                                                                                                                                           | Other                                         | 1,000,000.00   | 100,000,000.00 | 94,333,634.60     |
|                       | CF HIGHMARK LONG SHORT EQUITY I FUND                                                                                                                                       | Other                                         | 839,227.15     | 89,705,585.11  | 105,720,351.21    |
|                       | CF HIGHMARK LONG SHORT CREDIT 5                                                                                                                                            | Other                                         | 1,000,000.00   | 100,000,000.00 | 105,197,381.30    |
|                       | CF HIGHMARK LONG SHORT EQUITY 6 (CAPEVIEW)                                                                                                                                 | Other                                         | 730,602.89     | 75,212,067.97  | 87,256,371.35     |
|                       | CF HIGHMARK LONG SHORT EQUITY 14                                                                                                                                           | Other                                         | 1,000,000.00   | 100,000,000.00 | 105,950,848.90    |
|                       | CF HIGHMARK LONG/SHORT EQ 11                                                                                                                                               | Other                                         | 1,157,316.90   | 116,292,109.97 | 131,615,624.78    |
|                       | CF HIGHMARK LONG-SHORT CREDIT 1 (CASPIANCREDIT ADVISOR)                                                                                                                    | Other                                         | 1,290,322.24   | 133,307,808.83 | 154,542,770.68    |
|                       | CF HIGHMARK US EQUITIES 1 (SCOPIA)                                                                                                                                         | Other                                         | 1,496.13       | 220,310.24     | 73,091.60         |
|                       | CF HMK GLOBAL MACRO 3 GAM GLOBAL FUND                                                                                                                                      | Other                                         | 5.14           | 519.75         | 439.13            |
|                       | CF HMK L/S EQ 3 (RAYS CAPITAL ASIA EX JAPAN)                                                                                                                               | Other                                         | 801,763.69     | 80,000,000.00  | 57,362,408.54     |
|                       | CF HMK MS 3 (BERYL CAPITAL)                                                                                                                                                | Other                                         | 967,721.22     | 100,000,000.00 | 99,231,570.21     |
|                       | CF HMK MULTI STRATEGY 2 (GLAZER) FD                                                                                                                                        | Other                                         | 1,283,305.45   | 135,000,000.00 | 168,647,490.64    |
|                       | CF INDS HLDGS INC COM                                                                                                                                                      | Corporate Stock - Common                      | 2,121.00       | 111,362.13     | 92,284.71         |
|                       | CF JP MORGAN US LARGE CAP 130/30 SEPARATE ACCOUNT FD (LMT ONLY)                                                                                                            | Other                                         | 6,181,936.19   | 104,238,951.38 | 253,868,927.79    |
|                       | CF JPMCB SPECIAL SITUATION PROPERTY FUND                                                                                                                                   | Value of Interest in Common/Collective Trusts | 3,595.16       | 5,885,734.88   | 11,529,480.39     |
|                       | CF LMR ALPHA RATES TRADING FUND FEEDER 2 LTD CL A SHARES INT SER DEC 2015 FD                                                                                               | Other                                         | 1,250,785.92   | 126,261,320.00 | 169,696,627.34    |
|                       | CF LMR ALPHA RATES TRADING FUND FEEDER 2LTD CL B SHARES INT SER APRIL 2018                                                                                                 | Other                                         | 400,000.00     | 40,000,000.00  | 40,561,240.00     |
|                       | CF PGIM CLASS A TRANCHE F SHARES-SERIES 1/2017                                                                                                                             | Other                                         | 250,000.00     | 250,000,000.00 | 255,529,721.75    |
|                       | CF RUSSELL FRONTIER MARKETS EQTY FD                                                                                                                                        | Value of Interest in Common/Collective Trusts | 3,474,191.90   | 61,267,857.39  | 67,329,839.04     |
|                       | CF TCW SECURITIZED OPPORTUNITIES LP                                                                                                                                        | Other                                         | 74,327.47      | 11,468,410.59  | 11,429,335.06     |
|                       | CF TREND CAPITAL MANAGEMENT LP (ONLY LMT161) FD                                                                                                                            | Other                                         | 937,350.11     | 96,502,592.31  | 104,270,532.43    |
|                       | CF WELLINGTON COMMODITIES 2                                                                                                                                                | Other                                         | 600,000.00     | 33,329,543.04  | 33,314,781.42     |
|                       | CGN POWER CO LTD NPV                                                                                                                                                       | Corporate Stock - Common                      | 95,000.00      | 21,329.88      | 22,568.92         |
|                       | CH & DWIGHT INC 3.95% DUE 08-01-2047                                                                                                                                       | Corporate Debt Instruments - Other            | 1,130,000.00   | 1,121,728.40   | 1,027,892.07      |
|                       | CHAILEASE HOLDING TWD10                                                                                                                                                    | Corporate Stock - Common                      | 4,000.00       | 13,057.94      | 12,610.21         |
|                       | CHANGE HEALTHCARE 5.75% DUE 03-01-2025                                                                                                                                     | Corporate Debt Instruments - Other            | 603,000.00     | 604,670.00     | 562,297.50        |
|                       | CHANGYUAN GROUP LT (STOCK CONNECT)                                                                                                                                         | Corporate Stock - Common                      | 253,630.00     | 167,270.84     | 161,694.73        |
|                       | CHARLES RIV LABORATORIES INTL INC COM                                                                                                                                      | Corporate Stock - Common                      | 47,013.00      | 3,745,079.21   | 5,320,931.34      |
|                       | CHARLES SCHWAB CORP 5.0% 12-31-2049                                                                                                                                        | Corporate Debt Instruments - Other            | 200,000.00     | 198,550.00     | 167,500.00        |
|                       | CHAROEN POK FOODS THB1(ALIEN MKT)                                                                                                                                          | Corporate Stock - Common                      | 5,880,300.00   | 4,655,360.76   | 4,442,732.80      |
|                       | CHAROEN POKPHAND INDONESIA PT                                                                                                                                              | Corporate Stock - Common                      | 2,535,900.00   | 859,882.20     | 1,274,122.22      |
|                       | CHART INDS INC 1% DUE 11-15-2024                                                                                                                                           | Corporate Debt Instruments - Other            | 2,670,000.00   | 2,850,378.87   | 3,316,407.00      |
|                       | CHARTER 4.464% DUE 07-23-2022                                                                                                                                              | Corporate Debt Instruments - Other            | 400,000.00     | 404,136.97     | 403,842.40        |
|                       | CHARTER 5.375% 05-01-2047                                                                                                                                                  | Corporate Debt Instruments - Other            | 17,050,000.00  | 16,266,533.34  | 15,450,181.45     |
|                       | CHARTER 5.375% DUE 04-01-2038                                                                                                                                              | Corporate Debt Instruments - Other            | 1,399,000.00   | 1,391,327.86   | 1,302,501.18      |
|                       | CHARTER 6.384% DUE 10-23-2035                                                                                                                                              | Corporate Debt Instruments - Other            | 4,944,000.00   | 5,465,452.05   | 5,074,753.97      |
|                       | CHARTER 6.484% DUE 10-23-2045                                                                                                                                              | Corporate Debt Instruments - Other            | 2,635,000.00   | 2,669,498.97   | 2,708,619.27      |
|                       | CHARTER 6.834% DUE 10-23-2055                                                                                                                                              | Corporate Debt Instruments - Other            | 140,000.00     | 154,922.60     | 142,374.82        |
|                       | CHARTER COMMUNICATIONS INC NEW CL A CL A                                                                                                                                   | Corporate Stock - Common                      | 23,071.00      | 8,079,107.53   | 6,574,542.87      |
|                       | CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFARI LLC) TL DUE 04-30-2025                                                                                               | Corporate Debt Instruments - Other            | 0.00           | 0.00           | 0.00              |
|                       | CHARTER FIXED 5.75% DUE 04-01-2048                                                                                                                                         | Corporate Debt Instruments - Other            | 3,584,000.00   | 3,533,038.04   | 3,356,125.70      |
|                       | CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01                                                                                                                                   | Corporate Stock - Common                      | 17,966.00      | 1,939,591.06   | 1,844,209.90      |
|                       | CHEESECAKE FACTORY INC COM                                                                                                                                                 | Corporate Stock - Common                      | 60,665.00      | 3,062,329.21   | 2,639,534.15      |
|                       | CHEGG INC COM                                                                                                                                                              | Corporate Stock - Common                      | 47,942.00      | 971,886.18     | 1,362,511.64      |
|                       | CHEMED CORP NEW COM                                                                                                                                                        | Corporate Stock - Common                      | 13,393.00      | 2,419,756.25   | 3,793,969.04      |
|                       | CHEMOURS CO 7% DUE 05-15-2025                                                                                                                                              | Corporate Debt Instruments - Other            | 851,000.00     | 732,170.00     | 857,382.50        |



| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                             | CHEMOURS CO COM                                                                                                                                                            | Corporate Stock - Common               | 186,586.00    | 8,534,122.67  | 5,265,456.92      |
|                             | CHENG SHIN RUBBER TWD10                                                                                                                                                    | Corporate Stock - Common               | 16,000.00     | 24,192.92     | 21,264.27         |
|                             | CHENG UEI PRECISIO TWD10                                                                                                                                                   | Corporate Stock - Common               | 50,000.00     | 81,672.55     | 38,552.88         |
|                             | CHENIERE CORPUS 5.875% DUE 03-31-2025                                                                                                                                      | Corporate Debt Instruments - Other     | 2,600,000.00  | 2,730,000.00  | 2,587,000.00      |
|                             | CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027                                                                                                                        | Corporate Debt Instruments - Other     | 406,000.00    | 406,000.00    | 383,284.30        |
|                             | CHENIERE ENERGY INC COM NEW                                                                                                                                                | Corporate Stock - Common               | 14,924.00     | 788,502.04    | 883,351.56        |
|                             | CHENIERE ENERGY INC SR NT CONV 4.25% DUE 03-15-2045 REG                                                                                                                    | Corporate Debt Instruments - Other     | 3,570,000.00  | 2,708,738.27  | 2,483,292.00      |
|                             | CHES ENERGY CORP 7.5% DUE 10-01-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 562,000.00    | 561,467.50    | 480,510.00        |
|                             | CHES UTILS CORP COM                                                                                                                                                        | Corporate Stock - Common               | 7,380.00      | 660,907.14    | 599,994.00        |
|                             | CHESAPEAKE ENERGY CORP 5.5% 09-15-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 3,660,000.00  | 3,345,222.83  | 2,945,794.92      |
|                             | CHEVRON CORP COM                                                                                                                                                           | Corporate Stock - Common               | 225,314.00    | 24,046,280.06 | 24,511,910.06     |
|                             | CHEVRON CORP NEW 1.561% DUE 05-16-2019                                                                                                                                     | Corporate Debt Instruments - Other     | 4,000,000.00  | 3,961,680.00  | 3,978,400.00      |
|                             | CHEVRON CORP NEW 1.961% DUE 03-03-2020                                                                                                                                     | Corporate Debt Instruments - Preferred | 1,100,000.00  | 1,086,393.00  | 1,088,956.00      |
|                             | CHEVRON CORP NEW 2.895% DUE 03-03-2024                                                                                                                                     | Corporate Debt Instruments - Other     | 430,000.00    | 430,000.00    | 419,649.47        |
|                             | CHIBA BANK NPV                                                                                                                                                             | Corporate Stock - Common               | 39,400.00     | 278,582.33    | 220,494.92        |
|                             | CHICONY ELECTRONI TWD10                                                                                                                                                    | Corporate Stock - Common               | 5,000.00      | 10,004.58     | 10,183.17         |
|                             | CHICOS FAS INC COM                                                                                                                                                         | Corporate Stock - Common               | 283,969.00    | 2,606,606.17  | 1,595,905.78      |
|                             | Chilean peso                                                                                                                                                               | Non-Interest Bearing Cash - USD        | 591.51        | 591.51        | 591.51            |
|                             | CHINA AGRI-INDUSTRIES HLDGS HKD0.10                                                                                                                                        | Corporate Stock - Common               | 27,000.00     | 9,851.09      | 9,621.49          |
|                             | CHINA AIRLINES TWD10                                                                                                                                                       | Corporate Stock - Common               | 3,142,000.00  | 1,208,049.64  | 1,124,442.85      |
|                             | CHINA BLUECHEMICAL LTD H SHS                                                                                                                                               | Corporate Stock - Common               | 276,000.00    | 91,568.72     | 86,719.84         |
|                             | CHINA CINDA ASSET MANAGEMENT COMPANY LTD                                                                                                                                   | Corporate Stock - Common               | 2,542,000.00  | 905,499.97    | 616,883.91        |
|                             | CHINA CITIC BANK CORPORATION LTD HCNV1                                                                                                                                     | Corporate Stock - Common               | 2,483,000.00  | 1,622,978.03  | 1,509,586.36      |
|                             | CHINA COAL ENERGY 'H'CNV1                                                                                                                                                  | Corporate Stock - Common               | 25,000.00     | 10,014.34     | 9,834.79          |
|                             | CHINA COMM SERVICE 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 3,376,000.00  | 2,555,760.27  | 2,794,162.98      |
|                             | CHINA COMMUNICATIONS CONSTRUCTION CNY1                                                                                                                                     | Corporate Stock - Common               | 40,000.00     | 37,097.51     | 37,806.46         |
|                             | CHINA CONCH VENTUR HKD0.01                                                                                                                                                 | Corporate Stock - Common               | 14,500.00     | 44,394.52     | 43,151.73         |
|                             | CHINA CONSTRUCTION BANK HCNV1                                                                                                                                              | Corporate Stock - Common               | 28,308,000.00 | 23,886,228.41 | 23,356,942.79     |
|                             | CHINA CONSTRUCTION ENGINEERING 'A'CNV1 (STOCK CONNECT)                                                                                                                     | Corporate Stock - Common               | 6,900.00      | 5,485.79      | 5,724.60          |
|                             | CHINA DEV FIN HLDG TWD10                                                                                                                                                   | Corporate Stock - Common               | 118,000.00    | 41,395.63     | 37,315.29         |
|                             | CHINA DING YI FENG HOLDINGS LIMITED                                                                                                                                        | Corporate Stock - Common               | 208,000.00    | 677,259.43    | 557,900.72        |
|                             | CHINA EAST AIRLINE 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 16,000.00     | 9,266.76      | 8,910.06          |
|                             | CHINA EVERBRIGHT B 'A'CNV1 STOCK CONNECT                                                                                                                                   | Corporate Stock - Common               | 15,300.00     | 8,484.86      | 8,239.75          |
|                             | CHINA EVERBRIGHT B 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 29,000.00     | 11,653.64     | 12,556.60         |
|                             | CHINA EVERBRIGHT INTERNATIONAL LTD                                                                                                                                         | Corporate Stock - Common               | 504,000.00    | 427,893.29    | 451,899.58        |
|                             | CHINA EVERBRIGHT L NPV                                                                                                                                                     | Corporate Stock - Common               | 898,000.00    | 1,554,755.92  | 1,591,989.11      |
|                             | CHINA FIRST CAPITA HKD0.02                                                                                                                                                 | Corporate Stock - Common               | 690,000.00    | 641,198.73    | 392,178.15        |
|                             | CHINA GALAXY SEC COMSTK                                                                                                                                                    | Corporate Stock - Common               | 33,500.00     | 15,085.94     | 15,146.85         |
|                             | CHINA GAS HOLDINGS HKD0.01                                                                                                                                                 | Corporate Stock - Common               | 179,600.00    | 630,387.97    | 640,007.15        |
|                             | CHINA HONGQIAO GRO USD0.01                                                                                                                                                 | Corporate Stock - Common               | 15,500.00     | 9,619.99      | 8,809.80          |
|                             | CHINA HONGXING SPO HKD0.02                                                                                                                                                 | Corporate Stock - Common               | 2,122,000.00  | 254,663.45    | 179,038.88        |
|                             | CHINA HUARONG AST 'H'CNV1                                                                                                                                                  | Corporate Stock - Common               | 2,421,000.00  | 971,915.77    | 442,186.13        |
|                             | CHINA INTL CAPITAL CORPORATION LTD                                                                                                                                         | Corporate Stock - Common               | 9,600.00      | 16,361.77     | 18,024.48         |
|                             | CHINA INTL TRAVEL SERVICE CORP LTD 'A'CNV1 STOCK CONNECT                                                                                                                   | Corporate Stock - Common               | 375,814.00    | 2,480,246.10  | 3,292,991.30      |
|                             | CHINA JINMAO HOLDINGS GROUP LT                                                                                                                                             | Corporate Stock - Common               | 46,000.00     | 19,599.97     | 20,681.15         |
|                             | CHINA LIFE INS TWD10                                                                                                                                                       | Corporate Stock - Common               | 50,880.00     | 50,730.23     | 46,101.05         |
|                             | CHINA LIFE INSURANCE CO H CNY1                                                                                                                                             | Corporate Stock - Common               | 60,000.00     | 127,213.31    | 127,520.16        |
|                             | CHINA LILANG LTD HKD0.1                                                                                                                                                    | Corporate Stock - Common               | 326,000.00    | 277,707.52    | 274,812.09        |
|                             | CHINA LONGYUAN PWR 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 4,985,400.00  | 3,873,023.21  | 3,393,919.30      |
|                             | CHINA MEDICAL SYS USD0.005                                                                                                                                                 | Corporate Stock - Common               | 172,000.00    | 349,768.73    | 159,931.54        |
|                             | CHINA MENGNIU DAIR HKD0.1                                                                                                                                                  | Corporate Stock - Common               | 640,000.00    | 1,880,290.55  | 1,994,546.16      |
|                             | CHINA MERCHANTS BANK 'A'CNV1(STOCK CONNECT LINE)                                                                                                                           | Corporate Stock - Common               | 2,900.00      | 12,778.05     | 10,637.01         |
|                             | CHINA MERCHANTS BK COM STK                                                                                                                                                 | Corporate Stock - Common               | 910,000.00    | 2,922,662.50  | 3,335,781.38      |
|                             | CHINA MERCHANTS PO NPV                                                                                                                                                     | Corporate Stock - Common               | 798,191.00    | 2,153,783.81  | 1,437,474.77      |
|                             | CHINA MINSHENG BAN 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 589,340.00    | 482,575.02    | 406,475.13        |
|                             | CHINA MINSHENG BANKING CORP 'A'CNV1 (STOCK CONNECT LINE)                                                                                                                   | Corporate Stock - Common               | 7,600.00      | 6,938.71      | 6,338.54          |
|                             | CHINA MOBILE LTD NPV                                                                                                                                                       | Corporate Stock - Common               | 1,883,290.00  | 19,942,937.24 | 18,124,863.68     |
|                             | CHINA MOLYBDENUM CO. LTD. H CNY0.2                                                                                                                                         | Corporate Stock - Common               | 507,000.00    | 176,538.05    | 186,498.24        |
|                             | CHINA MOTOR CO TWD10                                                                                                                                                       | Corporate Stock - Common               | 735,000.00    | 705,141.98    | 581,074.93        |
|                             | CHINA NATIONAL BUI 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 4,594,000.00  | 4,703,803.59  | 3,145,068.24      |
|                             | CHINA OILFIELD SERVICES H CNY1                                                                                                                                             | Corporate Stock - Common               | 3,988,000.00  | 3,806,879.83  | 3,428,029.15      |
|                             | CHINA ORIENTAL GP HKD0.10                                                                                                                                                  | Corporate Stock - Common               | 2,046,000.00  | 1,482,196.88  | 1,217,771.59      |
|                             | CHINA OVERSEAS LAND & INVESTMNT HKD0.10                                                                                                                                    | Corporate Stock - Common               | 1,304,000.00  | 4,180,399.79  | 4,480,269.75      |
|                             | CHINA PAC INS GR-H                                                                                                                                                         | Corporate Stock - Common               | 4,478,100.00  | 17,981,817.02 | 14,499,266.86     |
|                             | CHINA PACIFIC INSURANCE 'A'CNV1 (STOCK CONNECT)                                                                                                                            | Corporate Stock - Common               | 1,100.00      | 4,973.67      | 4,551.88          |
|                             | CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS                                                                                                                                 | Corporate Stock - Common               | 12,620,000.00 | 10,879,470.97 | 9,010,428.71      |
|                             | CHINA PETROLEUM & CHEMICAL-A COMSTK                                                                                                                                        | Corporate Stock - Common               | 131,796.00    | 122,584.50    | 96,875.68         |
|                             | CHINA POWER INTL NPV                                                                                                                                                       | Corporate Stock - Common               | 47,000.00     | 9,893.15      | 10,685.43         |
|                             | CHINA RAILWAY CONS 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 18,000.00     | 21,332.43     | 24,967.59         |
|                             | CHINA RAILWAY SIGNAL & COM CORP LTD CNY1                                                                                                                                   | Corporate Stock - Common               | 15,000.00     | 10,333.21     | 10,498.96         |
|                             | CHINA REINS 'H' CNY1                                                                                                                                                       | Corporate Stock - Common               | 57,000.00     | 10,689.15     | 11,648.48         |
|                             | CHINA RES BEER HLD NPV                                                                                                                                                     | Corporate Stock - Common               | 230,000.00    | 769,500.75    | 803,451.12        |
|                             | CHINA RES CEMENT HKD0.1                                                                                                                                                    | Corporate Stock - Common               | 1,664,000.00  | 1,896,567.88  | 1,498,361.93      |
|                             | CHINA RES GAS GP L HKD0.10                                                                                                                                                 | Corporate Stock - Common               | 70,000.00     | 263,309.72    | 277,162.22        |
|                             | CHINA RES PHARM GR NPV                                                                                                                                                     | Corporate Stock - Common               | 5,000.00      | 7,769.06      | 6,526.72          |
|                             | CHINA RES PWR HLDG NPV                                                                                                                                                     | Corporate Stock - Common               | 18,000.00     | 30,218.90     | 34,623.56         |
|                             | CHINA RESOURCES LAND HKD0.10                                                                                                                                               | Corporate Stock - Common               | 24,000.00     | 77,001.57     | 92,268.20         |
|                             | CHINA RY GROUP LTD COMMON STOCK                                                                                                                                            | Corporate Stock - Common               | 5,975,000.00  | 5,436,527.52  | 5,441,288.23      |
|                             | CHINA SCE GROUP HOLDINGS LTD                                                                                                                                               | Corporate Stock - Common               | 2,634,000.00  | 995,104.99    | 958,815.23        |
|                             | CHINA SHENHUA ENERGY CO 'H'                                                                                                                                                | Corporate Stock - Common               | 2,331,000.00  | 5,734,091.15  | 5,108,975.85      |
|                             | CHINA SHINEWAY PHA HKD0.1                                                                                                                                                  | Corporate Stock - Common               | 205,000.00    | 332,021.72    | 199,256.64        |
|                             | CHINA SHIPBUILDING INDUSTRY CORP 'A'CNV1(STOCK CONNECT)                                                                                                                    | Corporate Stock - Common               | 10,500.00     | 6,412.80      | 6,495.30          |
|                             | CHINA SPECIAL OPPORTUNITIES FUND III                                                                                                                                       | Partnership/Joint Venture Interests    | 12,626,869.09 | 12,626,869.09 | 15,556,217.00     |
|                             | CHINA STATE CONSTR HKD0.025                                                                                                                                                | Corporate Stock - Common               | 20,000.00     | 18,982.51     | 15,888.93         |
|                             | CHINA STEEL CORP TWD10                                                                                                                                                     | Corporate Stock - Common               | 101,000.00    | 78,627.70     | 79,684.09         |
|                             | CHINA STHN AIRLINE 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 18,000.00     | 10,494.04     | 11,150.35         |
|                             | CHINA SUNSINE CHEM NPV                                                                                                                                                     | Corporate Stock - Common               | 43,300.00     | 42,720.57     | 40,027.88         |
|                             | CHINA SUNTIENT GREE 'H'CNV1                                                                                                                                                | Corporate Stock - Common               | 325,000.00    | 90,760.00     | 83,851.15         |
|                             | CHINA TAIPING INSU NPV                                                                                                                                                     | Corporate Stock - Common               | 14,600.00     | 43,583.21     | 40,092.73         |
|                             | CHINA TELECOM CORP LTD 'H'CNV1                                                                                                                                             | Corporate Stock - Common               | 2,964,000.00  | 1,475,338.81  | 1,514,301.96      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | CHINA TRAD CHINESE NPV                                                                                                                                                  | Corporate Stock - Common            | 1,498,000.00  | 1,131,624.42  | 872,470.90        |
|                       | CHINA TRAVEL INTL NPV                                                                                                                                                   | Corporate Stock - Common            | 32,000.00     | 9,715.87      | 8,542.22          |
|                       | CHINA UNICOM LTD HKD0.10                                                                                                                                                | Corporate Stock - Common            | 732,000.00    | 894,970.05    | 781,612.77        |
|                       | CHINA UNION HOLDINGS LTD 'A' CNY1 (STOCK CONNECT)                                                                                                                       | Corporate Stock - Common            | 109,201.00    | 88,197.34     | 87,578.87         |
|                       | CHINA UNITED NETWORK COMMUNICATIONS 'A' CNY1 (STOCK CONNECT)                                                                                                            | Corporate Stock - Common            | 5,800.00      | 4,704.14      | 4,364.55          |
|                       | CHINA VANKE CO 'A' CNY1 STOCK CONNECT                                                                                                                                   | Corporate Stock - Common            | 1,400.00      | 5,021.00      | 4,853.90          |
|                       | CHINA VANKE CO COM STK                                                                                                                                                  | Corporate Stock - Common            | 1,233,000.00  | 4,330,593.49  | 4,189,083.39      |
|                       | CHINA WEST CONSTRUCTION GP CO LTD 'A' CNY1 (STOCK CONNECT)                                                                                                              | Corporate Stock - Common            | 102,000.00    | 131,591.31    | 131,242.22        |
|                       | CHINA YANGTZE POWER CO (STOCK CONNECT)                                                                                                                                  | Corporate Stock - Common            | 2,700.00      | 6,400.53      | 6,240.73          |
|                       | CHINA YUCHAI INTL LTD COM                                                                                                                                               | Corporate Stock - Common            | 22,791.00     | 487,353.15    | 283,520.04        |
|                       | CHINA ZHONGWANG HL HKD0.1                                                                                                                                               | Corporate Stock - Common            | 22,400.00     | 10,058.69     | 9,927.77          |
|                       | CHIPOTLE MEXICAN GRILL INC COM STK                                                                                                                                      | Corporate Stock - Common            | 5,419.00      | 2,132,129.87  | 2,339,870.01      |
|                       | CHLITINA HOLDING TWD10                                                                                                                                                  | Corporate Stock - Common            | 145,000.00    | 1,342,624.35  | 1,212,382.47      |
|                       | CHONGQING RURAL CO CNY1 H SHARE                                                                                                                                         | Corporate Stock - Common            | 2,327,000.00  | 1,516,893.30  | 1,248,302.86      |
|                       | CHR. HANSEN HLDG DKK10                                                                                                                                                  | Corporate Stock - Common            | 62,355.00     | 3,818,951.91  | 5,507,685.11      |
|                       | CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023                                                                                                                             | Corporate Debt Instruments - Other  | 434,000.00    | 436,690.72    | 394,419.20        |
|                       | CHUBB INA HOLDINGS 4.35% DUE 11-03-2045                                                                                                                                 | Corporate Debt Instruments - Other  | 330,000.00    | 343,677.30    | 339,734.01        |
|                       | CHUBB LTD ORD CHF24.15                                                                                                                                                  | Corporate Stock - Common            | 250,003.00    | 29,044,498.34 | 32,295,387.54     |
|                       | CHUBU ELECTRIC POWER CO INC NPV                                                                                                                                         | Corporate Stock - Common            | 139,500.00    | 1,854,126.93  | 1,986,681.39      |
|                       | CHUGAI PHARMACY CO. LTD NPV                                                                                                                                             | Corporate Stock - Common            | 10,250.00     | 571,735.01    | 596,044.30        |
|                       | CHUGOKU ELECTRIC POWER CO INC NPV                                                                                                                                       | Corporate Stock - Common            | 18,100.00     | 231,304.10    | 235,581.28        |
|                       | CHUNG HUNG STEEL TWD10                                                                                                                                                  | Corporate Stock - Common            | 273,000.00    | 126,233.76    | 95,035.30         |
|                       | CHUNGHWA TELECOM TWD10                                                                                                                                                  | Corporate Stock - Common            | 34,000.00     | 121,484.30    | 124,995.93        |
|                       | CHURCH & DWIGHT INC COM                                                                                                                                                 | Corporate Stock - Common            | 40,470.00     | 2,126,277.85  | 2,661,307.20      |
|                       | CHURCHILL DOWNS INC COM                                                                                                                                                 | Corporate Stock - Common            | 3,517.00      | 951,332.84    | 857,936.98        |
|                       | CI FINANCIAL CORP COMSTK                                                                                                                                                | Corporate Stock - Common            | 2,414.00      | 37,817.22     | 30,541.75         |
|                       | CI-Z HOLDINGS CO LTD                                                                                                                                                    | Corporate Stock - Common            | 9,200.00      | 412,333.06    | 493,059.29        |
|                       | CIA DE SANEAMENTO UNITS (1 COM & 4 PRF)                                                                                                                                 | Corporate Stock - Common            | 182,400.00    | 2,255,164.68  | 2,894,304.33      |
|                       | CIA ENERG MG-CEMIG PRF BRLS.00                                                                                                                                          | Corporate Stock - Preferred         | 7,700.00      | 13,002.09     | 27,535.83         |
|                       | CIA FERRO LIGAS DA PRF NPV                                                                                                                                              | Corporate Stock - Preferred         | 15,100.00     | 51,471.23     | 79,673.61         |
|                       | CIE DE ST-GOBAIN EUR4                                                                                                                                                   | Corporate Stock - Common            | 51,386.00     | 2,072,055.90  | 1,713,207.76      |
|                       | CIELO SA COM NPV                                                                                                                                                        | Corporate Stock - Common            | 288,100.00    | 714,356.39    | 660,829.26        |
|                       | CIENA CORP COM NEW                                                                                                                                                      | Corporate Stock - Common            | 143,107.00    | 3,252,929.33  | 4,852,758.37      |
|                       | CIFI HLDGS GROUP C HKD0.10                                                                                                                                              | Corporate Stock - Common            | 30,000.00     | 14,275.15     | 15,940.02         |
|                       | CIGNA CORP 3.875% 10-15-2047                                                                                                                                            | Corporate Debt Instruments - Other  | 1,100,000.00  | 1,089,294.73  | 918,471.40        |
|                       | CIGNA CORP DISC COML PAPER 4/2 YRS 3&4 02-27-2019                                                                                                                       | Corporate Debt Instruments - Other  | 250,000.00    | 248,170.14    | 248,820.67        |
|                       | CIGNA CORP NEW COM                                                                                                                                                      | Corporate Stock - Common            | 23,983.68     | 4,314,557.17  | 4,554,980.51      |
|                       | CIMAREX ENERGY CO COM                                                                                                                                                   | Corporate Stock - Common            | 31,345.00     | 3,219,079.49  | 1,932,419.25      |
|                       | CIMB GROUP HOLDINGS BERHAD MYR1                                                                                                                                         | Corporate Stock - Common            | 42,110.00     | 59,897.68     | 58,184.66         |
|                       | CIMIC GROUP LIMITED NPV                                                                                                                                                 | Corporate Stock - Common            | 3,904.00      | 114,691.80    | 119,308.75        |
|                       | CIN FNCL CORP COM                                                                                                                                                       | Corporate Stock - Common            | 110,375.00    | 8,164,348.42  | 8,545,232.50      |
|                       | CINDA REAL ESTATE CO LTD 'A' CNY1 (STOCK CONNECT)                                                                                                                       | Corporate Stock - Common            | 103,500.00    | 58,491.38     | 59,204.41         |
|                       | CINEDIGM CORP COM NEW COM NEW                                                                                                                                           | Corporate Stock - Common            | 57,793.00     | 147,258.30    | 31,572.32         |
|                       | CINEMARK HLDGS INC COM                                                                                                                                                  | Corporate Stock - Common            | 43,932.00     | 1,800,957.20  | 1,572,765.60      |
|                       | CINEWORLD GROUP ORD GBP0.01                                                                                                                                             | Corporate Stock - Common            | 1,617,000.00  | 5,484,508.33  | 5,420,370.83      |
|                       | CINGULAR WIRELESS 7.125% DUE 12-15-2031                                                                                                                                 | Corporate Debt Instruments - Other  | 600,000.00    | 772,044.02    | 657,574.80        |
|                       | CINTAS CORP COM                                                                                                                                                         | Corporate Stock - Common            | 20,279.00     | 3,668,969.42  | 3,406,669.21      |
|                       | CIPEF CONSTELLATION COINVESTMENT FUND LP                                                                                                                                | Partnership/Joint Venture Interests | 20,585,746.00 | 20,585,746.00 | 1.00              |
|                       | CIPEF ETW COINVESTMENT FUND LP                                                                                                                                          | Partnership/Joint Venture Interests | 9,948,279.00  | 9,948,279.00  | 20,005,241.00     |
|                       | CIPLA INR2                                                                                                                                                              | Corporate Stock - Common            | 208,792.00    | 1,698,649.67  | 1,553,640.96      |
|                       | CIRRUS LOGIC INC COM                                                                                                                                                    | Corporate Stock - Common            | 9,585.00      | 395,021.95    | 318,030.30        |
|                       | CISCO SYS INC 5.5% DUE 01-15-2040                                                                                                                                       | Corporate Debt Instruments - Other  | 1,480,000.00  | 1,663,742.00  | 1,746,294.92      |
|                       | CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG                                                                                                                              | Corporate Debt Instruments - Other  | 575,000.00    | 717,864.50    | 707,934.83        |
|                       | CISCO SYSTEMS INC                                                                                                                                                       | Corporate Stock - Common            | 383,799.00    | 12,604,245.32 | 16,630,010.67     |
|                       | CISION LTD COM USD0.0001                                                                                                                                                | Corporate Stock - Common            | 79,836.00     | 1,164,615.55  | 934,081.20        |
|                       | CIT GROUP INC NEW 4.125% DUE 03-09-2021                                                                                                                                 | Corporate Debt Instruments - Other  | 200,000.00    | 200,000.00    | 197,000.00        |
|                       | CIT GROUP INC NEW COM NEW COM NEW                                                                                                                                       | Corporate Stock - Common            | 1,018.00      | 54,835.15     | 38,958.86         |
|                       | CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030                                                                                                             | Corporate Debt Instruments - Other  | 1,790,000.00  | 1,788,538.82  | 1,878,424.21      |
|                       | CITIBANK CR CARD ISSUANCE TR SR 2017-A3 CL-A3 0.0% DUE 04-07-2022                                                                                                       | Corporate Debt Instruments - Other  | 1,065,000.00  | 1,049,753.91  | 1,051,415.93      |
|                       | CITIBANK N A 2.1% DUE 06-12-2020                                                                                                                                        | Corporate Debt Instruments - Other  | 1,255,000.00  | 1,254,460.35  | 1,234,225.99      |
|                       | CITIBANK N A 3.4% 07-23-2021                                                                                                                                            | Corporate Debt Instruments - Other  | 250,000.00    | 249,725.00    | 250,317.75        |
|                       | CITIC LTD                                                                                                                                                               | Corporate Stock - Common            | 1,365,000.00  | 2,011,189.57  | 2,140,944.01      |
|                       | CITIC SECURITIES CO LTD 'A' CNY1 (STOCK CONNECT LINE)                                                                                                                   | Corporate Stock - Common            | 2,300.00      | 5,589.02      | 5,359.70          |
|                       | CITIC SECURITIES 'H' CNY1                                                                                                                                               | Corporate Stock - Common            | 22,000.00     | 35,418.71     | 37,934.18         |
|                       | CITIGROUP INC 2.876% DUE 07-24-2023                                                                                                                                     | Corporate Debt Instruments - Other  | 200,000.00    | 200,000.00    | 193,545.80        |
|                       | CITIGROUP INC 3.142% 01-24-2023                                                                                                                                         | Corporate Debt Instruments - Other  | 585,000.00    | 585,000.00    | 574,616.84        |
|                       | CITIGROUP INC 3.2% DUE 10-21-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 1,090,000.00  | 1,089,356.90  | 1,006,274.92      |
|                       | CITIGROUP INC 3.4% DUE 05-01-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 1,180,000.00  | 1,177,687.80  | 1,109,930.43      |
|                       | CITIGROUP INC 3.52% 10-27-2028                                                                                                                                          | Corporate Debt Instruments - Other  | 7,255,000.00  | 7,248,906.20  | 6,765,947.71      |
|                       | CITIGROUP INC 3.7% DUE 01-12-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 180,000.00    | 179,760.60    | 173,063.52        |
|                       | CITIGROUP INC 3.887% 01-10-2028                                                                                                                                         | Corporate Debt Instruments - Other  | 5,615,000.00  | 5,511,571.70  | 5,417,964.04      |
|                       | CITIGROUP INC 4.6% DUE 03-09-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 330,000.00    | 327,990.30    | 325,690.53        |
|                       | CITIGROUP INC 4.65% DUE 07-23-2048                                                                                                                                      | Corporate Debt Instruments - Other  | 11,165,000.00 | 11,177,354.35 | 10,911,733.14     |
|                       | CITIGROUP INC 4.65% DUE 07-30-2045                                                                                                                                      | Corporate Debt Instruments - Other  | 350,000.00    | 348,630.00    | 340,911.55        |
|                       | CITIGROUP INC 4.75% DUE 05-18-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 8,312,000.00  | 8,351,990.84  | 7,684,103.21      |
|                       | CITIGROUP INC 5.3 DUE 05-06-2044                                                                                                                                        | Corporate Debt Instruments - Other  | 3,897,000.00  | 4,094,178.87  | 3,883,691.75      |
|                       | CITIGROUP INC 5.875 DUE 01-30-2042                                                                                                                                      | Corporate Debt Instruments - Other  | 195,000.00    | 229,893.75    | 220,389.59        |
|                       | CITIGROUP INC 6% DUE 10-31-2033                                                                                                                                         | Corporate Debt Instruments - Other  | 895,000.00    | 1,016,720.58  | 982,055.76        |
|                       | CITIGROUP INC 6.125% DUE 08-25-2036                                                                                                                                     | Corporate Debt Instruments - Other  | 623,000.00    | 705,696.32    | 672,133.52        |
|                       | CITIGROUP INC 6.125% DUE 12-29-2049                                                                                                                                     | Corporate Debt Instruments - Other  | 50,000.00     | 50,000.00     | 48,812.50         |
|                       | CITIGROUP INC 6.625 DUE 06-15-2032 BEO                                                                                                                                  | Corporate Debt Instruments - Other  | 350,000.00    | 406,396.88    | 407,359.05        |
|                       | CITIGROUP INC 6.675% DUE 09-13-2043                                                                                                                                     | Corporate Debt Instruments - Other  | 255,000.00    | 311,111.83    | 300,818.15        |
|                       | CITIGROUP INC 6.875% DUE 02-15-2098                                                                                                                                     | Corporate Debt Instruments - Other  | 65,000.00     | 86,897.75     | 81,396.12         |
|                       | CITIGROUP INC 8.125% DUE 07-15-2039                                                                                                                                     | Corporate Debt Instruments - Other  | 4,470,000.00  | 6,320,848.20  | 6,201,458.97      |
|                       | CITIGROUP INC COM NEW COM NEW                                                                                                                                           | Corporate Stock - Common            | 226,420.00    | 12,722,796.05 | 11,787,425.20     |
|                       | CITIGROUP INC FIXED 3.878% DUE 01-24-2039                                                                                                                               | Corporate Debt Instruments - Other  | 1,950,000.00  | 1,940,266.02  | 1,741,868.70      |
|                       | CITIGROUP INC FLTGT RT 4.075% DUE 04-23-2029                                                                                                                            | Corporate Debt Instruments - Other  | 9,385,000.00  | 9,240,564.85  | 9,131,145.14      |
|                       | CITIGROUP INC FLTGT RT 4.281% DUE 04-24-2048                                                                                                                            | Corporate Debt Instruments - Other  | 10,000,000.00 | 10,000,000.00 | 9,238,090.00      |
|                       | CITIZENS FINL GROUP INC COM                                                                                                                                             | Corporate Stock - Common            | 4,168.00      | 167,286.70    | 123,914.64        |
|                       | CITRIX SYS INC COM                                                                                                                                                      | Corporate Stock - Common            | 6,796.00      | 722,238.29    | 696,318.16        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par        | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|------------------|---------------|-------------------|
|                       | CITRIX SYSTEMS INC CONV BNDS DUE .5% 04-15-2019                                                                                                                            | Corporate Debt Instruments - Other  | 3,005,000.00     | 3,704,633.37  | 4,266,697.33      |
|                       | CITY DEVELOPMENTS LTD                                                                                                                                                      | Corporate Stock - Common            | 35,000.00        | 347,775.06    | 208,510.64        |
|                       | CITY OF HOPE 4.378% DUE 08-15-2048                                                                                                                                         | Corporate Debt Instruments - Other  | 255,000.00       | 255,000.00    | 251,325.96        |
|                       | CITY OF HOPE 5.623% DUE 11-15-2043                                                                                                                                         | Corporate Debt Instruments - Other  | 650,000.00       | 797,069.00    | 763,100.00        |
|                       | CJ CORP - CONVERT PREF                                                                                                                                                     | Corporate Stock - Preferred         | 16.50            | 752.07        | 399.27            |
|                       | CJ CORP KRW5000                                                                                                                                                            | Corporate Stock - Common            | 110.00           | 12,434.27     | 11,977.95         |
|                       | CJ ENM CO LTD                                                                                                                                                              | Corporate Stock - Common            | 47.00            | 10,302.80     | 8,504.48          |
|                       | CK ASSET HOLDINGS LTD                                                                                                                                                      | Corporate Stock - Common            | 165,500.00       | 1,208,185.76  | 1,211,230.82      |
|                       | CK HUTCHISON HLDGS HKD1                                                                                                                                                    | Corporate Stock - Common            | 172,000.00       | 2,205,104.99  | 1,652,040.08      |
|                       | CK INFRASTRUCTURE HKD1                                                                                                                                                     | Corporate Stock - Common            | 104,810.00       | 852,663.58    | 793,837.68        |
|                       | CLARIANT AG CHF3.70 (REGD)                                                                                                                                                 | Corporate Stock - Common            | 463.00           | 10,528.18     | 8,496.32          |
|                       | CLAYTON DUBILIER & RICE FUND VI, LP                                                                                                                                        | Partnership/Joint Venture Interests | 16,317,498.27    | 16,317,498.27 | 11,336.00         |
|                       | CLEAN HBRS INC COM                                                                                                                                                         | Corporate Stock - Common            | 29,263.00        | 1,566,109.01  | 1,444,129.05      |
|                       | CLEARLAKE CAPITAL PARTNERS V LP                                                                                                                                            | Partnership/Joint Venture Interests | 27,966,240.36    | 27,966,240.36 | 32,497,309.00     |
|                       | CLECO PWR LLC 6% DUE 12-01-2040                                                                                                                                            | Corporate Debt Instruments - Other  | 850,000.00       | 1,029,369.52  | 959,479.15        |
|                       | CLERESTORY SMALL CAP RE FUND I-TE, LP                                                                                                                                      | 103-12 Investment Entities          | 3,885,408.46     | 3,885,408.46  | 6,420,366.00      |
|                       | CLEV CLINIC FNDTN 4.858% DUE 01-01-2114                                                                                                                                    | Corporate Debt Instruments - Other  | 515,000.00       | 538,477.00    | 528,177.82        |
|                       | CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036                                                                                                                                    | Corporate Debt Instruments - Other  | 2,249,000.00     | 2,808,618.67  | 2,521,239.20      |
|                       | CLEVELAND CLIFFS USD0.125                                                                                                                                                  | Corporate Stock - Common            | 90,300.00        | 595,985.13    | 694,407.00        |
|                       | CLEVELAND-CLIFFS INC NEW SR NT CONV 1.5%01-15-2025                                                                                                                         | Corporate Debt Instruments - Other  | 740,000.00       | 784,675.30    | 823,025.78        |
|                       | CLICKS GROUP LTD ZARO.01                                                                                                                                                   | Corporate Stock - Common            | 178,720.00       | 2,554,946.52  | 2,378,584.91      |
|                       | CLIENT SWAP CASH COLLATERAL RECEIVABLE CSFB                                                                                                                                | Other                               | 1,630,000.00     | 1,630,000.00  | 1,630,000.00      |
|                       | CLIENT SWAP CASH COLLATERAL RECEIVABLE GOLDMAN SACHS                                                                                                                       | Other                               | 39,700,000.00    | 39,700,000.00 | 39,700,000.00     |
|                       | CLOROX CO COM                                                                                                                                                              | Corporate Stock - Common            | 28,919.00        | 3,911,077.40  | 4,457,574.66      |
|                       | CLOUDERA INC COM                                                                                                                                                           | Corporate Stock - Common            | 132,833.00       | 1,848,810.64  | 1,469,132.98      |
|                       | CLOVIS ONCOLOGY INC SR NT CONV 1.25% 05-01-2025                                                                                                                            | Corporate Debt Instruments - Other  | 1,000,000.00     | 1,000,000.00  | 699,824.00        |
|                       | CLOVIS ONCOLOGY INC SR NT CONV 2.5% DUE 09-15-2021 REG                                                                                                                     | Corporate Debt Instruments - Other  | 825,000.00       | 1,201,695.00  | 688,820.55        |
|                       | CLP HOLDINGS LTD NPV                                                                                                                                                       | Corporate Stock - Common            | 224,000.00       | 2,197,480.30  | 2,532,010.96      |
|                       | CME GROUP INC 4.15% DUE 06-15-2048                                                                                                                                         | Corporate Debt Instruments - Other  | 300,000.00       | 298,623.00    | 303,840.60        |
|                       | CME GROUP INC COM STK                                                                                                                                                      | Corporate Stock - Common            | 64,372.00        | 9,748,898.37  | 12,109,660.64     |
|                       | CME_IRS CHASUS33 03/15/2028 USD P 2.669% / R 3MLIBOR COSLI2M44F                                                                                                            | Other                               | 0.00             | 986,920.00    | (586,470.00)      |
|                       | CME_IRS CHASUS33 06/11/2028 USD P 3MLIBOR / R 3.023% JPMM508PAY02                                                                                                          | Other                               | 150,000,000.00   | 0.00          | 3,961,050.00      |
|                       | CME_IRS CHASUS33 06/12/2028 USD P 3MLIBOR / R 3.022% JPMM508PAY03                                                                                                          | Other                               | 0.00             | 0.00          | 3,957,300.00      |
|                       | CME_IRS CHASUS33 06/19/2028 USD P 3MLIBOR / R 3.004% JPMM508PAY04                                                                                                          | Other                               | 0.00             | 0.00          | 3,705,780.00      |
|                       | CME_IRS CHASUS33 06/22/2028 USD P 3MLIBOR / R 3.01% JPMM508PAY05                                                                                                           | Other                               | 0.00             | 0.00          | 3,764,220.00      |
|                       | CME_IRS CHASUS33 07/03/2028 USD P 3MLIBOR / R 2.952% JPMM508PAY06                                                                                                          | Other                               | 0.00             | 0.00          | 4,336,530.00      |
|                       | CME_IRS CHASUS33 07/09/2028 USD P 3MLIBOR / R 2.942% JPMM508PAY06                                                                                                          | Other                               | 0.00             | 0.00          | 4,194,420.00      |
|                       | CME_IRS CHASUS33 08/03/2028 USD P 3MLIBOR / R 3.106% COSLDY79PJ                                                                                                            | Other                               | 0.00             | 0.00          | 6,329,250.00      |
|                       | CME_IRS CHASUS33 08/16/2028 USD P 3MLIBOR / R 2.9% COSL4G45G6                                                                                                              | Other                               | 0.00             | 0.00          | 2,342,980.00      |
|                       | CME_IRS CHASUS33 08/29/2028 USD P 3MLIBOR / R 2.956% COSLU37P8T                                                                                                            | Other                               | 0.00             | 0.00          | 4,235,565.00      |
|                       | CME_IRS CHASUS33 08/31/2028 USD P 3MLIBOR / R 2.991% COSL8L3GL1                                                                                                            | Other                               | 0.00             | 0.00          | 4,724,010.00      |
|                       | CME_IRS CHASUS33 09/04/2028 USD P 3MLIBOR / R 2.964% COSLU37UAV                                                                                                            | Other                               | 0.00             | 0.00          | 4,296,435.00      |
|                       | CME_IRS CHASUS33 09/21/2028 USD P 3MLIBOR / R 3.153% COSLI2J33X                                                                                                            | Other                               | 0.00             | 0.00          | 6,788,370.00      |
|                       | CME_IRS CHASUS33 09/26/2028 USD P 3MLIBOR / R 3% COSL310E57                                                                                                                | Other                               | 0.00             | 0.00          | 4,743,000.00      |
|                       | CME_IRS CHASUS33 10/01/2028 USD P 3MLIBOR / R 3% COSL310EV9                                                                                                                | Other                               | 0.00             | 0.00          | 3,829,680.00      |
|                       | CME_IRS CHASUS33 10/05/2028 USD P 3MLIBOR / R 3.234% COSLDX7E8T                                                                                                            | Other                               | 0.00             | 0.00          | 6,945,735.00      |
|                       | CME_IRS CHASUS33 10/11/2028 USD P 3MLIBOR / R 3% COSLEH00D1                                                                                                                | Other                               | 0.00             | 0.00          | 3,805,830.00      |
|                       | CME_IRS CHASUS33 11/06/2028 USD P 3MLIBOR / R 3.231% COSL3B48OT                                                                                                            | Other                               | 0.00             | 0.00          | 9,069,560.00      |
|                       | CME_IRS CHASUS33 11/16/2028 USD P 3MLIBOR / R 3.2% COSL3H4XHH                                                                                                              | Other                               | 0.00             | 0.00          | 8,486,400.00      |
|                       | CME_IRS CHASUS33 11/JUN2028 USD P 3MLIBOR / R 3.023% COSLI44RKI                                                                                                            | Other                               | (150,000,000.00) | 0.00          | 0.00              |
|                       | CME_IRS CHASUS33 12/04/2028 USD P 3MLIBOR / R 3.08% COSLI59ZOB                                                                                                             | Other                               | 0.00             | 0.00          | 4,706,430.00      |
|                       | CME_IRS CHASUS33 12/14/2028 USD P 3MLIBOR / R 2.9% COSL3949O9                                                                                                              | Other                               | 0.00             | 0.00          | 2,284,155.00      |
|                       | CME_IRS CHASUS33 12/19/2028 USD P 3MLIBOR / R 2.9% COSL4H455D                                                                                                              | Other                               | 0.00             | 0.00          | 2,270,505.00      |
|                       | CME_IRS CME_CHASUS MXN P 28D TIE/R 7.84% 02/01/2020 JPMM531PAY02                                                                                                           | Other                               | 0.00             | 0.00          | (83,854.01)       |
|                       | CME_IRS CME_CHASUS USD P 3M LIBOR/R 2.67% 03/15/2028 JPMM508PAY01                                                                                                          | Other                               | 0.00             | 0.00          | 584,805.00        |
|                       | CME_IRS CME_GOLDUS CAD P 3.5%/R 3M CDOR 20/06/2044 SWU006KI3                                                                                                               | Other                               | 0.00             | (40,690.69)   | (29,044.32)       |
|                       | CME_IRS CME_GOLDUS CAD P 3M CDOR/R 3.3% 19/06/2024 SWU006PW7                                                                                                               | Other                               | 0.00             | 61,860.73     | 28,511.64         |
|                       | CME_IRS CME_GOLDUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5                                                                                                              | Other                               | 0.00             | 0.00          | 79,902.72         |
|                       | CME_IRS CME_SBSIUS USD P 2.38%/R 3M LIBOR 09/07/2047 SWU00MM13                                                                                                             | Other                               | 0.00             | 273,937.59    | 960,459.76        |
|                       | CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLI0                                                                                                              | Other                               | 0.00             | (170,650.84)  | 239,737.08        |
|                       | CME_IRS GOLDUS33 01/02/2024 USD P 2.93% / R 3MLIBOR SWU0054F9                                                                                                              | Other                               | 0.00             | 0.00          | (4,886.76)        |
|                       | CME_IRS GOLDUS33 01/03/2024 USD P 2.87% / R 3MLIBOR SWU005400                                                                                                              | Other                               | 0.00             | 0.00          | 0.00              |
|                       | CME_IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 2.6% SWU00QZB8                                                                                                               | Other                               | 0.00             | 0.00          | 36,293.90         |
|                       | CME_IRS GOLDUS33 09/26/2048 USD P 2.97% / R 3MLIBOR SWU00QZAO                                                                                                              | Other                               | 0.00             | 0.00          | (88,170.60)       |
|                       | CME_IRS GOLDUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2                                                                                                               | Other                               | 0.00             | 0.00          | (152,925.30)      |
|                       | CME_IRS GOLDUS33 12/03/2028 USD P 3.1% / R 3MLIBOR SWU00RRN9                                                                                                               | Other                               | 0.00             | 0.00          | (9,939.69)        |
|                       | CME_IRS GOLDUS33 12/11/2023 USD P 3.08% / R 3MLIBOR SWU00RV79                                                                                                              | Other                               | 0.00             | 0.00          | (6,987.99)        |
|                       | CME_IRS GOLDUS33 12/12/2023 USD P 3.12% / R 3MLIBOR SWU00RVQ7                                                                                                              | Other                               | 0.00             | 0.00          | (7,550.34)        |
|                       | CME_IRS GOLDUS33 12/14/2023 USD P 3MLIBOR / R 2.7% SWU00RX10                                                                                                               | Other                               | 0.00             | 0.00          | 34,242.39         |
|                       | CME_IRS GOLDUS33 12/17/2023 USD P 3.04% / R 3MLIBOR SWU00RXR3                                                                                                              | Other                               | 0.00             | 0.00          | (6,423.06)        |
|                       | CME_IRS GOLDUS33 12/19/2023 USD P 2.96% / R 3MLIBOR SWU00RZ18                                                                                                              | Other                               | 0.00             | 0.00          | (5,283.30)        |
|                       | CME_IRS GOLDUS33 12/19/2048 USD P 3% / R 3MLIBOR SWU00PV81                                                                                                                 | Other                               | 0.00             | 1,675.43      | (28,491.90)       |
|                       | CME_IRS GOLDUS33 12/21/2023 USD P 2.895% / R 3MLIBOR SWU00SQO9                                                                                                             | Other                               | 0.00             | 0.00          | (2,920.78)        |
|                       | CME_IRS GOLDUS33 12/27/2023 USD P 2.925% / R 3MLIBOR SWU00S3A1                                                                                                             | Other                               | 0.00             | 0.00          | (4,787.85)        |
|                       | CME_IRS GOLDUS33 12/28/2023 USD P 2.91% / R 3MLIBOR SWU00S3P8                                                                                                              | Other                               | 0.00             | 0.00          | (4,584.60)        |
|                       | CME_IRS GOLDUS33 12/31/2023 USD P 2.93% / R 3MLIBOR SWU00S3Z6                                                                                                              | Other                               | 0.00             | 0.00          | (8,161.95)        |
|                       | CME_IRS MSNYUS33 01/02/2024 USD P 2.93% / R 3MLIBOR SWU0054F9                                                                                                              | Other                               | 0.00             | 0.00          | (52,125.44)       |
|                       | CME_IRS MSNYUS33 09/24/2023 USD P 3MLIBOR / R 3% SWU00QYL7                                                                                                                 | Other                               | 0.00             | 0.00          | 99,339.98         |
|                       | CME_IRS SBSIUS33 03/16/2021 USD P 3MLIBOR / R 2.6% SWU00NZS8                                                                                                               | Other                               | 0.00             | (77,726.67)   | 149,288.40        |
|                       | CME_IRS SBSIUS33 03/16/2022 USD P 2.643% / R 3MLIBOR SWU00NZT6                                                                                                             | Other                               | 0.00             | 92,142.07     | (337,864.17)      |
|                       | CME_IRS SBSIUS33 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBS4                                                                                                               | Other                               | 0.00             | 357,421.37    | 272,358.00        |
|                       | CME_IRS SBSIUS33 12/19/2048 USD P 3% / R 3MLIBOR SWU00PV81                                                                                                                 | Other                               | 0.00             | 203,408.00    | (91,174.08)       |
|                       | CME_IRS SBSIUS33 12/20/2037 USD P 3.25% / R 3MLIBOR SWU00OA61                                                                                                              | Other                               | 0.00             | (33,550.00)   | (98,214.60)       |
|                       | CME_IRS SBSIUS33 12/20/2047 USD P 2.75% / R 3MLIBOR SWU00L9U6                                                                                                              | Other                               | 0.00             | 33,624.03     | 11,865.35         |
|                       | CME_OIS CHASUS33 02/01/2020 BRL P 1DBZDIO / R 8.005% JPMM531PAY04                                                                                                          | Other                               | 0.00             | 0.00          | 750,927.86        |
|                       | CME_OIS CHASUS33 02/01/2020 BRL P 8.005% / R 1DBZDIO COSL4G44XI                                                                                                            | Other                               | 0.00             | (450,000.00)  | (750,927.86)      |
|                       | CME_ZCS CME_CHASUS BRL P 1D BZDIO/R 8.22% 02/01/2020 JPMM531PAY01                                                                                                          | Other                               | 0.00             | 0.00          | 157,096.06        |
|                       | CME_ZCS CME_CHASUS BRL P 8.22%/R 1D BZDIO 02/01/2020 JPMM531REC01                                                                                                          | Other                               | 0.00             | (77,500.00)   | (157,096.06)      |
|                       | CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO                                                                                                      | Corporate Debt Instruments - Other  | 289,057.46       | 280,385.51    | 285,485.58        |
|                       | CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2 DUE 10-25-2045 REG                                                                                                                 | Corporate Debt Instruments - Other  | 516,366.09       | 508,620.60    | 530,840.35        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | CMO ADIBL RATE MTG TR 2005-5 MTG BKD PASSTHRU CTF CL 6-A-2-1 DUE 09-25-2035                                                                                             | Corporate Debt Instruments - Other  | 48,654.21     | 44,669.94     | 48,408.90         |
|                       | CMO CWALT INC 2004-6CB MTG PASSTHRU CTF CL A-1 DUE 05-25-2034 REG                                                                                                       | Corporate Debt Instruments - Other  | 173,225.31    | 161,241.63    | 171,901.70        |
|                       | CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG                                                                                                   | Corporate Debt Instruments - Other  | 185,370.56    | 186,116.55    | 188,401.55        |
|                       | CMO GSR MTG LN TR SER 2003-1 CL A2 FLT RT DUE 03-25-2033 REG                                                                                                            | Corporate Debt Instruments - Other  | 1,589.50      | 1,526.92      | 1,575.52          |
|                       | CMO INDMAC MBS INC 2005-AR1 CL 1-A-1 5.29829 DUE 03-25-2035 REG                                                                                                         | Corporate Debt Instruments - Other  | 296,505.37    | 268,337.36    | 294,492.10        |
|                       | CMO IRVINE CORE OFFICE TR 2013-IRV MTG PASS THRU CTF CL A-2 144A DUE 5-15-48BEO                                                                                         | Corporate Debt Instruments - Other  | 95,000.00     | 96,632.81     | 94,748.92         |
|                       | CMO J P MORGAN MTG TR 2004-A3 MTG PASSTHRU CTF CL S-F-2 DUE 06-25-2034 REG                                                                                              | Corporate Debt Instruments - Other  | 409,401.46    | 403,260.11    | 405,474.89        |
|                       | CMO J P MORGAN MTG TR 2004-A5 MTG PASSTHRU CTF CL 4-A-1 DUE 12-25-2034 REG                                                                                              | Corporate Debt Instruments - Other  | 61,283.17     | 58,870.12     | 61,791.45         |
|                       | CMO NAAC REPERFORMING LN REMIC TR 2004-R3 CTF CL A1 6.5 DUE 02-25-2035 BEO                                                                                              | Corporate Debt Instruments - Other  | 489,030.38    | 513,481.90    | 485,014.46        |
|                       | CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-14 CL 2A DUE 10-25-2034 REG                                                                                                  | Corporate Debt Instruments - Other  | 309,954.32    | 299,106.03    | 313,763.97        |
|                       | CMO STRUCTURED ADJ RATE MTG LN TR SER 2005-16 CL A1 DUE 08-25-2035 REG                                                                                                  | Corporate Debt Instruments - Other  | 219,288.93    | 205,678.94    | 217,908.51        |
|                       | CMO STRUCTURED AST MTG INVTs II INC 2004-AR3 I-A-1 VAR 07-19-2034                                                                                                       | Corporate Debt Instruments - Other  | 197,277.77    | 181,657.37    | 193,387.26        |
|                       | CMO STRUCTURED AST MTG INVTs II INC SER 2005-AR1 CL A1 FLT RT DUE 04-19-2035BEO                                                                                         | Corporate Debt Instruments - Other  | 299,940.91    | 273,192.25    | 291,657.14        |
|                       | CMO STRUCTURED AST MTG INVTs INC DUE 12-19-2033 REG                                                                                                                     | Corporate Debt Instruments - Other  | 231,157.34    | 215,165.92    | 224,862.46        |
|                       | CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG                                                                                                        | Corporate Debt Instruments - Other  | 10,316.35     | 9,413.68      | 10,547.42         |
|                       | CMO WAMU MTG PASS-THROUGH CTFs 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG                                                                                                 | Corporate Debt Instruments - Other  | 10,751.70     | 9,864.69      | 10,715.49         |
|                       | CMO WAMU MTG PASS-THROUGH CTFs 2005-AR8 CL 2AB2 FLTg DUE 07-25-2045 REG                                                                                                 | Corporate Debt Instruments - Other  | 169,052.61    | 168,920.54    | 169,229.95        |
|                       | CMO WAMU MTG PASS-THRU CTFs SER 2005-AR11 CL A1A FLT RT 8-25-45                                                                                                         | Corporate Debt Instruments - Other  | 208,880.14    | 195,041.82    | 207,314.58        |
|                       | CMS ENERGY CORP 2.95% DUE 02-15-2027                                                                                                                                    | Corporate Debt Instruments - Other  | 3,535,000.00  | 3,408,474.80  | 3,280,101.76      |
|                       | CMS ENERGY CORP 3.875 DUE 03-01-2024                                                                                                                                    | Corporate Debt Instruments - Other  | 2,995,000.00  | 3,121,832.67  | 3,004,482.17      |
|                       | CMS ENERGY CORP 4.875 DUE 03-01-2044                                                                                                                                    | Corporate Debt Instruments - Other  | 1,335,000.00  | 1,398,946.50  | 1,393,527.74      |
|                       | CMS ENERGY CORP COM                                                                                                                                                     | Corporate Stock - Common            | 54,530.00     | 2,638,042.57  | 2,707,414.50      |
|                       | CMS ENERGY CORP SR NT 4.7 03-31-2043                                                                                                                                    | Corporate Debt Instruments - Other  | 4,475,000.00  | 4,336,534.50  | 4,533,976.03      |
|                       | CN LT & PWR CO 4.3% DUE 04-15-2044                                                                                                                                      | Corporate Debt Instruments - Other  | 1,332,000.00  | 1,394,907.78  | 1,357,308.00      |
|                       | CNA FINL CORP 4.5% DUE 03-01-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 7,585,000.00  | 8,026,076.20  | 7,646,961.87      |
|                       | CNH INDL N V FIXED 3.85% DUE 11-15-2027                                                                                                                                 | Corporate Debt Instruments - Other  | 1,694,000.00  | 1,668,761.94  | 1,540,806.50      |
|                       | CNH INDUSTRIAL NV COM EURO.01                                                                                                                                           | Corporate Stock - Common            | 194.00        | 1,898.57      | 1,740.46          |
|                       | CNO FINL GROUP INC COM                                                                                                                                                  | Corporate Stock - Common            | 41,616.00     | 771,796.81    | 619,246.08        |
|                       | CNOOC LTD HKD0.02                                                                                                                                                       | Corporate Stock - Common            | 6,101,000.00  | 9,916,885.93  | 9,428,892.57      |
|                       | CNP ASSURANCES EUR1.00                                                                                                                                                  | Corporate Stock - Common            | 10,894.00     | 214,712.87    | 230,638.39        |
|                       | COAL INDIA LTD                                                                                                                                                          | Corporate Stock - Common            | 5,964.00      | 23,150.56     | 20,566.25         |
|                       | COBHAM ORD GBP0.025                                                                                                                                                     | Corporate Stock - Common            | 6,673,522.00  | 10,907,478.14 | 8,305,612.19      |
|                       | COCA COLA BOTTLERS NPV                                                                                                                                                  | Corporate Stock - Common            | 29,100.00     | 1,043,557.74  | 871,289.25        |
|                       | COCA COLA CO COM                                                                                                                                                        | Corporate Stock - Common            | 844,917.00    | 36,902,687.05 | 40,006,819.95     |
|                       | COCA-COLA AMATIL NPV                                                                                                                                                    | Corporate Stock - Common            | 12,032.00     | 81,781.86     | 69,373.62         |
|                       | COCA-COLA EUROPEAN ORD EURO.01                                                                                                                                          | Corporate Stock - Common            | 92,453.00     | 3,704,904.51  | 4,252,871.10      |
|                       | COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01                                                                                                                             | Corporate Stock - Common            | 15,890.00     | 627,601.80    | 728,556.50        |
|                       | COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043                                                                                                                        | Corporate Debt Instruments - Other  | 1,441,000.00  | 1,431,922.84  | 1,549,956.89      |
|                       | COCA-COLA FEMSA S. SER'L NPV                                                                                                                                            | Corporate Stock - Common            | 4,600.00      | 27,336.88     | 27,830.66         |
|                       | COCA-COLA HBC AG ORD (CDI)                                                                                                                                              | Corporate Stock - Common            | 11,445.00     | 250,142.08    | 357,412.19        |
|                       | COCHLEAR LTD NPV                                                                                                                                                        | Corporate Stock - Common            | 3,123.00      | 406,654.56    | 381,609.63        |
|                       | COCOKARA FINE INC NPV                                                                                                                                                   | Corporate Stock - Common            | 1,500.00      | 99,142.19     | 73,280.77         |
|                       | CODEL CO INC 4.5% DUE 08-01-2047 BEO                                                                                                                                    | Corporate Debt Instruments - Other  | 800,000.00    | 777,664.00    | 771,408.00        |
|                       | COGNEX CORP COM                                                                                                                                                         | Corporate Stock - Common            | 43,158.00     | 699,567.64    | 1,668,919.86      |
|                       | COGNIZANT TECH SOLUTIONS CORP CL A                                                                                                                                      | Corporate Stock - Common            | 43,525.00     | 3,014,946.76  | 2,762,967.00      |
|                       | COHERENT INC COM                                                                                                                                                        | Corporate Stock - Common            | 2,704.00      | 558,912.25    | 285,839.84        |
|                       | COHU INC COM                                                                                                                                                            | Corporate Stock - Common            | 30,619.00     | 621,610.07    | 492,047.33        |
|                       | COLBUN S.A. COM NPV                                                                                                                                                     | Corporate Stock - Common            | 62,321.00     | 12,830.20     | 12,514.49         |
|                       | COLES GROUP LTD                                                                                                                                                         | Corporate Stock - Common            | 37,206.00     | 383,646.20    | 307,506.11        |
|                       | COLGATE-PALMOLIVE CO COM                                                                                                                                                | Corporate Stock - Common            | 260,127.00    | 17,357,564.06 | 15,482,759.04     |
|                       | COLLIERS INTL GP SUB-VTG COM NPV                                                                                                                                        | Corporate Stock - Common            | 5,563.00      | 378,463.16    | 306,661.50        |
|                       | COLLIERS INTL GROUP INC COMMON STOCK                                                                                                                                    | Corporate Stock - Common            | 1,600.00      | 102,997.42    | 88,064.00         |
|                       | Colombian peso                                                                                                                                                          | Non-Interest Bearing Cash - USD     | 619.10        | 619.10        | 619.10            |
|                       | COLONY CAP INC 3.875% DUE 01-15-2021                                                                                                                                    | Corporate Debt Instruments - Other  | 985,000.00    | 995,506.25    | 911,203.80        |
|                       | COLONY STARWOOD HOMES 3.5% DUE 01-15-2022 BEO                                                                                                                           | Corporate Debt Instruments - Other  | 1,765,000.00  | 1,914,678.18  | 1,808,404.88      |
|                       | COLUMBIA CAP EQUITY PTRNS III (QP), LP                                                                                                                                  | Partnership/Joint Venture Interests | 16,300,173.54 | 16,300,173.54 | 765,543.00        |
|                       | COLUMBIA CAPITAL EQUITY PTRS IV (QP) LP                                                                                                                                 | Partnership/Joint Venture Interests | 8,411,956.95  | 8,411,956.95  | 4,497,196.00      |
|                       | COLUMBIA PIPELN 5.8% DUE 06-01-2045                                                                                                                                     | Corporate Debt Instruments - Other  | 2,539,000.00  | 2,515,773.61  | 2,722,551.93      |
|                       | COLUMBIA PTTY TR INC COM NEW STK                                                                                                                                        | Other                               | 76,211.00     | 1,683,422.08  | 1,474,682.85      |
|                       | COLUMBUS GOLD CORP COM NPV                                                                                                                                              | Corporate Stock - Common            | 790,000.00    | 357,216.97    | 115,683.11        |
|                       | COM ALCOA CORPORATION COM USD0.01                                                                                                                                       | Corporate Stock - Common            | 48,624.00     | 1,974,067.00  | 1,292,425.92      |
|                       | COMCAST CORP 3.0% 02-01-2024                                                                                                                                            | Corporate Debt Instruments - Other  | 240,000.00    | 239,541.60    | 233,985.60        |
|                       | COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                                                                                                                                 | Corporate Debt Instruments - Other  | 825,000.00    | 871,858.26    | 796,285.88        |
|                       | COMCAST CORP 4.7% 10-15-2048                                                                                                                                            | Corporate Debt Instruments - Other  | 11,525,000.00 | 11,507,384.70 | 11,650,403.54     |
|                       | COMCAST CORP NEW 3.15% DUE 02-15-2028                                                                                                                                   | Corporate Debt Instruments - Other  | 50,000.00     | 46,501.50     | 46,959.15         |
|                       | COMCAST CORP NEW 3.2% DUE 07-15-2036                                                                                                                                    | Corporate Debt Instruments - Other  | 912,000.00    | 776,193.54    | 784,507.87        |
|                       | COMCAST CORP NEW 3.4% DUE 07-15-2046                                                                                                                                    | Corporate Debt Instruments - Other  | 500,000.00    | 451,540.00    | 414,288.00        |
|                       | COMCAST CORP NEW 3.9% DUE 03-01-2038                                                                                                                                    | Corporate Debt Instruments - Other  | 1,288,000.00  | 1,279,909.12  | 1,192,308.04      |
|                       | COMCAST CORP NEW 3.95% 10-15-2025                                                                                                                                       | Corporate Debt Instruments - Other  | 800,000.00    | 799,016.00    | 809,469.60        |
|                       | COMCAST CORP NEW 4% DUE 08-15-2047                                                                                                                                      | Corporate Debt Instruments - Other  | 2,339,000.00  | 2,159,724.35  | 2,105,100.00      |
|                       | COMCAST CORP NEW 4.049% DUE 11-01-2052                                                                                                                                  | Corporate Debt Instruments - Other  | 8,144,000.00  | 7,731,383.11  | 7,309,142.27      |
|                       | COMCAST CORP NEW 4.2% DUE 08-15-2034                                                                                                                                    | Corporate Debt Instruments - Other  | 6,640,000.00  | 7,090,832.10  | 6,402,274.72      |
|                       | COMCAST CORP NEW 4.25% DUE 10-15-2030                                                                                                                                   | Corporate Debt Instruments - Other  | 250,000.00    | 249,857.50    | 252,827.00        |
|                       | COMCAST CORP NEW 4.4% DUE 08-15-2035                                                                                                                                    | Corporate Debt Instruments - Other  | 755,000.00    | 762,751.25    | 730,383.98        |
|                       | COMCAST CORP NEW 4.6% 10-15-2038                                                                                                                                        | Corporate Debt Instruments - Other  | 21,223,000.00 | 21,082,623.58 | 21,430,518.49     |
|                       | COMCAST CORP NEW 4.6% DUE 08-15-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 95,000.00     | 92,232.30     | 92,562.49         |
|                       | COMCAST CORP NEW 4.65% DUE 07-15-2042                                                                                                                                   | Corporate Debt Instruments - Other  | 990,000.00    | 1,062,331.70  | 979,620.84        |
|                       | COMCAST CORP NEW 4.75% DUE 03-01-2044                                                                                                                                   | Corporate Debt Instruments - Other  | 1,400,000.00  | 1,387,596.00  | 1,402,242.80      |
|                       | COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                                   | Corporate Debt Instruments - Other  | 3,205,000.00  | 3,207,768.40  | 3,258,366.47      |
|                       | COMCAST CORP NEW 5.65% DUE 06-15-2035                                                                                                                                   | Corporate Debt Instruments - Other  | 11,220,000.00 | 12,586,734.60 | 12,300,284.04     |
|                       | COMCAST CORP NEW 6.4% DUE 05-15-2038                                                                                                                                    | Corporate Debt Instruments - Other  | 180,000.00    | 213,970.95    | 211,163.22        |
|                       | COMCAST CORP NEW 6.45% DUE 03-15-2037                                                                                                                                   | Corporate Debt Instruments - Other  | 125,000.00    | 149,773.10    | 149,085.13        |
|                       | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                                                                                                                            | Corporate Debt Instruments - Other  | 4,226,000.00  | 4,029,992.69  | 3,777,422.78      |
|                       | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                                                                                                                            | Corporate Debt Instruments - Other  | 1,631,000.00  | 1,540,195.62  | 1,461,475.49      |
|                       | COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039                                                                                                                              | Corporate Debt Instruments - Other  | 110,000.00    | 136,570.50    | 134,700.83        |
|                       | COMCAST CORP NEW-CL A                                                                                                                                                   | Corporate Stock - Common            | 374,641.00    | 12,596,356.75 | 12,756,526.05     |
|                       | COMERICA INC 2.125 05-23-2019                                                                                                                                           | Corporate Debt Instruments - Other  | 365,000.00    | 365,000.00    | 363,342.17        |
|                       | COMERICA INC COM                                                                                                                                                        | Corporate Stock - Common            | 83,113.00     | 5,780,858.79  | 5,709,031.97      |
|                       | COMFORTDELGRO CORP LTD                                                                                                                                                  | Corporate Stock - Common            | 51,200.00     | 92,120.71     | 80,763.02         |
|                       | COMM BK OF QATAR QAR10                                                                                                                                                  | Corporate Stock - Common            | 1,756.00      | 19,340.60     | 18,995.91         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par    | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|--------------|---------------|-------------------|
|                       | COMMERCIAL FIFTY LLC                                                                                                                                                       | Partnership/Joint Venture Interests    | 131,943.00   | 131,943.00    | 1,115,469.00      |
|                       | COMMERCIAL INTL BK EGP10                                                                                                                                                   | Corporate Stock - Common               | 73,010.00    | 362,671.44    | 301,818.13        |
|                       | COMMERCIAL INTL BK GDR REPR 1 ORD EGP10 REG'S                                                                                                                              | Corporate Stock - Common               | 211,245.00   | 930,337.44    | 896,735.03        |
|                       | COMMERZBANK AG NPV                                                                                                                                                         | Corporate Stock - Common               | 83.00        | 830.59        | 548.70            |
|                       | COMMONWEALTH BANK OF AUSTRALIA NPV                                                                                                                                         | Corporate Stock - Common               | 128,836.00   | 7,376,615.78  | 6,565,812.58      |
|                       | COMMONWEALTH EDISON CO 3.75% 08-15-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 840,000.00   | 841,456.15    | 770,056.56        |
|                       | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                                                                                                                             | Corporate Debt Instruments - Other     | 6,550,000.00 | 6,471,625.50  | 6,318,464.06      |
|                       | COMMScope HLDG CO INC COM                                                                                                                                                  | Corporate Stock - Common               | 20,826.00    | 635,929.35    | 341,338.14        |
|                       | COMPAL ELECTRONIC TWD10                                                                                                                                                    | Corporate Stock - Common               | 266,000.00   | 185,485.94    | 151,013.44        |
|                       | COMPASS GROUP ORD GBP0.1105                                                                                                                                                | Corporate Stock - Common               | 690,173.00   | 13,005,467.69 | 14,503,572.96     |
|                       | COMPUTERSHARE LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 22,664.00    | 312,195.90    | 274,274.29        |
|                       | COMWLTH EDISON CO 3.65% DUE 06-15-2046                                                                                                                                     | Corporate Debt Instruments - Other     | 425,000.00   | 422,241.75    | 384,737.20        |
|                       | COMWLTH EDISON CO 4.35% DUE 11-15-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 55,000.00    | 56,276.55     | 55,248.66         |
|                       | COMWLTH EDISON CO 4.6% DUE 08-15-2043                                                                                                                                      | Corporate Debt Instruments - Other     | 160,000.00   | 163,419.40    | 169,127.68        |
|                       | CONAGRA BRANDS INC 5.4% 11-01-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 8,133,000.00 | 7,897,871.02  | 7,490,257.15      |
|                       | CONAGRA BRANDS INC COM USD5                                                                                                                                                | Corporate Stock - Common               | 24,069.00    | 839,569.02    | 514,113.84        |
|                       | CONAGRA BRANDS INC FLTG 10-22-2020                                                                                                                                         | Corporate Debt Instruments - Other     | 200,000.00   | 200,000.00    | 199,438.20        |
|                       | CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038                                                                                                                        | Corporate Debt Instruments - Other     | 275,000.00   | 273,147.05    | 259,858.50        |
|                       | CONAGRA INC NT 8.25 DUE 09-15-2030 BEO                                                                                                                                     | Corporate Debt Instruments - Other     | 325,000.00   | 432,129.75    | 412,159.48        |
|                       | CONCHO RES INC 3.75% DUE 10-01-2027                                                                                                                                        | Corporate Debt Instruments - Other     | 280,000.00   | 270,634.00    | 263,581.92        |
|                       | CONCHO RES INC 4.85% DUE 08-15-2048                                                                                                                                        | Corporate Debt Instruments - Other     | 3,195,000.00 | 3,187,896.17  | 3,057,068.66      |
|                       | CONCHO RES INC 4.875% DUE 10-01-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 3,925,000.00 | 3,999,953.99  | 3,724,157.75      |
|                       | CONCHO RES INC COM STK                                                                                                                                                     | Corporate Stock - Common               | 43,133.00    | 5,871,586.47  | 4,433,641.07      |
|                       | CONCHO RESOURCES INC 4.3% 06-18-2028                                                                                                                                       | Corporate Debt Instruments - Other     | 445,000.00   | 440,491.90    | 435,299.45        |
|                       | CONCORDIA FINL GROUP LT                                                                                                                                                    | Corporate Stock - Common               | 69,300.00    | 375,499.49    | 266,550.61        |
| *                     | CONDUENT INC COM                                                                                                                                                           | Corporate Stock - Common               | 188,426.00   | 3,794,831.57  | 2,002,968.38      |
|                       | CONMED CORP COM                                                                                                                                                            | Corporate Stock - Common               | 21,654.00    | 1,069,495.55  | 1,390,186.80      |
|                       | CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045                                                                                                                             | Corporate Debt Instruments - Other     | 3,571,000.00 | 3,571,394.41  | 3,561,194.03      |
|                       | CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048                                                                                                                               | Corporate Debt Instruments - Other     | 1,495,000.00 | 1,491,367.15  | 1,475,784.77      |
|                       | CONOCO INC 6.95% DUE 04-15-2029                                                                                                                                            | Corporate Debt Instruments - Preferred | 7,390,000.00 | 9,526,641.87  | 9,137,794.12      |
|                       | CONOCOPHILLIPS CO 4.15% DUE 11-15-2034                                                                                                                                     | Corporate Debt Instruments - Other     | 39,000.00    | 38,973.09     | 37,139.08         |
|                       | CONOCOPHILLIPS CO 4.3% DUE 11-15-2044                                                                                                                                      | Corporate Debt Instruments - Other     | 2,750,000.00 | 2,619,612.43  | 2,704,968.75      |
|                       | CONOCOPHILLIPS COM                                                                                                                                                         | Corporate Stock - Common               | 183,610.00   | 10,614,657.44 | 11,448,083.50     |
|                       | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG                                                                                                                                | Corporate Debt Instruments - Preferred | 3,473,000.00 | 4,487,401.68  | 4,298,146.60      |
|                       | CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO                                                                                                                                   | Corporate Debt Instruments - Preferred | 455,000.00   | 544,197.15    | 535,587.78        |
|                       | CONS EDISON CO N Y 3.85% DUE 06-15-2046                                                                                                                                    | Corporate Debt Instruments - Other     | 6,600,000.00 | 6,728,018.55  | 6,042,689.41      |
|                       | CONS EDISON CO N Y 3.875% DUE 06-15-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 70,000.00    | 69,741.00     | 64,557.22         |
|                       | CONS EDISON CO N Y 3.95% DUE 03-01-2043                                                                                                                                    | Corporate Debt Instruments - Other     | 3,800,000.00 | 3,495,506.00  | 3,559,995.80      |
|                       | CONS EDISON CO N Y 4.3% DUE 12-01-2056                                                                                                                                     | Corporate Debt Instruments - Other     | 230,000.00   | 227,996.70    | 214,004.65        |
|                       | CONS EDISON CO N Y 4.5% DUE 05-15-2058                                                                                                                                     | Corporate Debt Instruments - Other     | 5,900,000.00 | 5,885,785.00  | 5,684,691.31      |
|                       | CONS EDISON CO N Y 4.5% DUE 12-01-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 690,000.00   | 689,310.00    | 695,929.17        |
|                       | CONS EDISON CO N Y 4.625% DUE 12-01-2054                                                                                                                                   | Corporate Debt Instruments - Other     | 950,000.00   | 950,339.67    | 928,858.70        |
|                       | CONS EDISON CO N Y 4.65% DUE 12-01-2048                                                                                                                                    | Corporate Debt Instruments - Other     | 845,000.00   | 841,746.75    | 877,433.64        |
|                       | CONS EDISON CO N Y 5.5% DUE 12-01-2039                                                                                                                                     | Corporate Debt Instruments - Other     | 100,000.00   | 112,385.00    | 113,101.40        |
|                       | CONS EDISON CO N Y 6.3% DUE 08-15-2037                                                                                                                                     | Corporate Debt Instruments - Other     | 1,410,000.00 | 1,754,815.50  | 1,728,609.24      |
|                       | CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG                                                                                                                             | Corporate Debt Instruments - Other     | 3,430,000.00 | 3,484,849.64  | 3,423,702.52      |
|                       | CONS EDISON INC COM                                                                                                                                                        | Corporate Stock - Common               | 74,907.00    | 5,884,031.88  | 5,727,389.22      |
|                       | CONSTELLATION 4.1% 02-15-2048                                                                                                                                              | Corporate Debt Instruments - Other     | 1,455,000.00 | 1,449,994.80  | 1,226,377.31      |
|                       | CONSTELLATION 4.5% DUE 05-09-2047                                                                                                                                          | Corporate Debt Instruments - Other     | 580,000.00   | 586,503.68    | 529,378.76        |
|                       | CONSTELLATION 5.25% DUE 11-15-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 630,000.00   | 627,896.20    | 632,187.99        |
|                       | CONSTELLATION BRANDS INC CL A CL A                                                                                                                                         | Corporate Stock - Common               | 3,020.00     | 501,817.55    | 485,676.40        |
|                       | CONSTELLATION SOFT COM STK NPV                                                                                                                                             | Corporate Stock - Common               | 6,505.00     | 4,327,601.33  | 4,161,999.78      |
|                       | CONSTRUTORA TENDA COM NPV                                                                                                                                                  | Corporate Stock - Common               | 193,200.00   | 1,328,445.40  | 1,599,635.68      |
|                       | CONSUMERS ENERGY 3.95% DUE 07-15-2047                                                                                                                                      | Corporate Debt Instruments - Preferred | 2,222,000.00 | 2,223,025.01  | 2,165,987.82      |
|                       | CONSUMERS ENERGY 4.05% DUE 05-15-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 4,780,000.00 | 4,794,533.80  | 4,713,448.06      |
|                       | CONSUMERS ENERGY 4.35% DUE 04-15-2049                                                                                                                                      | Corporate Debt Instruments - Other     | 2,328,000.00 | 2,319,107.04  | 2,417,811.92      |
|                       | CONTAINER CORP INRS(POST SUBD)                                                                                                                                             | Corporate Stock - Common               | 36,565.00    | 369,365.95    | 360,176.91        |
|                       | CONTEMPORARY EASTE 'A'CNV1 (STOCK CONNECT)                                                                                                                                 | Corporate Stock - Common               | 188,600.00   | 133,626.60    | 128,746.57        |
|                       | CONTINENTAL AG ORD NPV                                                                                                                                                     | Corporate Stock - Common               | 65,727.00    | 13,772,086.74 | 9,072,650.67      |
|                       | CONTINENTAL BLDG PRODS INC COM                                                                                                                                             | Corporate Stock - Common               | 26,976.00    | 670,285.24    | 686,539.20        |
|                       | CONTINENTAL GOLD I COM NPV                                                                                                                                                 | Corporate Stock - Common               | 986,388.00   | 3,017,019.30  | 1,624,961.93      |
|                       | CONTINENTAL RES INC COM                                                                                                                                                    | Corporate Stock - Common               | 21,209.00    | 1,058,445.95  | 852,389.71        |
|                       | CONTL RES INC 4.375% DUE 01-15-2028                                                                                                                                        | Corporate Debt Instruments - Other     | 190,000.00   | 187,942.30    | 178,744.78        |
|                       | CONTL RES INC 4.9% DUE 06-01-2044                                                                                                                                          | Corporate Debt Instruments - Other     | 370,000.00   | 360,049.30    | 327,476.27        |
|                       | CONVATEC GROUP PLC ORD GBP0.1 (WI)                                                                                                                                         | Corporate Stock - Common               | 1,272,998.00 | 3,448,110.94  | 2,252,783.03      |
|                       | COOPER COS INC COM NEW COM NEW                                                                                                                                             | Corporate Stock - Common               | 26,676.00    | 6,265,741.98  | 6,789,042.00      |
|                       | COOPER TIRE & RUBBER CO COM, NO PAR                                                                                                                                        | Corporate Stock - Common               | 11,820.00    | 358,618.03    | 382,140.60        |
|                       | COOPERATIVE 5.25% DUE 05-24-2041                                                                                                                                           | Corporate Debt Instruments - Other     | 235,000.00   | 259,870.05    | 258,855.32        |
|                       | COOPERATIVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG                                                                                                             | Corporate Debt Instruments - Other     | 165,000.00   | 186,819.60    | 179,654.31        |
|                       | COOPERATIVE RABOBANK U A 5.25% DUE 08-04-2045 BEO                                                                                                                          | Corporate Debt Instruments - Other     | 620,000.00   | 697,376.24    | 639,294.40        |
|                       | COPA HOLDINGS SA COM STK                                                                                                                                                   | Corporate Stock - Common               | 21,700.00    | 1,449,803.66  | 1,708,007.00      |
|                       | COPART INC COM                                                                                                                                                             | Corporate Stock - Common               | 170.00       | 9,049.51      | 8,122.60          |
|                       | CORE LABORATORIES NV NLG0.03                                                                                                                                               | Corporate Stock - Common               | 77,046.00    | 8,562,206.80  | 4,596,564.36      |
|                       | CORELOGIC INC-W/ COM STK                                                                                                                                                   | Corporate Stock - Common               | 31,350.00    | 1,139,752.35  | 1,047,717.00      |
|                       | CORE-MARK HLDG CO INC COM                                                                                                                                                  | Corporate Stock - Common               | 15,258.00    | 307,790.36    | 354,748.50        |
|                       | CORESIT RTLY CORP CORESITE REALTY CORP                                                                                                                                     | Other                                  | 4,776.00     | 463,996.48    | 416,610.48        |
|                       | CORETRONICS CORP TWD10                                                                                                                                                     | Corporate Stock - Common               | 570,800.00   | 832,090.40    | 706,605.72        |
|                       | CORNING INC 4.375% 11-15-2057                                                                                                                                              | Corporate Debt Instruments - Other     | 4,745,000.00 | 4,723,441.00  | 3,982,483.26      |
|                       | CORNING INC 5.85% DUE 11-15-2068                                                                                                                                           | Corporate Debt Instruments - Other     | 535,000.00   | 534,213.55    | 541,333.33        |
|                       | CORNING INC COM                                                                                                                                                            | Corporate Stock - Common               | 7,128.00     | 242,251.05    | 215,336.88        |
|                       | CORONATION FUND MA ZAR0.0001                                                                                                                                               | Corporate Stock - Common               | 108,493.00   | 562,026.10    | 311,865.52        |
|                       | CORP OFFICE PPTYS TR COM                                                                                                                                                   | Other                                  | 16,979.00    | 451,562.12    | 357,068.37        |
|                       | CORPORACION NPV                                                                                                                                                            | Corporate Stock - Common               | 877,200.00   | 1,128,676.60  | 1,195,063.21      |
|                       | CORVUS GOLD INC COMMON STOCK                                                                                                                                               | Corporate Stock - Common               | 1,050,947.00 | 1,164,183.97  | 2,023,715.49      |
|                       | COSAN SA COM NPV                                                                                                                                                           | Corporate Stock - Common               | 1,500.00     | 12,185.86     | 12,949.75         |
|                       | COSCO SHIPPING HOLDINGS CO LTD                                                                                                                                             | Corporate Stock - Common               | 27,000.00    | 9,747.73      | 10,173.26         |
|                       | COSCO SHIPPING PORTS LTD                                                                                                                                                   | Corporate Stock - Common               | 16,000.00    | 15,124.81     | 15,735.66         |
|                       | COSCO SHIPPING DEV 'H'CNV1                                                                                                                                                 | Corporate Stock - Common               | 1,222,000.00 | 141,234.16    | 124,863.49        |
|                       | COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD                                                                                                                              | Corporate Stock - Common               | 4,000.00     | 1,734.97      | 1,997.61          |
|                       | COSMOS PHARMACEUTI NPV                                                                                                                                                     | Corporate Stock - Common               | 3,100.00     | 634,198.78    | 518,479.70        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|----------------|-------------------|
|                       | COSTAR GROUP INC COM                                                                                                                                                       | Corporate Stock - Common            | 13,730.00     | 5,017,621.56   | 4,631,678.20      |
|                       | COSTCO WHOLESALE CORP NEW COM                                                                                                                                              | Corporate Stock - Common            | 59,980.00     | 10,735,440.55  | 12,218,525.80     |
|                       | COTT CORPORATION COM NPV                                                                                                                                                   | Corporate Stock - Common            | 381,600.00    | 3,674,267.35   | 5,311,331.09      |
|                       | COTY INC COM CL A COM CL A                                                                                                                                                 | Corporate Stock - Common            | 104,484.00    | 1,686,965.22   | 685,415.04        |
|                       | COUNTRY GARDEN HLD HKD0.10                                                                                                                                                 | Corporate Stock - Common            | 440,000.00    | 468,636.47     | 535,574.48        |
|                       | COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG                                                                                                        | Corporate Debt Instruments - Other  | 583,257.59    | 503,059.68     | 572,055.54        |
|                       | COUPA SOFTWARE INC .375% DUE 01-15-2023                                                                                                                                    | Corporate Debt Instruments - Other  | 465,000.00    | 715,518.75     | 701,280.45        |
|                       | COUPA SOFTWARE INC COM                                                                                                                                                     | Corporate Stock - Common            | 3,569.00      | 224,165.33     | 224,347.34        |
|                       | COURT SQUARES VENTURES II LP                                                                                                                                               | Partnership/Joint Venture Interests | 11,886,823.48 | 11,886,823.48  | 18,376.00         |
|                       | COVANTA HLDG CORP COM                                                                                                                                                      | Corporate Stock - Common            | 53,000.00     | 968,099.08     | 711,260.00        |
|                       | COVESTRO AG NPV                                                                                                                                                            | Corporate Stock - Common            | 39,866.00     | 2,408,781.19   | 1,967,834.37      |
|                       | COVEY PK ENERGY 7.5% DUE 05-15-2025                                                                                                                                        | Corporate Debt Instruments - Other  | 125,000.00    | 125,000.00     | 107,500.00        |
|                       | COVIVIO                                                                                                                                                                    | Other                               | 2,525.00      | 239,545.42     | 243,039.41        |
|                       | COWAY CO LTD KRWS00                                                                                                                                                        | Corporate Stock - Common            | 8,799.00      | 781,018.05     | 584,339.40        |
|                       | COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO                                                                                                                         | Corporate Debt Instruments - Other  | 1,000,000.00  | 862,140.00     | 843,296.00        |
|                       | CPECHINA FUNA, LP                                                                                                                                                          | Partnership/Joint Venture Interests | 13,255,194.00 | 13,255,194.00  | 49,757,747.00     |
|                       | CPECHINA FUND II LP                                                                                                                                                        | Partnership/Joint Venture Interests | 40,298,600.00 | 40,298,600.00  | 47,672,801.00     |
|                       | CPECHINA FUND III LP                                                                                                                                                       | Partnership/Joint Venture Interests | 11,206,150.00 | 11,206,150.00  | 10,046,340.37     |
|                       | CR SUISE 1ST BSTN MTG SECS CORP 2002-3 HOME EQTY PASSTHRU A-4 02-25-2033 REG                                                                                               | Corporate Debt Instruments - Other  | 117.42        | 103.33         | 110.70            |
|                       | CR SUISE GROUP 3.75% DUE 03-26-2025                                                                                                                                        | Corporate Debt Instruments - Other  | 250,000.00    | 242,262.50     | 238,389.25        |
|                       | CR SUISE GROUP AG 4.282% DUE 01-09-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 1,500,000.00  | 1,437,660.00   | 1,447,057.50      |
|                       | CR SUISE GROUP AG FLTGT RT 3.869% DUE 01-12-2029                                                                                                                           | Corporate Debt Instruments - Other  | 3,500,000.00  | 3,301,550.00   | 3,256,088.50      |
|                       | CRANE CO 4.2% 03-15-2048                                                                                                                                                   | Corporate Debt Instruments - Other  | 1,160,000.00  | 1,159,930.40   | 1,062,430.08      |
|                       | CRANEWARE PLC ORD GBP0.01                                                                                                                                                  | Corporate Stock - Common            | 15,554.00     | 637,486.23     | 485,334.62        |
|                       | CREDICORP LTD COM STK                                                                                                                                                      | Corporate Stock - Common            | 34,596.00     | 6,232,808.43   | 7,668,895.32      |
|                       | CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS'                                                                                                                 | Corporate Debt Instruments - Other  | 100,000.00    | 142,534.44     | 132,323.61        |
|                       | CREDIT AGRICOLE SA EUR3                                                                                                                                                    | Corporate Stock - Common            | 125,868.00    | 1,818,779.25   | 1,356,845.08      |
|                       | CREDIT SAISON CO NPV                                                                                                                                                       | Corporate Stock - Common            | 284,100.00    | 4,970,788.79   | 3,342,962.22      |
|                       | CREDIT SUISE AG CHF0.04(REGD)                                                                                                                                              | Corporate Stock - Common            | 584,730.00    | 9,208,370.65   | 6,406,049.90      |
|                       | CREDIT SUISE AG N Y BRH INSTL CTF DEP P 04-06-2018 VAR RT 04-05-2019                                                                                                       | Certificates of Deposit             | 5,000,000.00  | 5,000,000.00   | 5,002,750.00      |
|                       | CREDIT SUISE AG N Y BRH INSTL CTF DEP P04-18-2018 FLTGT 04-18-2019                                                                                                         | Certificates of Deposit             | 1,000,000.00  | 1,000,000.00   | 1,000,633.00      |
|                       | CREDIT SUISE GROUP AG 6.5% 08/08/2023                                                                                                                                      | Corporate Debt Instruments - Other  | 1,300,000.00  | 1,443,000.00   | 1,359,325.50      |
|                       | CREE INC COM                                                                                                                                                               | Corporate Stock - Common            | 155,403.00    | 5,975,648.92   | 6,647,363.34      |
|                       | CRH ORD EURO.32                                                                                                                                                            | Corporate Stock - Common            | 338,118.00    | 10,603,562.83  | 8,928,602.96      |
|                       | CROCS INC COM                                                                                                                                                              | Corporate Stock - Common            | 14,750.00     | 133,903.87     | 383,205.00        |
|                       | CROMBIE REAL STATE TRUST UNITS                                                                                                                                             | Other                               | 38,102.00     | 392,388.87     | 349,272.98        |
|                       | CROW HOLDINGS REALTY PARTNERS VI LP                                                                                                                                        | Partnership/Joint Venture Interests | 21,938,704.00 | 21,938,704.00  | 18,473,878.00     |
|                       | CROW HOLDINGS REALTY PARTNERS VII LP                                                                                                                                       | Partnership/Joint Venture Interests | 34,850,249.00 | 34,850,249.00  | 32,594,456.00     |
|                       | CROW HOLDINGS REALTY PARTNERS VIII, LP -RESTRICTED                                                                                                                         | Partnership/Joint Venture Interests | 15,270,136.00 | 15,270,136.00  | 14,843,700.00     |
|                       | CROW HOLDINGS RETAIL FUND I, LP                                                                                                                                            | Partnership/Joint Venture Interests | 22,593,458.00 | 22,593,458.00  | 23,907,261.00     |
|                       | CROW HOLDINGS RETAIL FUND II LP                                                                                                                                            | Partnership/Joint Venture Interests | 29,434,282.00 | 29,434,282.00  | 27,491,312.00     |
|                       | CROWN CASTLE INTL 4.45% DUE 02-15-2026                                                                                                                                     | Corporate Debt Instruments - Other  | 1,300,000.00  | 1,374,581.00   | 1,294,283.90      |
|                       | CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047                                                                                                                                | Corporate Debt Instruments - Other  | 1,915,000.00  | 1,939,944.05   | 1,775,095.85      |
|                       | CROWN CASTLE INTL CORP NEW COM                                                                                                                                             | Other                               | 5,778.00      | 620,102.96     | 627,664.14        |
|                       | CROWN CASTLE INTL PFD MAND CONV SER A 6.875%                                                                                                                               | Corporate Stock - Preferred         | 2,095.00      | 2,153,672.94   | 2,204,463.75      |
|                       | CROWN HLDGS INC COM                                                                                                                                                        | Corporate Stock - Common            | 42,035.00     | 2,067,933.72   | 1,747,394.95      |
|                       | CROWN RESORTS LIMITED                                                                                                                                                      | Corporate Stock - Common            | 456.00        | 4,423.60       | 3,807.34          |
|                       | CRRC CORPORATION L 'A' CNY1 STOCK CONNECT                                                                                                                                  | Corporate Stock - Common            | 3,000.00      | 3,752.43       | 3,938.66          |
|                       | CRRC CORPORATION LIMITED 'H' CNY1                                                                                                                                          | Corporate Stock - Common            | 38,000.00     | 30,831.27      | 37,080.98         |
|                       | CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026                                                                                                                 | Corporate Debt Instruments - Other  | 298,500.00    | 297,007.50     | 285,688.38        |
|                       | CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO                                                                                                          | Corporate Debt Instruments - Other  | 1,073,000.00  | 1,258,092.50   | 1,205,783.75      |
|                       | CSL LTD NPV                                                                                                                                                                | Corporate Stock - Common            | 77,541.00     | 6,397,778.36   | 10,107,674.38     |
|                       | CSPC PHARMACEUTICAL GROUP LTD HKD0.10                                                                                                                                      | Corporate Stock - Common            | 1,700,000.00  | 4,055,449.26   | 2,453,588.10      |
|                       | CSX CORP 3.8% DUE 11-01-2046                                                                                                                                               | Corporate Debt Instruments - Other  | 1,460,000.00  | 1,451,692.60   | 1,285,935.88      |
|                       | CSX CORP 3.95% DUE 05-01-2050                                                                                                                                              | Corporate Debt Instruments - Other  | 6,760,000.00  | 6,541,785.70   | 5,931,737.76      |
|                       | CSX CORP 4.4 DUE 03-01-2043 REG                                                                                                                                            | Corporate Debt Instruments - Other  | 100,000.00    | 100,529.44     | 96,866.10         |
|                       | CSX CORP 4.5% DUE 08-01-2054                                                                                                                                               | Corporate Debt Instruments - Other  | 1,380,000.00  | 1,369,086.65   | 1,295,116.20      |
|                       | CSX CORP 4.75% DUE 05-30-2042                                                                                                                                              | Corporate Debt Instruments - Other  | 3,010,000.00  | 3,045,843.90   | 2,998,766.68      |
|                       | CSX CORP 4.75% DUE 11-15-2048                                                                                                                                              | Corporate Debt Instruments - Other  | 420,000.00    | 415,454.70     | 424,557.84        |
|                       | CSX CORP COM STK                                                                                                                                                           | Corporate Stock - Common            | 6,210.00      | 409,408.72     | 385,827.30        |
|                       | CSX CORP FIXED 4.65% DUE 03-01-2068                                                                                                                                        | Corporate Debt Instruments - Other  | 6,030,000.00  | 5,796,765.36   | 5,448,551.22      |
|                       | CTBC FINANCIAL HOLDING CO COM STK                                                                                                                                          | Corporate Stock - Common            | 8,108,000.00  | 5,260,709.21   | 5,328,483.59      |
|                       | CTRY GARDEN SVCS USD0.0001                                                                                                                                                 | Corporate Stock - Common            | 442,000.00    | 744,502.95     | 702,290.74        |
|                       | CTS CORP COM                                                                                                                                                               | Corporate Stock - Common            | 18,654.00     | 618,021.05     | 482,952.06        |
|                       | CTS EVENTIM AG & C NPV                                                                                                                                                     | Corporate Stock - Common            | 35,384.00     | 1,510,426.14   | 1,317,835.63      |
|                       | CUBIC CORP COM                                                                                                                                                             | Corporate Stock - Common            | 10,594.00     | 605,711.37     | 569,321.56        |
|                       | CULLEN / FROST BANKERS INC COM                                                                                                                                             | Corporate Stock - Common            | 38,000.00     | 3,582,930.28   | 3,341,720.00      |
|                       | CUMMINS INC                                                                                                                                                                | Corporate Stock - Common            | 1,370.00      | 194,796.27     | 183,086.80        |
|                       | CURTISS WRIGHT CORP COM                                                                                                                                                    | Corporate Stock - Common            | 9,732.00      | 1,266,421.24   | 993,831.84        |
|                       | Custom STIF adjustment                                                                                                                                                     | Interest Bearing Cash               | 0.00          | (2,992,638.86) | (2,992,638.86)    |
|                       | CVB FINL CORP COM                                                                                                                                                          | Corporate Stock - Common            | 35,899.00     | 692,268.06     | 726,236.77        |
|                       | CVC BRASIL OP AG V COM NPV                                                                                                                                                 | Corporate Stock - Common            | 283,927.00    | 2,728,662.24   | 4,481,881.92      |
|                       | CVS CAREMARK CORP 5.3 DUE 12-05-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 1,070,000.00  | 1,151,766.52   | 1,081,076.64      |
|                       | CVS HEALTH CORP 3.7% DUE 03-09-2023                                                                                                                                        | Corporate Debt Instruments - Other  | 400,000.00    | 396,416.00     | 395,718.00        |
|                       | CVS HEALTH CORP 4.3% DUE 03-25-2028                                                                                                                                        | Corporate Debt Instruments - Other  | 195,000.00    | 191,283.30     | 190,633.76        |
|                       | CVS HEALTH CORP 4.78% DUE 03-25-2038                                                                                                                                       | Corporate Debt Instruments - Other  | 18,379,000.00 | 18,265,149.88  | 17,611,787.02     |
|                       | CVS HEALTH CORP 4.875% DUE 07-20-2035                                                                                                                                      | Corporate Debt Instruments - Other  | 3,050,000.00  | 3,037,969.32   | 2,947,681.65      |
|                       | CVS HEALTH CORP 5.05% DUE 03-25-2048                                                                                                                                       | Corporate Debt Instruments - Other  | 34,147,000.00 | 34,446,531.65  | 33,211,713.67     |
|                       | CVS HEALTH CORP 5.125% DUE 07-20-2045                                                                                                                                      | Corporate Debt Instruments - Other  | 4,485,000.00  | 4,506,318.27   | 4,365,739.37      |
|                       | CVS HEALTH CORP COM                                                                                                                                                        | Corporate Stock - Common            | 176,752.00    | 13,882,442.71  | 11,580,791.04     |
|                       | CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTGT RATE 12-25-2034 REG                                                                                                          | Corporate Debt Instruments - Other  | 16,291.65     | 15,884.37      | 16,159.26         |
|                       | CWABS INC FLTGT RT 2.9855% DUE 10-25-2034                                                                                                                                  | Corporate Debt Instruments - Other  | 270,652.60    | 267,438.60     | 266,092.10        |
|                       | CYBERAGENT INC                                                                                                                                                             | Corporate Stock - Common            | 73,500.00     | 3,866,527.40   | 2,843,799.85      |
|                       | CYFROWY POLSAT SA PLN0.04                                                                                                                                                  | Corporate Stock - Common            | 50,486.00     | 297,564.79     | 303,178.05        |
|                       | CYPRESS SEMICONDUCTOR CORP 2.0% DUE 02-01-2023                                                                                                                             | Corporate Debt Instruments - Other  | 1,465,000.00  | 1,522,013.54   | 1,397,317.00      |
|                       | CYPRESS SEMICONDUCTOR CORP COM                                                                                                                                             | Corporate Stock - Common            | 78,154.00     | 1,136,669.78   | 994,118.88        |
|                       | CYPRESS SEMICONDUCTOR CORP SR NT CONV 4.5% DUE 01-15-2022 REG                                                                                                              | Corporate Debt Instruments - Other  | 1,254,000.00  | 1,411,696.39   | 1,481,121.97      |
|                       | CYRUSONE LP/FIXED 5% DUE 03-15-2024                                                                                                                                        | Corporate Debt Instruments - Other  | 241,000.00    | 243,975.00     | 236,180.00        |
|                       | CYRUSONE LP/FIXED 5.375% DUE 03-15-2027                                                                                                                                    | Corporate Debt Instruments - Other  | 928,000.00    | 969,340.00     | 900,160.00        |
|                       | Czech koruna                                                                                                                                                               | Other                               | 26,956.86     | 26,956.86      | 26,956.86         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|---------------|---------------|-------------------|
|                       | D R HORTON INC COM                                                                                                                                                         | Corporate Stock - Common                             | 3,157.00      | 130,384.03    | 109,421.62        |
|                       | DABUR INDIA LTD INR1                                                                                                                                                       | Corporate Stock - Common                             | 111,747.00    | 632,736.63    | 689,305.24        |
|                       | DAELIM INDUSTRIAL KRW5000                                                                                                                                                  | Corporate Stock - Common                             | 13,484.00     | 995,993.09    | 1,238,671.81      |
|                       | DAEWOO ENGINEERING & CONSTRUCTION KRW5000                                                                                                                                  | Corporate Stock - Common                             | 1,196.00      | 5,312.11      | 5,777.42          |
|                       | DAEWOO SHIPBUILDING&MARINE ENGINEERING KRW5000                                                                                                                             | Corporate Stock - Common                             | 280.00        | 8,220.01      | 8,569.64          |
|                       | DAG VENTURES VI LP                                                                                                                                                         | Partnership/Joint Venture Interests                  | 20,164,828.96 | 20,164,828.96 | 17,996,175.00     |
|                       | DAH CHONG HONG KONG HOLDING HKD0.15                                                                                                                                        | Corporate Stock - Common                             | 125,000.00    | 55,873.89     | 43,266.68         |
|                       | DAI NIPPON PRINTNG NPV                                                                                                                                                     | Corporate Stock - Common                             | 15,600.00     | 330,137.40    | 326,602.57        |
|                       | DAICEL CORPORATION INDS NPV                                                                                                                                                | Corporate Stock - Common                             | 16,800.00     | 195,539.19    | 173,183.25        |
|                       | DAIFUKU CO LTD NPV                                                                                                                                                         | Corporate Stock - Common                             | 59,700.00     | 2,609,766.82  | 2,731,568.15      |
|                       | DAI-ICHI LIFE HOLD NPV                                                                                                                                                     | Corporate Stock - Common                             | 193,234.00    | 3,323,027.14  | 3,025,803.32      |
|                       | DAIICHI SANKYO COM NPV                                                                                                                                                     | Corporate Stock - Common                             | 23,300.00     | 650,740.69    | 745,625.48        |
|                       | DAIKIN INDUSTRIES NPV                                                                                                                                                      | Corporate Stock - Common                             | 40,500.00     | 4,441,335.38  | 4,317,071.50      |
|                       | DAIMLER AG ORD NPV(REGD)                                                                                                                                                   | Corporate Stock - Common                             | 95,291.00     | 6,789,460.88  | 5,001,064.06      |
|                       | DAIMLER FIN N AMER 2.85% DUE 01-06-2022                                                                                                                                    | Corporate Debt Instruments - Other                   | 300,000.00    | 302,508.00    | 293,030.40        |
|                       | DAIRY FARM INTERNATIONAL HOLDINGS LTD                                                                                                                                      | Corporate Stock - Common                             | 59,400.00     | 521,518.20    | 537,570.00        |
|                       | DAISHIN SECURITIES KRW5000                                                                                                                                                 | Corporate Stock - Common                             | 30,447.00     | 409,785.10    | 309,709.13        |
|                       | DAITO TRUST CONST NPV                                                                                                                                                      | Corporate Stock - Common                             | 4,300.00      | 690,237.48    | 588,474.69        |
|                       | DAIWA HOUSE INDS NPV                                                                                                                                                       | Corporate Stock - Common                             | 90,030.00     | 2,561,929.03  | 2,870,390.91      |
|                       | DAIWA HOUSE REIT INVESTMENT CO                                                                                                                                             | Other                                                | 135.00        | 347,718.52    | 302,324.21        |
|                       | DAIWA SECS GROUP INC                                                                                                                                                       | Corporate Stock - Common                             | 102,200.00    | 719,989.77    | 518,475.32        |
|                       | DALATA HOTEL GROUP ORD EURO.01                                                                                                                                             | Corporate Stock - Common                             | 182,884.00    | 1,295,659.37  | 989,917.35        |
|                       | DALI FOODS GROUP C HKD0.01                                                                                                                                                 | Corporate Stock - Common                             | 430,000.00    | 338,408.57    | 317,995.74        |
|                       | DAMAC PROPERTIES DUBAI CO PJSC AED1                                                                                                                                        | Corporate Stock - Common                             | 17,408.00     | 9,833.49      | 7,156.28          |
|                       | DANA INC COM                                                                                                                                                               | Corporate Stock - Common                             | 51,467.00     | 1,020,940.50  | 701,495.21        |
|                       | DANAHER CORP COM                                                                                                                                                           | Corporate Stock - Common                             | 262,921.00    | 23,904,730.21 | 27,112,413.52     |
|                       | DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2019 BEO                                                                                                          | Corporate Debt Instruments - Other                   | 740,000.00    | 2,539,413.96  | 2,898,308.42      |
|                       | DANAOS CORP COM STK                                                                                                                                                        | Corporate Stock - Common                             | 31,350.00     | 197,972.99    | 23,512.50         |
|                       | Danish krone                                                                                                                                                               | Value of Interest in Registered Investment Companies | 272,633.46    | 272,633.46    | 272,633.46        |
|                       | DANONE EURO.25                                                                                                                                                             | Corporate Stock - Common                             | 36,824.00     | 2,679,860.62  | 2,589,285.44      |
|                       | DANSKE BANK A/S DKK10                                                                                                                                                      | Corporate Stock - Common                             | 83,122.00     | 2,338,682.73  | 1,641,315.54      |
|                       | DARDEN RESTAURANTS INC 4.55% 02-15-2048                                                                                                                                    | Corporate Debt Instruments - Other                   | 405,000.00    | 378,811.35    | 372,205.53        |
|                       | DARDEN RESTAURANTS INC COM                                                                                                                                                 | Corporate Stock - Common                             | 25,116.00     | 2,257,567.04  | 2,508,083.76      |
|                       | DARE PWR DEKOR 'A' CNY1 (STOCK CONNECT)                                                                                                                                    | Corporate Stock - Common                             | 69,200.00     | 104,253.55    | 103,845.07        |
|                       | DARLING INGREDIENTS INC COMSTK                                                                                                                                             | Corporate Stock - Common                             | 58,854.00     | 902,794.71    | 1,132,350.96      |
|                       | DASSAULT SYSTEMES EURO.50                                                                                                                                                  | Corporate Stock - Common                             | 39.00         | 5,100.12      | 4,623.24          |
|                       | DATALOGIC SPA EURO.52                                                                                                                                                      | Corporate Stock - Common                             | 19,278.00     | 713,711.74    | 449,567.99        |
|                       | DATANG INTL POWER 'H' CNY1                                                                                                                                                 | Corporate Stock - Common                             | 40,000.00     | 9,746.46      | 9,400.52          |
|                       | DAVE & BUSTERS ENTMT INC COM                                                                                                                                               | Corporate Stock - Common                             | 18,818.00     | 874,849.06    | 838,530.08        |
|                       | DAVIDE DE CAMPARI EURO.05                                                                                                                                                  | Corporate Stock - Common                             | 108,770.00    | 470,099.33    | 918,254.09        |
|                       | DAVITA INC 5.125% DUE 07-15-2024                                                                                                                                           | Corporate Debt Instruments - Other                   | 460,000.00    | 478,975.00    | 431,250.00        |
|                       | DAVITA INC COM                                                                                                                                                             | Corporate Stock - Common                             | 8,686.00      | 593,011.85    | 446,981.56        |
|                       | DBS GROUP HLDGS NPV                                                                                                                                                        | Corporate Stock - Common                             | 264,500.00    | 4,111,918.33  | 4,597,215.70      |
|                       | DCP MIDSTREAM OPER 5.375% DUE 07-15-2025                                                                                                                                   | Corporate Debt Instruments - Other                   | 319,000.00    | 319,000.00    | 311,822.50        |
|                       | DCP MIDSTREAM OPER 5.6% DUE 04-01-2044                                                                                                                                     | Corporate Debt Instruments - Other                   | 260,000.00    | 248,330.00    | 224,900.00        |
|                       | DECHRA PHARMA ORD GBP0.01                                                                                                                                                  | Corporate Stock - Common                             | 41,498.00     | 1,241,832.84  | 1,094,033.46      |
|                       | DEERE & CO COM                                                                                                                                                             | Corporate Stock - Common                             | 73,294.00     | 11,499,018.61 | 10,933,265.98     |
|                       | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKTRANCHE # TR 00438 VAR RT DUE 01-07-2020                                                                                           | Corporate Debt Instruments - Other                   | 10,000,000.00 | 10,000,000.00 | 9,997,920.00      |
|                       | DEFAULTED PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040                                                                                                                        | Corporate Debt Instruments - Other                   | 190,000.00    | 192,648.60    | 149,489.72        |
|                       | DEFAULTED PVTPL CHINA MED TECH INC SR ADRS 6.25 DUE 12-15-16                                                                                                               | Corporate Debt Instruments - Other                   | 1,520,000.00  | 1,006,025.00  | 3,328.80          |
|                       | DEFAULTED MIG LLC ZERO CPN 0% DUE 12-31-2040                                                                                                                               | Corporate Debt Instruments - Other                   | 1,748,974.53  | 1,519,482.59  | 437,243.63        |
|                       | DEFAULTED PAC GAS & ELEC CO 4.45 DUE 04-15-2042                                                                                                                            | Corporate Debt Instruments - Other                   | 130,000.00    | 125,672.30    | 104,241.93        |
|                       | DEFAULTED PAC GAS & ELEC CO 6.25% DUE 03-01-2039                                                                                                                           | Corporate Debt Instruments - Other                   | 300,000.00    | 356,178.00    | 281,796.90        |
|                       | DEFAULTED PAC GAS & ELEC CO FIXED 3.95% DUE 12-01-2047                                                                                                                     | Corporate Debt Instruments - Other                   | 3,580,000.00  | 3,184,953.16  | 2,688,945.16      |
|                       | DEFAULTED PACIFIC GAS & ELEC CO 0.0% 03-15-2027                                                                                                                            | Corporate Debt Instruments - Other                   | 1,120,000.00  | 1,060,731.83  | 921,994.08        |
|                       | DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040                                                                                                                            | Corporate Debt Instruments - Other                   | 2,948,000.00  | 2,493,757.85  | 2,230,395.18      |
|                       | DELEK LOGISTICS PARTNERS LP/DELEK 6.75% 05-15-2025 BEO                                                                                                                     | Corporate Debt Instruments - Other                   | 349,000.00    | 346,365.05    | 338,530.00        |
|                       | DELEK US HLDGS INC NEW COM                                                                                                                                                 | Corporate Stock - Common                             | 79,824.00     | 3,067,108.27  | 2,595,078.24      |
|                       | DELHAIZE GROUP SA 5.7 DUE 10-01-2040                                                                                                                                       | Corporate Debt Instruments - Other                   | 1,007,000.00  | 1,149,780.91  | 1,089,557.89      |
|                       | DELIVERY HERO SE NPV                                                                                                                                                       | Corporate Stock - Common                             | 77,267.00     | 2,464,927.15  | 2,870,652.69      |
|                       | DELMARVA PWR & LT CO 4.15% DUE 05-15-2045                                                                                                                                  | Corporate Debt Instruments - Preferred               | 2,524,000.00  | 2,556,547.01  | 2,462,901.53      |
|                       | DELPHI JERSEY 5% DUE 10-01-2025                                                                                                                                            | Corporate Debt Instruments - Other                   | 464,000.00    | 464,713.70    | 389,760.00        |
|                       | DELTA AIR LINES 3.625% DUE 03-15-2022                                                                                                                                      | Corporate Debt Instruments - Other                   | 100,000.00    | 103,197.00    | 97,859.00         |
|                       | DELTA AIR LINES FIXED 2.875% DUE 03-13-2020                                                                                                                                | Corporate Debt Instruments - Other                   | 300,000.00    | 299,181.00    | 298,007.10        |
|                       | DELTA AIR LINES INC DEL COM NEW COM NEW                                                                                                                                    | Corporate Stock - Common                             | 1,620.00      | 92,957.93     | 80,838.00         |
|                       | DELTA ELECTRONIC TWD10                                                                                                                                                     | Corporate Stock - Common                             | 326,000.00    | 1,387,159.14  | 1,373,491.23      |
|                       | DELTA ELECTRONICS THB1(ALIEN MKT)                                                                                                                                          | Corporate Stock - Common                             | 98,500.00     | 235,402.31    | 210,250.31        |
|                       | DENA CO LTD NPV                                                                                                                                                            | Corporate Stock - Common                             | 102,590.00    | 1,944,169.11  | 1,714,898.24      |
|                       | DENSO CORP NPV                                                                                                                                                             | Corporate Stock - Common                             | 142,100.00    | 6,230,340.05  | 6,337,285.69      |
|                       | DENTSPLY SIRONA INC COM                                                                                                                                                    | Corporate Stock - Common                             | 2,021.00      | 78,324.49     | 75,201.41         |
|                       | DENTSU INC COM STK                                                                                                                                                         | Corporate Stock - Common                             | 13,800.00     | 615,077.76    | 616,953.02        |
|                       | DERMIRA INC COM                                                                                                                                                            | Corporate Stock - Common                             | 16,047.00     | 301,275.63    | 115,377.93        |
|                       | DEUTSCHE BANK AG NPV(REGD)                                                                                                                                                 | Corporate Stock - Common                             | 149,673.00    | 2,588,164.57  | 1,192,044.62      |
|                       | DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021                                                                                                                              | Corporate Debt Instruments - Other                   | 450,000.00    | 450,292.21    | 439,988.85        |
|                       | DEUTSCHE BOERSE AG NPV(REGD)                                                                                                                                               | Corporate Stock - Common                             | 130,020.00    | 12,604,539.14 | 15,598,967.19     |
|                       | DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)                                                                                                                                    | Corporate Stock - Common                             | 24,476.00     | 601,880.76    | 551,200.89        |
|                       | DEUTSCHE POST AG NPV(REGD)                                                                                                                                                 | Corporate Stock - Common                             | 358,900.00    | 11,887,651.29 | 9,809,712.39      |
|                       | DEUTSCHE TELEKOM 4.375% DUE 06-21-2028                                                                                                                                     | Corporate Debt Instruments - Other                   | 2,265,000.00  | 2,254,852.80  | 2,230,152.98      |
|                       | DEUTSCHE TELEKOM 9.25% DUE 06-01-2032                                                                                                                                      | Corporate Debt Instruments - Other                   | 840,000.00    | 1,349,104.00  | 1,193,750.88      |
|                       | DEUTSCHE TELEKOM NPV(REGD)                                                                                                                                                 | Corporate Stock - Common                             | 1,083,045.00  | 17,860,721.05 | 18,348,389.27     |
|                       | DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030                                                                                                                             | Corporate Debt Instruments - Other                   | 2,590,000.00  | 3,714,526.20  | 3,378,080.02      |
|                       | DEUTSCHE WOHNEN SE NPV (BR)                                                                                                                                                | Corporate Stock - Common                             | 6,144.00      | 266,079.06    | 280,940.56        |
|                       | DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR                                                                                                                                   | Other                                                | 462,000.00    | 545,937.72    | 600,903.40        |
|                       | DEUTZ AG NPV                                                                                                                                                               | Corporate Stock - Common                             | 3,941.00      | 34,736.08     | 23,179.02         |
|                       | DEVON ENERGY CORP 4.75% DUE 05-15-2042                                                                                                                                     | Corporate Debt Instruments - Other                   | 3,895,000.00  | 3,728,325.50  | 3,368,660.86      |
|                       | DEVON ENERGY CORP 5.6 DUE 07-15-2041                                                                                                                                       | Corporate Debt Instruments - Other                   | 6,370,000.00  | 7,069,173.11  | 6,040,053.12      |
|                       | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                                                                                                                                  | Corporate Debt Instruments - Other                   | 1,680,000.00  | 1,417,341.85  | 1,479,913.69      |
|                       | DEVON ENERGY CORP NEW COM                                                                                                                                                  | Corporate Stock - Common                             | 72,478.00     | 2,773,383.58  | 1,633,654.12      |
|                       | DEXCOM INC .75% DUE 12-01-2023                                                                                                                                             | Corporate Debt Instruments - Other                   | 2,831,000.00  | 2,862,872.29  | 2,859,465.71      |
|                       | DEXCOM INC COM                                                                                                                                                             | Corporate Stock - Common                             | 27,820.00     | 1,746,156.87  | 3,332,836.00      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | DEXCOM INC CONV .75% DUE 05-15-2022                                                                                                                                        | Corporate Debt Instruments - Other     | 380,000.00    | 527,968.20    | 512,558.44        |
|                       | DEXIA CR LOC S A NEW YORK BRH GTD & EXTENDIBLE IAM COML PAPER 03-25-2019                                                                                                   | Corporate Debt Instruments - Other     | 7,000,000.00  | 6,881,420.00  | 6,956,618.69      |
|                       | DEXUS PROPERTY GROUP NPV                                                                                                                                                   | Other                                  | 66,061.00     | 438,158.42    | 493,903.76        |
|                       | DFZQ 'H' CNY1                                                                                                                                                              | Corporate Stock - Common               | 190,800.00    | 122,905.78    | 119,655.91        |
|                       | DGB FINANCIAL GROU KRW5000                                                                                                                                                 | Corporate Stock - Common               | 1,444.00      | 12,969.67     | 10,754.29         |
|                       | DIAGEO ORD PLC                                                                                                                                                             | Corporate Stock - Common               | 769,631.00    | 25,247,263.71 | 27,396,649.83     |
|                       | DIAGEO PLC SPONSORED ADR NEW                                                                                                                                               | Corporate Stock - Common               | 8,059.00      | 885,946.68    | 1,142,766.20      |
|                       | DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019                                                                                                                                    | Corporate Debt Instruments - Other     | 100,000.00    | 101,655.00    | 99,704.50         |
|                       | DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021                                                                                                                                    | Corporate Debt Instruments - Other     | 100,000.00    | 99,971.00     | 99,835.00         |
|                       | DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036                                                                                                                                     | Corporate Debt Instruments - Other     | 6,652,000.00  | 8,079,327.80  | 7,229,719.55      |
|                       | DIAMOND OFFSHORE DRILLING 7.875% 08-15-2025                                                                                                                                | Corporate Debt Instruments - Other     | 220,000.00    | 225,772.50    | 182,600.00        |
|                       | DIAMONDBACK ENERGY 5.375% DUE 05-31-2025                                                                                                                                   | Corporate Debt Instruments - Other     | 156,000.00    | 158,075.82    | 152,100.00        |
|                       | DIAMONDBACK ENERGY INC COM                                                                                                                                                 | Corporate Stock - Common               | 60,380.00     | 6,970,537.98  | 5,597,226.00      |
|                       | DIEBOLD NIXDORF INC COM STK                                                                                                                                                | Corporate Stock - Common               | 56,400.00     | 836,928.04    | 140,436.00        |
|                       | DIGI.COM.BERHAD MYR.025                                                                                                                                                    | Corporate Stock - Common               | 24,500.00     | 26,574.17     | 26,678.77         |
|                       | DIGITAL GARAGE NPV                                                                                                                                                         | Corporate Stock - Common               | 132,500.00    | 4,585,405.99  | 3,022,809.10      |
|                       | DIGITAL RLTY TR INC COM                                                                                                                                                    | Other                                  | 1,752.00      | 215,345.40    | 186,675.60        |
|                       | DIGITAL RLTY TR LP 4.45% 07-15-2028                                                                                                                                        | Corporate Debt Instruments - Other     | 700,000.00    | 698,964.00    | 696,992.80        |
|                       | DIODES INC COM                                                                                                                                                             | Corporate Stock - Common               | 12,538.00     | 448,483.43    | 404,475.88        |
|                       | DIRECT LINE INSURANCE PLC ORD GBP                                                                                                                                          | Corporate Stock - Common               | 195,436.00    | 870,155.24    | 793,267.61        |
|                       | DISCOVER CARD 3.32% DUE 03-15-2024                                                                                                                                         | Corporate Debt Instruments - Other     | 350,000.00    | 349,990.66    | 354,262.30        |
|                       | DISCOVER FINL SVCS COM STK                                                                                                                                                 | Corporate Stock - Common               | 2,926.00      | 226,981.64    | 172,575.48        |
|                       | DISCOVERY 4.875% DUE 04-01-2043                                                                                                                                            | Corporate Debt Instruments - Other     | 1,540,000.00  | 1,484,139.70  | 1,362,556.59      |
|                       | DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042                                                                                                                               | Corporate Debt Instruments - Other     | 1,882,000.00  | 1,752,061.08  | 1,666,680.38      |
|                       | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017                                                                                                                | Corporate Debt Instruments - Other     | 6,665,000.00  | 6,472,448.80  | 6,182,274.05      |
|                       | DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                                                                                                                               | Corporate Debt Instruments - Other     | 5,087,000.00  | 4,978,837.57  | 4,675,146.31      |
|                       | DISCOVERY INC - A                                                                                                                                                          | Corporate Stock - Common               | 246.00        | 7,331.64      | 6,086.04          |
|                       | DISCOVERY INC COM USD0.01 SERIES C                                                                                                                                         | Corporate Stock - Common               | 2,732.00      | 77,495.06     | 63,054.56         |
|                       | DISH DBS CORP 7.75% DUE 07-01-2026                                                                                                                                         | Corporate Debt Instruments - Other     | 2,254,000.00  | 2,403,355.00  | 1,865,185.00      |
|                       | DISH DBS CORP SR NT 7.875 DUE 09-01-2019                                                                                                                                   | Corporate Debt Instruments - Other     | 300,000.00    | 333,000.00    | 306,090.00        |
|                       | DISH NETWORK CORP CL A COM STK                                                                                                                                             | Corporate Stock - Common               | 2,043.00      | 72,128.60     | 51,013.71         |
|                       | DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO                                                                                                                            | Corporate Debt Instruments - Other     | 965,000.00    | 852,474.76    | 768,300.19        |
|                       | DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG                                                                                                                            | Corporate Debt Instruments - Other     | 8,106,000.00  | 8,479,413.73  | 6,545,724.70      |
|                       | DISNEY WALT CO NEW 2.15% DUE 09-17-2020                                                                                                                                    | Corporate Debt Instruments - Preferred | 1,915,000.00  | 1,888,170.85  | 1,892,081.28      |
|                       | DISNEY WALT CO NEW 4.125 DUE 06-01-2044                                                                                                                                    | Corporate Debt Instruments - Preferred | 800,000.00    | 805,941.82    | 792,403.20        |
|                       | DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114                                                                                             | Other                                  | 365,000.00    | 403,168.05    | 403,653.50        |
|                       | DIVI'S LAB LTD PAR INR 2                                                                                                                                                   | Corporate Stock - Common               | 16,783.00     | 368,501.69    | 356,417.89        |
|                       | DKSH HOLDING LTD CHF0.1                                                                                                                                                    | Corporate Stock - Common               | 94,702.00     | 6,993,428.35  | 6,518,087.54      |
|                       | D-LINK TWD10                                                                                                                                                               | Corporate Stock - Common               | 312,000.00    | 121,960.80    | 122,315.13        |
|                       | DMCI HLDGS INC PHP1                                                                                                                                                        | Corporate Stock - Common               | 42,500.00     | 9,608.91      | 10,328.99         |
|                       | DMG MORI CO LTD                                                                                                                                                            | Corporate Stock - Common               | 13,300.00     | 186,202.11    | 150,437.95        |
|                       | DNB ASA NOK10                                                                                                                                                              | Corporate Stock - Common               | 323,711.00    | 5,357,057.42  | 5,164,557.11      |
|                       | DNB BK ASA IAM COML PAPER 4/2 VAR RT 144A 03-14-2019                                                                                                                       | Corporate Debt Instruments - Other     | 6,000,000.00  | 6,000,000.00  | 6,000,108.00      |
|                       | DNB BK ASA NEW YORK INSTL CTF DEP 04-26-2018 VAR RT 02-21-2019                                                                                                             | Certificates of Deposit                | 8,500,000.00  | 8,500,000.00  | 8,501,955.00      |
|                       | DOLBY LABORATORIES INC CL A COM STK                                                                                                                                        | Corporate Stock - Common               | 56,457.00     | 2,981,784.63  | 3,491,300.88      |
|                       | DOLLAR GEN CORP NEW COM                                                                                                                                                    | Corporate Stock - Common               | 14,375.00     | 1,114,470.25  | 1,553,650.00      |
|                       | DOLLAR TREE INC COM STK                                                                                                                                                    | Corporate Stock - Common               | 23,500.00     | 2,014,638.70  | 2,122,520.00      |
|                       | DOLLAR TREE INC FIXED 4.2% DUE 05-15-2028                                                                                                                                  | Corporate Debt Instruments - Other     | 405,000.00    | 393,941.05    | 383,615.19        |
|                       | DOLLARAMA INC COM STK NPV                                                                                                                                                  | Corporate Stock - Common               | 202,235.00    | 6,534,581.80  | 4,807,856.53      |
|                       | DOMAIN PARTNERS V, LP                                                                                                                                                      | Partnership/Joint Venture Interests    | 4,682,267.20  | 4,682,267.20  | 194,896.00        |
|                       | DOMAIN PARTNERS VI, LP                                                                                                                                                     | Partnership/Joint Venture Interests    | 8,133,644.92  | 8,133,644.92  | 4,791,775.00      |
|                       | DOMAIN PARTNERS VII, LP                                                                                                                                                    | Partnership/Joint Venture Interests    | 13,600,324.40 | 13,600,324.40 | 7,374,661.00      |
|                       | DOMINION ENERGY FIXED 4.25% DUE 06-01-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 5,000,000.00  | 4,980,100.00  | 5,016,755.00      |
|                       | DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044                                                                                                                          | Corporate Debt Instruments - Other     | 305,000.00    | 305,977.92    | 300,703.16        |
|                       | DOMINION ENERGY INC COM STK NPV                                                                                                                                            | Corporate Stock - Common               | 45,275.00     | 3,366,523.58  | 3,235,351.50      |
|                       | DOMINION RES INC 5.25% DUE 08-01-2033                                                                                                                                      | Corporate Debt Instruments - Other     | 1,280,000.00  | 1,453,105.42  | 1,370,932.48      |
|                       | DOMINION RESOURCES INC 4.9% 08-01-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 1,660,000.00  | 1,659,091.70  | 1,647,707.70      |
|                       | DOMINOS PIZZA ENT NPV                                                                                                                                                      | Corporate Stock - Common               | 12,263.00     | 428,338.79    | 350,937.64        |
|                       | DOMTAR CORP 6.75 DUE 02-15-2044                                                                                                                                            | Corporate Debt Instruments - Other     | 2,924,000.00  | 3,068,760.87  | 2,964,526.64      |
|                       | DONALDSON INC COM                                                                                                                                                          | Corporate Stock - Common               | 29,749.00     | 1,201,183.82  | 1,290,809.11      |
|                       | DONGBU INSURANCE CO LTD KRW500                                                                                                                                             | Corporate Stock - Common               | 7,165.00      | 455,314.68    | 452,066.68        |
|                       | DONGFENG MOTOR GRO 'H' CNY1                                                                                                                                                | Corporate Stock - Common               | 1,688,000.00  | 1,999,527.52  | 1,530,752.87      |
|                       | DONGKUK STEEL MILL KRW5000                                                                                                                                                 | Corporate Stock - Common               | 6,874.00      | 47,028.18     | 44,541.15         |
|                       | DOOSAN HEAVY IND KRW5000                                                                                                                                                   | Corporate Stock - Common               | 5,828.00      | 60,095.51     | 50,821.33         |
|                       | DOUZONE BIZON CO L KRW500                                                                                                                                                  | Corporate Stock - Common               | 24,779.00     | 1,275,848.45  | 1,152,563.27      |
|                       | DOVER CORP., COMMON STOCK 1 PAR                                                                                                                                            | Corporate Stock - Common               | 42.00         | 3,469.66      | 2,979.90          |
|                       | DOW CHEM CO 4.25% DUE 10-01-2034                                                                                                                                           | Corporate Debt Instruments - Other     | 1,770,000.00  | 1,728,157.20  | 1,622,013.84      |
|                       | DOW CHEM CO 4.625% DUE 10-01-2044                                                                                                                                          | Corporate Debt Instruments - Other     | 2,175,000.00  | 2,149,277.50  | 1,976,270.25      |
|                       | DOW CHEM CO 4.8% DUE 11-30-2028                                                                                                                                            | Corporate Debt Instruments - Other     | 1,407,000.00  | 1,405,564.86  | 1,431,573.26      |
|                       | DOW CHEM CO 5.55% DUE 11-30-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 650,000.00    | 649,525.50    | 659,068.15        |
|                       | DOW CHEMICAL CO 3% DUE 11-15-2022                                                                                                                                          | Corporate Debt Instruments - Other     | 225,000.00    | 211,763.25    | 218,248.20        |
|                       | DOW CHEMICAL CO 4.375% DUE 11-15-2042                                                                                                                                      | Corporate Debt Instruments - Other     | 10,605,000.00 | 9,724,202.40  | 9,306,375.33      |
|                       | DOWDUPONT INC 4.493% DUE 11-15-2025                                                                                                                                        | Corporate Debt Instruments - Other     | 860,000.00    | 860,000.00    | 885,435.36        |
|                       | DOWDUPONT INC 4.725% DUE 11-15-2028                                                                                                                                        | Corporate Debt Instruments - Other     | 2,056,000.00  | 2,056,000.00  | 2,122,618.51      |
|                       | DOWDUPONT INC 5.319% DUE 11-15-2038                                                                                                                                        | Corporate Debt Instruments - Other     | 7,241,000.00  | 7,290,315.24  | 7,455,941.84      |
|                       | DOWDUPONT INC 5.419% DUE 11-15-2048                                                                                                                                        | Corporate Debt Instruments - Other     | 5,573,000.00  | 5,675,977.19  | 5,790,029.35      |
|                       | DOWDUPONT INC COM USD0.01                                                                                                                                                  | Corporate Stock - Common               | 200,034.00    | 12,738,004.38 | 10,697,818.32     |
|                       | DOWNER EDI LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 45,110.00     | 230,330.18    | 214,680.30        |
|                       | DP WORLD PLC                                                                                                                                                               | Corporate Stock - Common               | 190,864.00    | 4,282,143.40  | 3,263,774.40      |
|                       | DP WORLD PLC 6.85% SNR MTN 02/07/37 USD                                                                                                                                    | Corporate Debt Instruments - Other     | 200,000.00    | 246,625.00    | 222,915.00        |
|                       | DR HOENLE AG NPV                                                                                                                                                           | Corporate Stock - Common               | 16,097.00     | 1,565,767.84  | 798,615.83        |
|                       | DR PEPPER SNAPPLE 4.5% DUE 11-15-2045                                                                                                                                      | Corporate Debt Instruments - Other     | 295,000.00    | 310,050.44    | 256,914.91        |
|                       | DR PEPPER SNAPPLE 7.45% DUE 05-01-2038                                                                                                                                     | Corporate Debt Instruments - Other     | 155,000.00    | 232,651.41    | 185,136.81        |
|                       | DR REDDYS LABS INRS                                                                                                                                                        | Corporate Stock - Common               | 9,390.00      | 332,119.56    | 351,914.85        |
|                       | DRA GROWTH & INCOME FUND VIII                                                                                                                                              | Partnership/Joint Venture Interests    | 41,929,150.00 | 41,929,150.00 | 41,143,879.00     |
|                       | DRA GROWTH AND INCOME FUND IX, LLC                                                                                                                                         | Partnership/Joint Venture Interests    | 23,560,653.00 | 23,560,653.00 | 24,474,536.00     |
|                       | DRA GROWTH AND INCOME FUND VIII CO - INVESTMENT I, LLC                                                                                                                     | Partnership/Joint Venture Interests    | 88,892,155.00 | 88,892,155.00 | 91,385,968.00     |
|                       | DREAM GLOBAL REAL ESTATE INVT TR TR UNIT                                                                                                                                   | Other                                  | 174,596.00    | 1,953,063.26  | 1,521,227.41      |
|                       | DRIL-QUIP INC COM                                                                                                                                                          | Corporate Stock - Common               | 45,289.00     | 2,036,587.95  | 1,360,028.67      |
|                       | DROPBOX INC CL A CL A                                                                                                                                                      | Corporate Stock - Common               | 31,680.00     | 754,883.04    | 647,222.40        |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | DSV DKK1                                                                                                                                                                   | Corporate Stock - Common               | 41,181.00     | 3,286,656.74  | 2,707,570.55      |
|                       | DSV PARTNERS IV, LP                                                                                                                                                        | Partnership/Joint Venture Interests    | 157,331.24    | 157,331.24    | 3,897.00          |
|                       | DTE ELEC CO 4.05% 05-15-2048                                                                                                                                               | Corporate Debt Instruments - Preferred | 9,340,000.00  | 9,342,338.40  | 9,254,987.32      |
|                       | DTE ENERGY CO 1.5% DUE 10-01-2019                                                                                                                                          | Corporate Debt Instruments - Other     | 285,000.00    | 284,643.75    | 280,775.16        |
|                       | DTE ENERGY CO 2.85% DUE 10-01-2026                                                                                                                                         | Corporate Debt Instruments - Other     | 15,545,000.00 | 15,356,435.67 | 14,244,614.12     |
|                       | DTE ENERGY CO COM                                                                                                                                                          | Corporate Stock - Common               | 14,122.00     | 1,439,926.62  | 1,557,656.60      |
|                       | DUBAI ISLAMIC BK AED1                                                                                                                                                      | Corporate Stock - Common               | 14,008.00     | 19,763.11     | 19,068.10         |
|                       | DUKE ENERGY 3.75% DUE 06-01-2045                                                                                                                                           | Corporate Debt Instruments - Preferred | 2,944,000.00  | 2,888,549.92  | 2,713,122.69      |
|                       | DUKE ENERGY 3.95% 03-15-2048                                                                                                                                               | Corporate Debt Instruments - Other     | 700,000.00    | 696,689.00    | 667,937.20        |
|                       | DUKE ENERGY 3.95% DUE 11-15-2028                                                                                                                                           | Corporate Debt Instruments - Other     | 1,638,000.00  | 1,631,955.78  | 1,680,455.32      |
|                       | DUKE ENERGY 4 DUE 09-30-2042                                                                                                                                               | Corporate Debt Instruments - Preferred | 2,730,000.00  | 2,749,588.00  | 2,622,842.04      |
|                       | DUKE ENERGY 4.15% DUE 12-01-2044                                                                                                                                           | Corporate Debt Instruments - Preferred | 105,000.00    | 106,087.80    | 101,935.37        |
|                       | DUKE ENERGY 4.2% DUE 08-15-2045                                                                                                                                            | Corporate Debt Instruments - Other     | 245,000.00    | 258,970.67    | 243,109.58        |
|                       | DUKE ENERGY 4.25% DUE 12-15-2041                                                                                                                                           | Corporate Debt Instruments - Preferred | 2,712,000.00  | 2,855,422.07  | 2,718,969.84      |
|                       | DUKE ENERGY 4.375% DUE 03-30-2044                                                                                                                                          | Corporate Debt Instruments - Preferred | 2,758,000.00  | 2,895,636.28  | 2,808,623.09      |
|                       | DUKE ENERGY CORP 3.75% DUE 09-01-2046                                                                                                                                      | Corporate Debt Instruments - Other     | 16,215,000.00 | 15,221,925.80 | 14,018,743.11     |
|                       | DUKE ENERGY CORP 3.95% DUE 08-15-2047                                                                                                                                      | Corporate Debt Instruments - Other     | 100,000.00    | 99,598.00     | 90,254.60         |
|                       | DUKE ENERGY CORP 4.8% DUE 12-15-2045                                                                                                                                       | Corporate Debt Instruments - Other     | 2,485,000.00  | 2,676,189.00  | 2,530,982.44      |
|                       | DUKE ENERGY CORP NEW COM NEW COM NEW                                                                                                                                       | Corporate Stock - Common               | 43,872.00     | 3,546,504.94  | 3,786,153.60      |
|                       | DUKE ENERGY FLA 2.858% DUE 03-01-2035                                                                                                                                      | Corporate Debt Instruments - Other     | 205,000.00    | 204,989.75    | 190,162.10        |
|                       | DUKE ENERGY FLA 3.112% DUE 09-01-2038                                                                                                                                      | Corporate Debt Instruments - Other     | 265,000.00    | 264,984.10    | 228,205.02        |
|                       | DUKE ENERGY FLA 3.2% DUE 01-15-2027                                                                                                                                        | Corporate Debt Instruments - Preferred | 330,000.00    | 329,802.00    | 319,301.07        |
|                       | DUKE ENERGY FLA 3.4% DUE 10-01-2046                                                                                                                                        | Corporate Debt Instruments - Preferred | 3,585,000.00  | 3,415,632.30  | 3,088,904.12      |
|                       | DUKE ENERGY FLA 4.2% DUE 07-15-2048                                                                                                                                        | Corporate Debt Instruments - Other     | 11,160,000.00 | 11,144,647.20 | 11,111,811.12     |
|                       | DUKE ENERGY IND 3.75% DUE 05-15-2046                                                                                                                                       | Corporate Debt Instruments - Preferred | 2,250,000.00  | 2,259,887.50  | 2,073,897.00      |
|                       | DUKE ENERGY OH INC 3.7% DUE 06-15-2046                                                                                                                                     | Corporate Debt Instruments - Other     | 675,000.00    | 642,792.15    | 607,665.38        |
|                       | DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 2,840,000.00  | 2,701,413.20  | 2,520,690.28      |
|                       | DUKE RLTY CORP COM NEW REIT                                                                                                                                                | Other                                  | 3,315.00      | 95,144.62     | 85,858.50         |
|                       | DUKE UNIV 4.077% DUE 10-01-2048                                                                                                                                            | Corporate Debt Instruments - Other     | 1,650,000.00  | 1,693,997.50  | 1,667,688.00      |
|                       | DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 2,155,000.00  | 2,149,613.50  | 2,103,501.97      |
|                       | DUNI AB NPV                                                                                                                                                                | Corporate Stock - Common               | 134,011.00    | 1,651,733.43  | 1,482,822.19      |
|                       | DUNKIN BRANDS GROUP INC COM                                                                                                                                                | Corporate Stock - Common               | 11,274.00     | 702,864.38    | 722,888.88        |
|                       | DURATEX SA COM NPV                                                                                                                                                         | Corporate Stock - Common               | 884,500.00    | 2,418,500.43  | 2,699,770.37      |
|                       | DXC TECHNOLOGY CO COM                                                                                                                                                      | Corporate Stock - Common               | 13,153.00     | 1,164,254.69  | 699,345.01        |
|                       | DXC TECHNOLOGY CO FIXED 2.875% DUE 03-27-2020                                                                                                                              | Corporate Debt Instruments - Other     | 300,000.00    | 299,067.00    | 297,407.40        |
|                       | DXP ENTERPRISES INC COM NEW STK                                                                                                                                            | Corporate Stock - Common               | 58,131.00     | 2,163,569.99  | 1,618,367.04      |
|                       | DYCOM INDS INC SR NT CONV .75% DUE 09-15-2021 REG                                                                                                                          | Corporate Debt Instruments - Other     | 807,000.00    | 908,824.41    | 749,280.94        |
|                       | DYNAM JAPAN HLDGS NPV                                                                                                                                                      | Corporate Stock - Common               | 174,800.00    | 300,071.15    | 209,866.72        |
|                       | DYNEGY INC NEW DEL 7.625% DUE 11-01-2024                                                                                                                                   | Corporate Debt Instruments - Other     | 371,000.00    | 358,663.22    | 391,405.00        |
|                       | E TRADE FINL CORP 4.5% DUE 06-20-2028                                                                                                                                      | Corporate Debt Instruments - Other     | 100,000.00    | 99,912.00     | 98,543.00         |
|                       | E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW                                                                                                  | Corporate Stock - Common               | 2,795.00      | 166,316.63    | 122,644.60        |
|                       | E.ON SE NPV                                                                                                                                                                | Corporate Stock - Common               | 234,090.00    | 2,128,580.43  | 2,308,585.16      |
|                       | EAST JAPAN RAILWAY CO NPV                                                                                                                                                  | Corporate Stock - Common               | 39,700.00     | 3,656,162.78  | 3,513,892.36      |
|                       | EAST RIDGE HOLDINGS, LLC                                                                                                                                                   | Partnership/Joint Venture Interests    | 2,495,133.00  | 2,495,133.00  | 4,112,364.00      |
|                       | EAST WEST BANCORP INC COM                                                                                                                                                  | Corporate Stock - Common               | 87,478.00     | 5,284,352.97  | 3,807,917.34      |
|                       | EASTERN TOBACCO EGP1 (POST SUBDIVISION)                                                                                                                                    | Corporate Stock - Common               | 7,110.00      | 7,356.12      | 6,451.37          |
|                       | EASTMAIN RESOURCES COM NPV                                                                                                                                                 | Corporate Stock - Common               | 912,500.00    | 482,829.24    | 110,237.59        |
|                       | EASTMAN CHEM CO 4.65% DUE 10-15-2044                                                                                                                                       | Corporate Debt Instruments - Other     | 3,055,000.00  | 3,013,864.20  | 2,731,548.82      |
|                       | EASTMAN CHEM CO 4.8% DUE 09-01-2042                                                                                                                                        | Corporate Debt Instruments - Other     | 1,390,000.00  | 1,385,334.50  | 1,280,930.87      |
|                       | EASTMAN CHEM CO COM                                                                                                                                                        | Corporate Stock - Common               | 8,439.00      | 710,117.96    | 616,975.29        |
|                       | EASTON VALLEY HOLDINGS LLC                                                                                                                                                 | Partnership/Joint Venture Interests    | 4,409,699.00  | 4,409,699.00  | 7,887,322.00      |
|                       | EASYJET ORD GBP0.27285714                                                                                                                                                  | Corporate Stock - Common               | 5,197.00      | 74,238.18     | 73,138.85         |
|                       | EATON CORP PLC COM USD0.50                                                                                                                                                 | Corporate Stock - Common               | 3,938.00      | 336,620.32    | 270,383.08        |
|                       | EBAY INC COM USD0.001                                                                                                                                                      | Corporate Stock - Common               | 310.00        | 10,455.71     | 8,701.70          |
|                       | EBAY INC FLTG RATE NT DUE 01-30-2023 REG                                                                                                                                   | Corporate Debt Instruments - Other     | 300,000.00    | 300,000.00    | 297,263.10        |
|                       | ECHO GLOBAL 2.5% DUE 05-01-2020                                                                                                                                            | Corporate Debt Instruments - Other     | 535,000.00    | 581,395.74    | 517,946.88        |
|                       | ECLAT TEXTILE CO TWD10                                                                                                                                                     | Corporate Stock - Common               | 101,000.00    | 1,246,330.89  | 1,143,507.82      |
|                       | ECOLAB INC COM STK USD1                                                                                                                                                    | Corporate Stock - Common               | 68.00         | 10,402.34     | 10,019.80         |
|                       | EDELWEISS FIN SERV INR1                                                                                                                                                    | Corporate Stock - Common               | 823,695.00    | 2,610,392.22  | 2,149,641.61      |
|                       | EDENRED EUR2                                                                                                                                                               | Corporate Stock - Common               | 376,879.00    | 10,912,333.75 | 13,833,927.15     |
|                       | EDF EURO.5                                                                                                                                                                 | Corporate Stock - Common               | 38,618.00     | 580,866.79    | 609,217.13        |
|                       | EDF S A 4.75% DUE 10-13-2035                                                                                                                                               | Corporate Debt Instruments - Other     | 356,000.00    | 363,858.49    | 335,364.46        |
|                       | EDF S A 4.95% DUE 10-13-2045                                                                                                                                               | Corporate Debt Instruments - Other     | 1,300,000.00  | 1,345,552.00  | 1,176,007.30      |
|                       | EDGEWELL PERS CARE CO COM                                                                                                                                                  | Corporate Stock - Common               | 16,133.00     | 878,471.31    | 602,567.55        |
|                       | EDISON INTL COM                                                                                                                                                            | Corporate Stock - Common               | 57,901.00     | 4,003,091.38  | 3,287,039.77      |
|                       | EDWARDS LIFESCIENCES CORP COM                                                                                                                                              | Corporate Stock - Common               | 88,023.00     | 4,793,741.77  | 13,482,482.91     |
|                       | Egyptian pound                                                                                                                                                             | Non-Interest Bearing Cash - USD        | 0.06          | 0.06          | 0.06              |
|                       | EICHER MOTORS INR10                                                                                                                                                        | Corporate Stock - Common               | 2,776.00      | 979,038.15    | 920,827.61        |
|                       | EIFFAGE EUR4                                                                                                                                                               | Corporate Stock - Common               | 27,003.00     | 2,381,395.98  | 2,252,164.36      |
|                       | EIS BARCUS33 01/31/2019 USD 1M LIBOR/LB02TRUU LB02TRUU                                                                                                                     | Other Liabilities                      | 0.00          | 0.00          | 7,417,476.08      |
|                       | EIS BARCUS33 01/31/2019 USD 3M LIBOR/U.S. TREASURY LBUTTRUU                                                                                                                | Other Liabilities                      | 0.00          | 0.00          | 1,032,144.83      |
|                       | EIS BARCUS33 02/01/2019 USD 1MLIBOR/BC US Agg RBI COSL3X4147                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | 960,632.58        |
|                       | EIS BARCUS33 02/01/2019 USD 1MLIBOR/BC US Agg RBI COSL514N98                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | 12,951,936.18     |
|                       | EIS BARCUS33 02/28/2019 USD 3MLIBOR/BC US Agg RBI LB02TRUU                                                                                                                 | Other Liabilities                      | 0.00          | 0.00          | 377,362.65        |
|                       | EIS BOFAUS3N 01/31/2019 USD 1MLIBOR/MSCI AC WORLD COSL3X41KG                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | (25,273,773.00)   |
|                       | EIS GSILGB2X 01/31/2019 USD 3MLIBOR/BARCLAYS US TR COSL3X4144                                                                                                              | Other Liabilities                      | 0.00          | 0.00          | 113,365.10        |
|                       | EIS GSILGB2X 01/31/2019 USD 3MLIBOR/BARCLAYS US TR COSL514N9E                                                                                                              | Other Liabilities                      | 0.00          | 0.00          | 962,520.12        |
|                       | EIS GSILGB2X 01/31/2019 USD 3MLIBOR/MSCI AC WORLD COSL3H4WUU                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | (15,614,961.89)   |
|                       | EIS GSILGB2X 02/05/2019 USD 1MLIBOR/MSCI AC WORLD COSLXA024N                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | 0.00              |
|                       | EIS GSILGB2X 02/05/2019 USD 3MLIBOR/MSCI AC WORLD COSL3X413P                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | (3,908,744.24)    |
|                       | EIS GSILGB2X 02/05/2019 USD 3MLIBOR/MSCI AC WORLD COSL3X4141                                                                                                               | Other Liabilities                      | 0.00          | 0.00          | (2,660,626.86)    |
|                       | EIS GSILGB2X 12/31/2018 USD 3M LIBOR/MSCI AC WORLD MIMUAWON                                                                                                                | Other Liabilities                      | 0.00          | 0.00          | 0.00              |
|                       | EISAI CO NPV                                                                                                                                                               | Corporate Stock - Common               | 22,895.00     | 1,591,520.84  | 1,774,172.08      |
|                       | EL DORADO LAND VENTURES LLC                                                                                                                                                | Partnership/Joint Venture Interests    | 1,654,513.00  | 1,654,513.00  | 2,425,578.00      |
|                       | EL PASO ELEC CO 5% DUE 12-01-2044                                                                                                                                          | Corporate Debt Instruments - Other     | 600,000.00    | 597,870.00    | 624,022.20        |
|                       | EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31                                                                                                                   | Corporate Debt Instruments - Other     | 6,102,000.00  | 7,437,929.94  | 7,310,366.86      |
|                       | EL PASO PIPELN 4.7% DUE 11-01-2042                                                                                                                                         | Corporate Debt Instruments - Other     | 5,865,000.00  | 5,088,476.35  | 5,104,585.16      |
|                       | EL PASO PIPELN 7.5% DUE 11-15-2040                                                                                                                                         | Corporate Debt Instruments - Other     | 655,000.00    | 835,810.60    | 755,621.10        |
|                       | ELANCO ANIMAL HEALTH INC COM                                                                                                                                               | Corporate Stock - Common               | 9,558.00      | 296,604.39    | 301,363.74        |
|                       | ELDORADO RESORTS INC 6.0% 04-01-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 450,000.00    | 465,672.50    | 434,088.00        |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                             | ELECTR ARTS COM                                                                                                                                                            | Corporate Stock - Common            | 25,131.00     | 2,708,985.22  | 1,983,087.21      |
|                             | ELECTRIC POWER DEVELOPMENT CO LTD NPV                                                                                                                                      | Corporate Stock - Common            | 10,900.00     | 333,955.45    | 258,901.70        |
|                             | ELECTRICITY GENRTG THB10(NVDR)                                                                                                                                             | Corporate Stock - Common            | 1,400.00      | 9,987.22      | 10,663.39         |
|                             | ELECTROCOMPONENTS ORD GBP0.10                                                                                                                                              | Corporate Stock - Common            | 416,404.00    | 2,669,445.13  | 2,686,662.86      |
|                             | ELECTROLUX AB SER'B'NPV (POST SPLIT)                                                                                                                                       | Corporate Stock - Common            | 26.00         | 539.47        | 548.69            |
|                             | ELECTRONICS FOR .75% DUE 09-01-2019                                                                                                                                        | Corporate Debt Instruments - Other  | 562,000.00    | 579,562.16    | 547,127.79        |
|                             | ELECTRONICS FOR 2.25% DUE 11-15-2023                                                                                                                                       | Corporate Debt Instruments - Other  | 615,000.00    | 615,000.00    | 596,395.02        |
|                             | ELEKTA SER'B'NPV                                                                                                                                                           | Corporate Stock - Common            | 24,031.00     | 343,625.66    | 285,552.52        |
|                             | ELI LILLY & CO 3.95% 05-15-2047                                                                                                                                            | Corporate Debt Instruments - Other  | 365,000.00    | 363,025.35    | 356,855.39        |
|                             | ELI LILLY & CO COM                                                                                                                                                         | Corporate Stock - Common            | 55,509.00     | 4,337,025.62  | 6,423,501.48      |
|                             | ELISA OYJ NPV                                                                                                                                                              | Corporate Stock - Common            | 6,155.00      | 228,493.99    | 253,862.07        |
|                             | ELLIE MAE INC COM STK                                                                                                                                                      | Corporate Stock - Common            | 40,067.00     | 3,314,289.90  | 2,517,409.61      |
|                             | ELLIS CAPITAL, L.P.                                                                                                                                                        | Partnership/Joint Venture Interests | 2,111,197.00  | 2,111,197.00  | 2,324,158.00      |
|                             | ELSWEDY ELECTRIC EGP1.00 (POST SUBDIVISION)                                                                                                                                | Corporate Stock - Common            | 6,037.00      | 5,466.89      | 6,053.84          |
|                             | EMAAR DEV PJSC COMSTK AED1                                                                                                                                                 | Corporate Stock - Common            | 5,679.00      | 7,670.72      | 6,818.23          |
|                             | EMAAR PROPERTIES AED1                                                                                                                                                      | Corporate Stock - Common            | 922,435.00    | 1,685,542.06  | 1,037,163.35      |
|                             | E-MART CO LTD KRWS000                                                                                                                                                      | Corporate Stock - Common            | 65.00         | 11,349.32     | 10,631.39         |
|                             | EMBOTELLA ANDINA PRF'B'NPV                                                                                                                                                 | Corporate Stock - Preferred         | 2,614.00      | 9,510.01      | 9,772.74          |
|                             | EMBRAER SA COM NPV                                                                                                                                                         | Corporate Stock - Common            | 154,500.00    | 1,061,331.80  | 864,235.31        |
|                             | EMD FIN LLC 2.4% DUE 03-19-2020                                                                                                                                            | Corporate Debt Instruments - Other  | 835,000.00    | 834,958.25    | 826,499.70        |
|                             | EMERA INC COM NPV                                                                                                                                                          | Corporate Stock - Common            | 14,765.00     | 485,067.05    | 472,527.56        |
|                             | EMERA US FIN LP 4.75% DUE 06-15-2046                                                                                                                                       | Corporate Debt Instruments - Other  | 7,619,000.00  | 7,845,645.23  | 7,325,630.41      |
|                             | EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1                                                                                                                                    | Corporate Debt Instruments - Other  | 100,000.00    | 102,120.98    | 107,741.89        |
|                             | EMERAM FUND I FEEDER LIMITED                                                                                                                                               | Partnership/Joint Venture Interests | 29,164,700.86 | 32,535,871.90 | 34,934,970.53     |
|                             | EMERSON ELECTRIC CO COM                                                                                                                                                    | Corporate Stock - Common            | 29,884.00     | 1,792,612.36  | 1,785,569.00      |
|                             | EMG AE PERMAN CO-INVESTMENT, LP                                                                                                                                            | Partnership/Joint Venture Interests | 11,086,455.00 | 11,086,455.00 | 2,210,019.00      |
|                             | EMG AENO CO-INVESTMENT LP                                                                                                                                                  | Partnership/Joint Venture Interests | 5,843,911.00  | 5,843,911.00  | 8,540,541.00      |
|                             | EMG PRES EQUITY LP                                                                                                                                                         | Partnership/Joint Venture Interests | 5,000,000.00  | 5,000,000.00  | 7,892,122.00      |
|                             | EMG TALLGRASS HOLDINGS CO-INVESTMENT LP                                                                                                                                    | Partnership/Joint Venture Interests | 1,643,235.00  | 1,643,235.00  | 13,068,086.00     |
|                             | EMG UTICA II CO-INVESTMENT LP                                                                                                                                              | Partnership/Joint Venture Interests | 4,136,358.00  | 4,136,358.00  | 6,643,238.00      |
|                             | EMG WHITE STAR CO-INVESTMENT, LP                                                                                                                                           | Partnership/Joint Venture Interests | 10,835,554.00 | 10,835,554.00 | 8,512,284.00      |
|                             | EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP                                                                                                             | Corporate Stock - Common            | 8,089.00      | 36,263.71     | 37,393.31         |
|                             | EMP NAC TELECOMUNI COM NPV                                                                                                                                                 | Corporate Stock - Common            | 986.00        | 8,079.96      | 7,645.90          |
|                             | EMPIRE CO CLASS'A'N/VTG COM NPV                                                                                                                                            | Corporate Stock - Common            | 73,915.00     | 1,312,267.79  | 1,560,235.36      |
|                             | EMPRESAS COPEC SA COM NPV                                                                                                                                                  | Corporate Stock - Common            | 1,674.00      | 24,136.64     | 20,087.52         |
|                             | EMS-CHEMIE HLDG AG CHF0.01 (REGD)                                                                                                                                          | Corporate Stock - Common            | 11.00         | 5,957.87      | 5,211.00          |
|                             | ENABLE MIDSTREAM 4.95% DUE 05-15-2028                                                                                                                                      | Corporate Debt Instruments - Other  | 1,324,000.00  | 1,313,566.88  | 1,253,324.88      |
|                             | ENABLE MIDSTREAM 5% DUE 05-15-2044                                                                                                                                         | Corporate Debt Instruments - Other  | 965,000.00    | 944,282.57    | 793,132.54        |
|                             | ENAGAS SA EUR1.50                                                                                                                                                          | Corporate Stock - Common            | 14,938.00     | 425,596.15    | 403,173.23        |
|                             | ENBRIDGE ENERGY 5.5% DUE 09-15-2040                                                                                                                                        | Corporate Debt Instruments - Other  | 250,000.00    | 261,930.00    | 258,814.25        |
|                             | ENBRIDGE ENERGY 7.375% DUE 10-15-2045                                                                                                                                      | Corporate Debt Instruments - Other  | 300,000.00    | 295,995.00    | 371,577.30        |
|                             | ENBRIDGE ENERGY 7.5% DUE 04-15-2038                                                                                                                                        | Corporate Debt Instruments - Other  | 170,000.00    | 218,854.60    | 214,315.60        |
|                             | ENBRIDGE INC 3.7% 07-15-2027                                                                                                                                               | Corporate Debt Instruments - Other  | 100,000.00    | 94,297.00     | 94,714.40         |
|                             | ENBRIDGE INC 5.5% DUE 12-01-2046                                                                                                                                           | Corporate Debt Instruments - Other  | 700,000.00    | 770,028.00    | 747,079.90        |
|                             | ENBRIDGE INC COM NPV                                                                                                                                                       | Corporate Stock - Common            | 98,205.00     | 3,346,832.36  | 3,049,402.58      |
|                             | ENBRIDGE INC FIXED 5.5% DUE 07-15-2077                                                                                                                                     | Corporate Debt Instruments - Other  | 2,312,000.00  | 2,312,000.00  | 1,957,581.96      |
|                             | ENCANA CORP 5.15 DUE 11-15-2041                                                                                                                                            | Corporate Debt Instruments - Other  | 3,320,000.00  | 3,173,378.60  | 3,282,779.48      |
|                             | ENCANA CORP 6.5% DUE 08-15-2034                                                                                                                                            | Corporate Debt Instruments - Other  | 140,000.00    | 168,784.00    | 148,127.98        |
|                             | ENCANA CORP COM NPV                                                                                                                                                        | Corporate Stock - Common            | 991,540.00    | 10,349,355.61 | 5,720,702.30      |
|                             | ENCAP ENERGY CAPITAL FUND X LP                                                                                                                                             | Partnership/Joint Venture Interests | 30,515,249.36 | 30,515,249.36 | 30,827,205.00     |
|                             | ENCAP ENERGY CAPITAL FUND XI LP                                                                                                                                            | Partnership/Joint Venture Interests | 10,721,344.87 | 10,721,344.87 | 8,320,359.00      |
|                             | ENCOMPASS HEALTH CORP COM USD0.01                                                                                                                                          | Corporate Stock - Common            | 48,366.00     | 2,268,314.54  | 2,984,182.20      |
|                             | ENCORE CAP GROUP INC SR NT CONV 3% DUE 07-01-2020 REG                                                                                                                      | Corporate Debt Instruments - Other  | 590,000.00    | 645,939.85    | 532,365.85        |
|                             | ENDEAVOUR MINING COM USD0.10                                                                                                                                               | Corporate Stock - Common            | 16,448.00     | 289,747.43    | 269,035.23        |
|                             | ENDESA SA EUR1.2                                                                                                                                                           | Corporate Stock - Common            | 39,330.00     | 855,679.76    | 905,046.64        |
|                             | ENEL AMERICAS SA COM NPV                                                                                                                                                   | Corporate Stock - Common            | 97,069.00     | 16,920.11     | 17,135.34         |
|                             | ENEL CHILE SA COM NPV                                                                                                                                                      | Corporate Stock - Common            | 255,379.00    | 23,775.93     | 24,643.71         |
|                             | ENEL SPA EUR1                                                                                                                                                              | Corporate Stock - Common            | 1,056,135.00  | 5,508,642.95  | 6,089,726.00      |
|                             | ENERGA SA PLN10.92                                                                                                                                                         | Corporate Stock - Common            | 369,323.00    | 1,096,127.29  | 875,934.77        |
|                             | ENERGIAS DE PORTUGAL SA EUR1(REGD)                                                                                                                                         | Corporate Stock - Common            | 166,119.00    | 637,474.80    | 579,001.88        |
|                             | ENERGY & MINERALS GROUP FUND II, LP                                                                                                                                        | Partnership/Joint Venture Interests | 43,095,196.89 | 43,095,196.89 | 59,308,707.00     |
|                             | ENERGY ABSOLUTE PUBLIC CO LTD THB0.10(ALIEN MKT)                                                                                                                           | Corporate Stock - Common            | 298,800.00    | 380,857.69    | 390,018.43        |
|                             | ENERGY TRANSFER 4.9% DUE 02-01-2024                                                                                                                                        | Corporate Debt Instruments - Other  | 1,250,000.00  | 1,288,025.00  | 1,265,103.75      |
|                             | ENERGY TRANSFER 4.9% DUE 03-15-2035                                                                                                                                        | Corporate Debt Instruments - Other  | 570,000.00    | 564,849.40    | 510,258.87        |
|                             | ENERGY TRANSFER 4.95% DUE 06-15-2028                                                                                                                                       | Corporate Debt Instruments - Other  | 715,000.00    | 713,705.85    | 699,565.30        |
|                             | ENERGY TRANSFER 5.15% DUE 02-01-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 1,465,000.00  | 1,450,899.03  | 1,269,539.70      |
|                             | ENERGY TRANSFER 5.15% DUE 03-15-2045                                                                                                                                       | Corporate Debt Instruments - Other  | 2,230,000.00  | 2,156,333.80  | 1,929,175.23      |
|                             | ENERGY TRANSFER 5.8% DUE 06-15-2038                                                                                                                                        | Corporate Debt Instruments - Other  | 2,868,000.00  | 2,860,997.63  | 2,791,610.82      |
|                             | ENERGY TRANSFER 5.95 DUE 10-01-2043                                                                                                                                        | Corporate Debt Instruments - Other  | 1,235,000.00  | 1,255,217.55  | 1,174,228.12      |
|                             | ENERGY TRANSFER 6% DUE 06-15-2048                                                                                                                                          | Corporate Debt Instruments - Other  | 630,000.00    | 610,398.00    | 613,501.56        |
|                             | ENERGY TRANSFER 6.05% DUE 06-01-2041                                                                                                                                       | Corporate Debt Instruments - Other  | 975,000.00    | 1,004,158.80  | 931,653.45        |
|                             | ENERGY TRANSFER 6.5% DUE 02-01-2042                                                                                                                                        | Corporate Debt Instruments - Other  | 430,000.00    | 476,594.51    | 429,150.75        |
|                             | ENERGY TRANSFER 6.625% DUE 10-15-2036                                                                                                                                      | Corporate Debt Instruments - Other  | 1,250,000.00  | 1,481,906.50  | 1,283,605.00      |
|                             | ENERGY TRANSFER 7.5% DUE 07-01-2038                                                                                                                                        | Corporate Debt Instruments - Other  | 115,000.00    | 133,517.30    | 128,368.06        |
|                             | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                                                                                                                                | Corporate Debt Instruments - Other  | 4,957,000.00  | 5,345,533.62  | 4,847,931.13      |
|                             | ENERGY TRANSFER L 5.5% DUE 06-01-2027                                                                                                                                      | Corporate Debt Instruments - Other  | 1,323,000.00  | 1,341,554.55  | 1,289,925.00      |
|                             | ENERGY TRANSFER L 5.875% DUE 01-15-2024                                                                                                                                    | Corporate Debt Instruments - Other  | 64,000.00     | 65,600.00     | 65,120.00         |
|                             | ENERPLUS CORP                                                                                                                                                              | Corporate Stock - Common            | 214,700.00    | 2,104,909.21  | 1,669,434.76      |
|                             | ENERSYS COM                                                                                                                                                                | Corporate Stock - Common            | 25,807.00     | 2,143,946.14  | 2,002,881.27      |
|                             | ENERVEST ENERGY INSTITUTIONAL FUND XIII-C LP                                                                                                                               | Partnership/Joint Venture Interests | 48,325,750.15 | 48,325,750.15 | 1.00              |
|                             | ENGIE BRASIL COM NPV                                                                                                                                                       | Corporate Stock - Common            | 1,750.00      | 12,189.46     | 14,909.37         |
|                             | ENGIE COMSTK                                                                                                                                                               | Corporate Stock - Common            | 190,264.00    | 3,281,508.58  | 2,724,191.28      |
|                             | ENGRO CORPORATION LTD PKR10                                                                                                                                                | Corporate Stock - Common            | 28,000.00     | 59,379.11     | 58,719.31         |
|                             | ENGRO FERTILIZER L PKR10                                                                                                                                                   | Corporate Stock - Common            | 1,026,500.00  | 634,928.21    | 510,661.56        |
|                             | ENI S P A 5.7% DUE 10-01-2040                                                                                                                                              | Corporate Debt Instruments - Other  | 520,000.00    | 562,328.00    | 538,135.52        |
|                             | ENI SPA EUR1                                                                                                                                                               | Corporate Stock - Common            | 313,014.00    | 5,769,880.59  | 4,919,336.44      |
|                             | EN-JAPAN INC. NPV                                                                                                                                                          | Corporate Stock - Common            | 41,400.00     | 1,943,620.36  | 1,288,620.52      |
|                             | ENLINK MIDSTREAM 5.45% DUE 06-01-2047                                                                                                                                      | Corporate Debt Instruments - Other  | 2,300,000.00  | 2,189,143.00  | 1,860,069.80      |
|                             | ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045                                                                                                                          | Corporate Debt Instruments - Other  | 428,000.00    | 387,336.90    | 334,382.28        |
|                             | ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049                                                                                                                           | Corporate Debt Instruments - Other  | 1,247,000.00  | 1,247,000.00  | 906,434.32        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|----------------|----------------|-------------------|
|                       | ENN ENERGY COMSTK                                                                                                                                                          | Corporate Stock - Common                             | 402,700.00     | 3,426,749.69   | 3,572,137.53      |
|                       | ENSCO JERSEY FIN LTD CONV 3.0% 01-31-2024                                                                                                                                  | Corporate Debt Instruments - Other                   | 1,135,000.00   | 1,016,177.37   | 750,534.64        |
|                       | ENTEGRIIS INC COM                                                                                                                                                          | Corporate Stock - Common                             | 41,607.00      | 1,272,664.80   | 1,160,627.27      |
|                       | ENTERGY CORP NEW COM                                                                                                                                                       | Corporate Stock - Common                             | 21,422.00      | 1,647,396.31   | 1,843,791.54      |
|                       | ENTERGY LA LLC 3.25% DUE 04-01-2028                                                                                                                                        | Corporate Debt Instruments - Other                   | 1,015,000.00   | 964,584.95     | 975,883.93        |
|                       | ENTERGY LA LLC 4.0% 03-15-2033                                                                                                                                             | Corporate Debt Instruments - Other                   | 750,000.00     | 755,317.50     | 758,664.75        |
|                       | ENTERGY LOUISIANA LLC 4.2% 09-01-2048                                                                                                                                      | Corporate Debt Instruments - Preferred               | 4,466,000.00   | 4,457,559.26   | 4,407,808.02      |
|                       | ENTERGY TEX INC 7.125% DUE 02-01-2019                                                                                                                                      | Corporate Debt Instruments - Other                   | 100,000.00     | 117,941.00     | 100,276.20        |
|                       | ENTERPRISE PRODS 4.85% DUE 03-15-2044                                                                                                                                      | Corporate Debt Instruments - Other                   | 1,057,000.00   | 1,098,099.33   | 1,024,897.85      |
|                       | ENTERPRISE PRODS 4.95% DUE 10-15-2054                                                                                                                                      | Corporate Debt Instruments - Other                   | 2,025,000.00   | 1,991,709.00   | 1,967,982.08      |
|                       | ENTERPRISE PRODS 5.1% DUE 02-15-2045                                                                                                                                       | Corporate Debt Instruments - Other                   | 13,327,000.00  | 13,881,024.98  | 13,375,350.36     |
|                       | ENTERPRISE PRODS 5.7% DUE 02-15-2042                                                                                                                                       | Corporate Debt Instruments - Other                   | 140,000.00     | 148,941.80     | 148,905.26        |
|                       | ENTERPRISE PRODS 6.125% DUE 10-15-2039                                                                                                                                     | Corporate Debt Instruments - Other                   | 4,580,000.00   | 5,343,280.80   | 5,167,888.80      |
|                       | ENTERPRISE PRODS 7.55% DUE 04-15-2038                                                                                                                                      | Corporate Debt Instruments - Other                   | 480,000.00     | 648,953.85     | 607,657.92        |
|                       | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046                                                                                                                                 | Corporate Debt Instruments - Other                   | 2,485,000.00   | 2,457,423.81   | 2,406,913.86      |
|                       | ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077                                                                                                                                | Corporate Debt Instruments - Other                   | 942,000.00     | 942,000.00     | 783,955.01        |
|                       | ENTERPRISE PRODS FLTGT RT 4.875% DUE 08-16-2077                                                                                                                            | Corporate Debt Instruments - Other                   | 1,073,000.00   | 1,073,000.00   | 888,335.63        |
|                       | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048                                                                                                                                 | Corporate Debt Instruments - Other                   | 3,823,000.00   | 3,727,310.31   | 3,388,630.74      |
|                       | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                                                                                                                                  | Corporate Debt Instruments - Other                   | 3,390,000.00   | 3,364,050.02   | 3,293,222.28      |
|                       | ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042                                                                                                                     | Corporate Debt Instruments - Other                   | 425,000.00     | 416,356.55     | 409,221.88        |
|                       | ENVESTNET INC COM STK                                                                                                                                                      | Corporate Stock - Common                             | 70,123.00      | 2,915,037.30   | 3,449,350.37      |
|                       | ENVISION HEALTHCARE CORPORATION DUE 10-11-2025                                                                                                                             | Corporate Debt Instruments - Other                   | 200,000.00     | 199,500.00     | 185,928.00        |
|                       | EOG RES INC 5.1% DUE 01-15-2036                                                                                                                                            | Corporate Debt Instruments - Other                   | 545,000.00     | 557,207.33     | 592,055.30        |
|                       | EOG RES INC FIXED 3.9% DUE 04-01-2035                                                                                                                                      | Corporate Debt Instruments - Other                   | 290,000.00     | 282,504.60     | 273,790.74        |
|                       | EOG RESOURCES INC COM                                                                                                                                                      | Corporate Stock - Common                             | 52,825.00      | 4,376,488.76   | 4,606,868.25      |
|                       | EPAM SYS INC COM STK                                                                                                                                                       | Corporate Stock - Common                             | 3,681.00       | 423,536.88     | 427,032.81        |
|                       | EPIROC AB SER'A/NPV                                                                                                                                                        | Corporate Stock - Common                             | 105,818.00     | 966,410.63     | 1,000,668.98      |
|                       | EPLUS INC COM                                                                                                                                                              | Corporate Stock - Common                             | 8,523.00       | 667,703.30     | 606,581.91        |
|                       | EPR PPTYs 4.5% DUE 06-01-2027                                                                                                                                              | Corporate Debt Instruments - Other                   | 300,000.00     | 304,398.00     | 289,147.80        |
|                       | EPR PPTYs 4.95% DUE 04-15-2028                                                                                                                                             | Corporate Debt Instruments - Other                   | 585,000.00     | 578,465.55     | 578,862.18        |
|                       | EQT CORP 3.9% DUE 10-01-2027                                                                                                                                               | Corporate Debt Instruments - Other                   | 1,150,000.00   | 1,149,057.00   | 991,394.30        |
|                       | EQT CORP COM                                                                                                                                                               | Corporate Stock - Common                             | 47,100.00      | 1,242,315.07   | 889,719.00        |
|                       | EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028                                                                                                                                 | Corporate Debt Instruments - Other                   | 65,000.00      | 64,699.70      | 63,661.00         |
|                       | EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048                                                                                                                               | Corporate Debt Instruments - Other                   | 2,000,000.00   | 1,981,100.00   | 1,969,172.00      |
|                       | EQTY LIFESTYLE PPTYs INC REIT                                                                                                                                              | Other                                                | 34,600.00      | 3,087,869.57   | 3,360,698.00      |
|                       | EQTY RESDNTL EFF 5/15/02                                                                                                                                                   | Other                                                | 3,127.00       | 211,744.91     | 206,413.27        |
|                       | EQUIFAX INC COM                                                                                                                                                            | Corporate Stock - Common                             | 524.00         | 66,456.90      | 48,800.12         |
|                       | EQUINIX INC 5.375% DUE 05-15-2027                                                                                                                                          | Corporate Debt Instruments - Other                   | 210,000.00     | 217,911.80     | 205,275.00        |
|                       | EQUINIX INC 5.875% DUE 01-15-2026                                                                                                                                          | Corporate Debt Instruments - Other                   | 1,499,000.00   | 1,618,482.50   | 1,510,242.50      |
|                       | EQUINOR ASA NOK2.50                                                                                                                                                        | Corporate Stock - Common                             | 75,076.00      | 1,593,802.40   | 1,593,137.31      |
|                       | EQUITRANS MIDSTREAM CORP COM NPV WI                                                                                                                                        | Corporate Stock - Common                             | 112,071.00     | 2,895,909.12   | 2,243,661.42      |
|                       | EQUITY COMMONWEALTH USD0.01 (BNF INT)                                                                                                                                      | Other                                                | 27,330.00      | 817,188.31     | 820,173.30        |
|                       | ERGLI DEMIR CELIK TRY1 (B SHARES)                                                                                                                                          | Corporate Stock - Common                             | 973,611.00     | 1,629,986.61   | 1,321,354.05      |
|                       | ERICSSON SER'B/NPV                                                                                                                                                         | Corporate Stock - Common                             | 197,959.00     | 1,558,390.19   | 1,739,817.98      |
|                       | ERO COPPER CORP COM NPV                                                                                                                                                    | Corporate Stock - Common                             | 329,500.00     | 2,881,973.36   | 2,366,667.89      |
|                       | ERP OPER LTD 4.15% DUE 12-01-2028                                                                                                                                          | Corporate Debt Instruments - Other                   | 1,069,000.00   | 1,067,086.49   | 1,089,292.83      |
|                       | ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047                                                                                                                                   | Corporate Debt Instruments - Other                   | 1,355,000.00   | 1,324,187.30   | 1,260,173.04      |
|                       | ERSTE GROUP BANK AG NPV                                                                                                                                                    | Corporate Stock - Common                             | 79,050.00      | 2,991,715.26   | 2,625,132.63      |
|                       | ESC CB SOLAZYME INC D04/01/14 05.000% A019 ESCROW                                                                                                                          | Other                                                | 1,510,000.00   | 762,669.96     | 0.00              |
|                       | ESC CB SOLAZYME INC D08/01/13 06.000% FA18 ESCROW                                                                                                                          | Other                                                | 1,710,000.00   | 869,090.52     | 0.00              |
|                       | ESC CB T-MOBILE USA INC D03/16/17 05.375% ESCROW                                                                                                                           | Other                                                | 882,000.00     | 0.00           | 0.00              |
|                       | ESC CB T-MOBILE USA INC D11/05/15 06.500% ESCROW                                                                                                                           | Other                                                | 505,000.00     | 0.00           | 0.00              |
|                       | ESC CB TRICO MARINE CV D02/07/07 3.000% ESCROW                                                                                                                             | Other                                                | 285,000.00     | 184,537.50     | 0.00              |
|                       | ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW                                                                                                                        | Other                                                | 3,800,000.00   | 0.00           | 380.00            |
|                       | ESC GCB T-MOBILE USA INC D01/25/18 04.500% ESCROW                                                                                                                          | Other                                                | 340,000.00     | 0.00           | 0.00              |
|                       | ESC GCB T-MOBILE USA INC D01/25/18 04.750% ESCRWP                                                                                                                          | Other                                                | 424,000.00     | 0.00           | 0.00              |
|                       | ESC GCB144A SINO-FORESTFCV D12/17/09 4.250% JD16 ESCROW                                                                                                                    | Other                                                | 5,877,000.00   | 0.00           | 18,365.63         |
|                       | ESC MNLEHMAN BRTHRS HLDGRR 5.625 D012208M012413GL ESCROW                                                                                                                   | Other                                                | 8,900,000.00   | 0.00           | 169,100.00        |
|                       | ESC MNLEHMAN BRTHRS HLDGRR 6.875% D042408M050218GL ESCROW                                                                                                                  | Other                                                | 1,100,000.00   | 0.00           | 82,720.00         |
|                       | ESCO TECHNOLOGIES INC                                                                                                                                                      | Corporate Stock - Common                             | 12,167.00      | 799,089.21     | 802,413.65        |
|                       | ESCORTS INR10                                                                                                                                                              | Corporate Stock - Common                             | 189,675.00     | 2,337,976.80   | 1,918,348.74      |
|                       | ESCROW CB CITADEL BROADCAST F D02/18/04 4.000 FA11                                                                                                                         | Other                                                | 3,950,000.00   | 0.00           | 0.00              |
|                       | ESCROW GM CORP SR CONV 06/01/2009                                                                                                                                          | Other                                                | 560,300.00     | 0.00           | 112,060.00        |
|                       | ESCROW LEAR CORPORATION                                                                                                                                                    | Other                                                | 200,000.00     | 0.00           | 2,000.00          |
|                       | ESSEX PORTFOLIO L 3.625% DUE 05-01-2027                                                                                                                                    | Corporate Debt Instruments - Other                   | 300,000.00     | 299,742.00     | 289,170.30        |
|                       | ESSEX PPTY TR REIT                                                                                                                                                         | Other                                                | 553.00         | 137,128.96     | 135,601.13        |
|                       | ESSILORLUXOTTICA EUR 0.18                                                                                                                                                  | Corporate Stock - Common                             | 59,336.00      | 7,617,455.26   | 7,491,818.13      |
|                       | ESSILORLUXOTTICA EURO.18                                                                                                                                                   | Corporate Stock - Common                             | 27,410.00      | 3,064,762.09   | 3,404,411.16      |
|                       | ESTACIO PARTICIPAC COM NPV                                                                                                                                                 | Corporate Stock - Common                             | 92,000.00      | 906,986.51     | 563,999.23        |
|                       | ESTEE LAUDER COMPANIES INC CLA USD0.01                                                                                                                                     | Corporate Stock - Common                             | 33,630.00      | 4,386,730.11   | 4,375,263.00      |
|                       | ETABLISSEMENTEN COLRUYT ORDSHR                                                                                                                                             | Corporate Stock - Common                             | 1,424.00       | 91,460.04      | 101,317.12        |
|                       | ETF- ISHARES BARCLAYS BARCLAYS 7-10 YR TREAS BD FD                                                                                                                         | Value of Interest in Registered Investment Companies | 3,211.00       | 327,474.07     | 334,586.20        |
|                       | ETSY INC COM                                                                                                                                                               | Corporate Stock - Common                             | 34,399.00      | 1,026,936.60   | 1,636,360.43      |
|                       | EUGENE INVS&SECS KRW5000.00                                                                                                                                                | Corporate Stock - Common                             | 49,160.00      | 109,295.42     | 104,637.93        |
|                       | EURAZEO SE NPV                                                                                                                                                             | Corporate Stock - Common                             | 2,920.00       | 198,626.99     | 206,288.29        |
|                       | Euro                                                                                                                                                                       | Value of Interest in Registered Investment Companies | (3,318,071.81) | (3,318,071.81) | (3,318,071.81)    |
|                       | EUROFINS SCIENTIFI EURO.10                                                                                                                                                 | Corporate Stock - Common                             | 8,575.00       | 5,124,198.43   | 3,195,618.81      |
|                       | EURONET WORLDWIDE INC COM                                                                                                                                                  | Corporate Stock - Common                             | 48,467.00      | 3,210,348.06   | 4,962,051.46      |
|                       | EURONET WORLDWIDE INC SR NT CONV 1.5% DUE 10-01-2044/10-05-2020 REG                                                                                                        | Corporate Debt Instruments - Other                   | 1,500,000.00   | 1,878,198.45   | 2,130,837.00      |
|                       | EUTELSAT COMMUNICA EUR1                                                                                                                                                    | Corporate Stock - Common                             | 45,574.00      | 1,159,491.93   | 896,344.73        |
|                       | EVERBRIDGE INC COM                                                                                                                                                         | Corporate Stock - Common                             | 11,499.00      | 566,797.67     | 652,683.24        |
|                       | EVERBRIGHT JIABAO CO LTD (STOCK CONNECT)                                                                                                                                   | Corporate Stock - Common                             | 113,600.00     | 98,120.61      | 93,752.43         |
|                       | EVERCORE INC                                                                                                                                                               | Corporate Stock - Common                             | 8,610.00       | 825,875.66     | 616,131.60        |
|                       | EVEREST RE GROUP COM                                                                                                                                                       | Corporate Stock - Common                             | 9,195.00       | 2,187,674.49   | 2,002,303.20      |
|                       | EVERGREEN INTL STO TWD10                                                                                                                                                   | Corporate Stock - Common                             | 265,000.00     | 125,893.13     | 116,390.67        |
|                       | EVERGREEN MARINE C TWD10                                                                                                                                                   | Corporate Stock - Common                             | 26,424.00      | 10,400.05      | 10,230.20         |
|                       | EVERGY INC COM NPV                                                                                                                                                         | Corporate Stock - Common                             | 42,324.00      | 2,469,728.06   | 2,402,733.48      |
|                       | EVERSOURCE ENERGY 2.75% DUE 03-15-2022                                                                                                                                     | Corporate Debt Instruments - Preferred               | 820,000.00     | 828,388.60     | 805,773.00        |
|                       | EVERSOURCE ENERGY COM                                                                                                                                                      | Corporate Stock - Common                             | 28,331.00      | 1,840,185.43   | 1,842,648.24      |
|                       | EVERSOURCE ENERGY FIXED 4.25% 04-01-2029                                                                                                                                   | Corporate Debt Instruments - Preferred               | 5,180,000.00   | 5,143,999.00   | 5,273,499.00      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------|----------------|-------------------|
|                       | EVN AG NPV                                                                                                                                                                 | Corporate Stock - Common               | 4,667.00       | 81,155.82      | 67,115.32         |
|                       | EVOLUTION MINING NPV                                                                                                                                                       | Corporate Stock - Common               | 1,028,144.00   | 1,550,933.56   | 2,670,871.44      |
|                       | EVONIK INDUSTRIES NPV                                                                                                                                                      | Corporate Stock - Common               | 22,094.00      | 725,742.25     | 550,597.30        |
|                       | EXACT SCIENCES 1% DUE 01-15-2025                                                                                                                                           | Corporate Debt Instruments - Other     | 2,405,000.00   | 2,484,157.75   | 2,640,930.50      |
|                       | EXCEL MARITIME CARRIERS LLC COMMON STOCK                                                                                                                                   | Corporate Stock - Common               | 2,614.33       | 31,862.12      | 31,862.15         |
|                       | EXCEL MEDICAL FUND L.P.                                                                                                                                                    | Partnership/Joint Venture Interests    | 10,450,378.76  | 10,450,378.76  | 2,001,347.00      |
|                       | EXELON CORP 3.95% DUE 06-15-2025                                                                                                                                           | Corporate Debt Instruments - Other     | 650,000.00     | 647,007.62     | 641,562.35        |
|                       | EXELON CORP 4.45% DUE 04-15-2046                                                                                                                                           | Corporate Debt Instruments - Other     | 310,000.00     | 309,037.68     | 291,589.41        |
|                       | EXELON CORP 4.95% DUE 06-15-2035                                                                                                                                           | Corporate Debt Instruments - Other     | 2,230,000.00   | 2,217,643.79   | 2,245,384.77      |
|                       | EXELON CORP 5.625% DUE 06-15-2035                                                                                                                                          | Corporate Debt Instruments - Other     | 180,000.00     | 207,039.60     | 194,174.46        |
|                       | EXELON CORP COM                                                                                                                                                            | Corporate Stock - Common               | 128,716.00     | 5,137,260.52   | 5,805,091.60      |
|                       | EXELON GENERATION 5.6 DUE 06-15-2042                                                                                                                                       | Corporate Debt Instruments - Other     | 8,725,000.00   | 8,520,988.25   | 8,494,066.70      |
|                       | EXELON GENERATION 5.75% DUE 10-01-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 5,000,000.00   | 5,110,450.00   | 4,975,130.00      |
|                       | EXIDE INDUSTRIES INR1                                                                                                                                                      | Corporate Stock - Common               | 190,159.00     | 381,300.28     | 729,830.32        |
|                       | EXOR NV EURO.01                                                                                                                                                            | Corporate Stock - Common               | 12,951.00      | 744,989.84     | 699,681.30        |
|                       | EXPEDITORS INTL WASH INC COM                                                                                                                                               | Corporate Stock - Common               | 185,561.00     | 12,610,342.43  | 12,634,848.49     |
|                       | EXPERIAN ORD USD0.10                                                                                                                                                       | Corporate Stock - Common               | 537,527.00     | 9,983,965.14   | 13,041,524.39     |
|                       | EXPONENT INC COM STK                                                                                                                                                       | Corporate Stock - Common               | 15,579.00      | 637,735.02     | 790,011.09        |
|                       | EXPRESS INC COM                                                                                                                                                            | Corporate Stock - Common               | 50,000.00      | 564,781.13     | 255,500.00        |
|                       | EXPRESS SCRIPTS 4.8% DUE 07-15-2046                                                                                                                                        | Corporate Debt Instruments - Other     | 4,000,000.00   | 3,898,560.00   | 3,834,684.00      |
|                       | EXTERRAN CORP COM                                                                                                                                                          | Corporate Stock - Common               | 161.00         | 1,861.97       | 2,849.70          |
|                       | EXTRA SPACE STORAGE INC COM                                                                                                                                                | Other                                  | 21,798.00      | 1,755,828.95   | 1,972,283.04      |
|                       | EXTRA SPACE STORAGE LP SR NT 3.125% CNV BDS USD1000 10-01-2035                                                                                                             | Corporate Debt Instruments - Other     | 1,809,000.00   | 2,051,994.03   | 1,956,379.23      |
|                       | EXTRACTION OIL & 5.625% DUE 02-01-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 257,000.00     | 257,000.00     | 187,610.00        |
|                       | EXTRACTION OIL & GAS INC EXTRACTION OIL & GAS LLC                                                                                                                          | Corporate Stock - Common               | 78,720.00      | 1,033,451.54   | 337,708.80        |
|                       | EXXARO RESOURCES ZAR0.01                                                                                                                                                   | Corporate Stock - Common               | 158,772.00     | 1,481,132.25   | 1,521,716.76      |
|                       | EXXON MOBIL CORP 3.567% DUE 03-06-2045                                                                                                                                     | Corporate Debt Instruments - Preferred | 2,420,000.00   | 2,399,558.95   | 2,283,078.83      |
|                       | EXXON MOBIL CORP COM                                                                                                                                                       | Corporate Stock - Common               | 242,197.00     | 19,966,264.56  | 16,515,413.43     |
|                       | F N B CORP PA COM                                                                                                                                                          | Corporate Stock - Common               | 99,193.00      | 1,158,988.59   | 976,059.12        |
|                       | F&F COMPANY KRW500                                                                                                                                                         | Corporate Stock - Common               | 1,452.00       | 56,147.51      | 52,117.40         |
|                       | F5 NETWORKS INC COM STK                                                                                                                                                    | Corporate Stock - Common               | 75.00          | 12,810.39      | 12,152.25         |
|                       | FABEGE AB NPV                                                                                                                                                              | Corporate Stock - Common               | 81,322.00      | 1,069,170.29   | 1,083,822.48      |
|                       | FACEBOOK INC COM USD0.000006 CL 'A'                                                                                                                                        | Corporate Stock - Common               | 99,962.00      | 13,322,487.69  | 13,104,018.58     |
|                       | FACTSET RESH SYS INC COM STK                                                                                                                                               | Corporate Stock - Common               | 28,954.00      | 3,629,055.43   | 5,794,564.02      |
|                       | FAIR ISAAC CORPORATION COM                                                                                                                                                 | Corporate Stock - Common               | 3,813.00       | 662,010.34     | 713,031.00        |
|                       | FAIRFAX FINL HLDGS SUB-VTGM COM NPV                                                                                                                                        | Corporate Stock - Common               | 6,147.00       | 2,982,857.58   | 2,704,806.01      |
|                       | FALCON CREDIT FUND LP                                                                                                                                                      | Partnership/Joint Venture Interests    | 118,991,789.21 | 118,991,789.21 | 121,314,280.00    |
|                       | FAMILYMART UNY HLD NPV                                                                                                                                                     | Corporate Stock - Common               | 13,300.00      | 830,196.63     | 1,686,214.28      |
|                       | FANCL CORP NPV                                                                                                                                                             | Corporate Stock - Common               | 46,400.00      | 974,532.94     | 1,187,119.35      |
|                       | FANUC CORP NPV                                                                                                                                                             | Corporate Stock - Common               | 89,700.00      | 15,674,945.83  | 13,628,938.63     |
|                       | FAR EAST HORIZON NPV                                                                                                                                                       | Corporate Stock - Common               | 426,000.00     | 411,987.83     | 429,844.11        |
|                       | FAR EASTERN NEW CENTURY CORP TWD10                                                                                                                                         | Corporate Stock - Common               | 1,515,000.00   | 1,624,505.77   | 1,375,166.73      |
|                       | FAR EASTONE TELECO TWD10                                                                                                                                                   | Corporate Stock - Common               | 14,000.00      | 33,469.89      | 34,798.45         |
|                       | FARALLON CAPITAL INSTITUTIONAL PARTNERS L.P.                                                                                                                               | Other                                  | 1.00           | 1.00           | 2,958,168.00      |
|                       | FARFETCH LTD COM USD0.04 CLASS A                                                                                                                                           | Corporate Stock - Common               | 18,030.00      | 410,500.23     | 319,311.30        |
|                       | FARMERS EXCHANGE FLTGM RT 6.151% DUE 11-01-2053                                                                                                                            | Corporate Debt Instruments - Other     | 2,715,000.00   | 2,893,614.04   | 2,932,335.75      |
|                       | FAST RETAILING CO LTD NPV                                                                                                                                                  | Corporate Stock - Common               | 1,800.00       | 909,566.04     | 924,814.29        |
|                       | FAUJI FERTILIZER PKR10                                                                                                                                                     | Corporate Stock - Common               | 437,000.00     | 355,561.61     | 292,330.33        |
|                       | FAURECIA S.E. EUR7                                                                                                                                                         | Corporate Stock - Common               | 5,972.00       | 428,150.52     | 225,765.32        |
|                       | FED EXPRESS CORP 7.6% DUE 07-01-2097                                                                                                                                       | Corporate Debt Instruments - Other     | 355,000.00     | 473,011.30     | 416,404.00        |
|                       | FEDERAL FARM CR BK DISC NT DUE 04-30-2019                                                                                                                                  | U.S. Government Securities             | 20,000,000.00  | 19,597,705.56  | 19,840,040.00     |
|                       | FEDERAL FARM CR BKS FLTGM 03-20-2020 REG                                                                                                                                   | U.S. Government Securities             | 5,000,000.00   | 4,998,101.90   | 4,998,415.00      |
|                       | FEDERAL FARM CR BKS FRNS 09-25-2020                                                                                                                                        | U.S. Government Securities             | 21,895,000.00  | 21,909,630.90  | 21,876,082.72     |
|                       | FEDERAL HOME LN BKS FLTGM 07-05-2019 REG                                                                                                                                   | U.S. Government Securities             | 10,000,000.00  | 10,000,000.00  | 9,995,540.00      |
|                       | FEDERAL HOME LN BKS DUE FLTGM 07-06-2020 REG                                                                                                                               | U.S. Government Securities             | 15,000,000.00  | 15,000,000.00  | 14,984,205.00     |
|                       | FEDERAL HOME LN BKS FLTGM DUE 07-23-2019 REG                                                                                                                               | U.S. Government Securities             | 15,000,000.00  | 15,000,000.00  | 14,994,600.00     |
|                       | FEDERAL HOME LN BKS FLTGM 06-25-2020                                                                                                                                       | U.S. Government Securities             | 10,000,000.00  | 10,000,000.00  | 9,989,880.00      |
|                       | FEDERAL HOME LN BKS FLTGM RT DUE 01-25-2019                                                                                                                                | U.S. Government Securities             | 5,000,000.00   | 5,000,000.00   | 5,000,025.00      |
|                       | FEDERAL HOME LN BKS FLTGM RT DUE 02-20-2020 REG                                                                                                                            | U.S. Government Securities             | 10,000,000.00  | 10,000,000.00  | 9,996,870.00      |
|                       | FEDERAL HOME LN MTG CORP SR Q004 CL A2H FLTGM RT 01-25-2021                                                                                                                | U.S. Government Securities             | 399,914.26     | 402,965.37     | 399,846.27        |
|                       | FEDERAL HOME LN MTG CORP SR K159 CL A3 FLTGM 11-25-2033                                                                                                                    | U.S. Government Securities             | 400,000.00     | 405,015.60     | 411,574.00        |
|                       | FEDERAL HOME LN MTG SER K155 CL A3 3.75% 04-25-2033                                                                                                                        | U.S. Government Securities             | 1,375,000.00   | 1,379,926.63   | 1,384,587.88      |
|                       | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW                                                                                                                         | Other                                  | 683.00         | 89,412.09      | 80,621.32         |
|                       | FEDEX CORP 3.9% DUE 02-01-2035                                                                                                                                             | Corporate Debt Instruments - Other     | 515,000.00     | 512,641.30     | 466,261.43        |
|                       | FEDEX CORP 4.05% DUE 02-15-2048                                                                                                                                            | Corporate Debt Instruments - Other     | 1,860,000.00   | 1,812,324.55   | 1,558,032.72      |
|                       | FEDEX CORP 4.1% DUE 02-01-2045                                                                                                                                             | Corporate Debt Instruments - Other     | 825,000.00     | 801,881.65     | 706,389.75        |
|                       | FEDEX CORP 4.1% DUE 04-15-2043                                                                                                                                             | Corporate Debt Instruments - Other     | 590,000.00     | 576,081.23     | 511,250.34        |
|                       | FEDEX CORP 4.4% DUE 01-15-2047                                                                                                                                             | Corporate Debt Instruments - Other     | 860,000.00     | 850,649.60     | 772,584.44        |
|                       | FEDEX CORP 4.5% DUE 02-01-2065                                                                                                                                             | Corporate Debt Instruments - Other     | 190,000.00     | 182,645.31     | 157,088.01        |
|                       | FEDEX CORP 4.55% DUE 04-01-2046                                                                                                                                            | Corporate Debt Instruments - Other     | 9,100,000.00   | 9,088,436.30   | 8,270,726.10      |
|                       | FEDEX CORP 4.75% DUE 11-15-2045                                                                                                                                            | Corporate Debt Instruments - Other     | 2,700,000.00   | 2,837,943.00   | 2,545,659.90      |
|                       | FEDEX CORP 4.95% 10-17-2048                                                                                                                                                | Corporate Debt Instruments - Other     | 1,620,000.00   | 1,608,222.60   | 1,565,524.26      |
|                       | FEDEX CORP BOND 5.1 DUE 01-15-2044                                                                                                                                         | Corporate Debt Instruments - Other     | 1,635,000.00   | 1,704,637.05   | 1,609,593.74      |
|                       | FEDEX CORP COM                                                                                                                                                             | Corporate Stock - Common               | 43,934.00      | 9,021,418.37   | 7,087,872.22      |
|                       | FEDEX CORP NT 4.9 DUE 01-15-2034 REG                                                                                                                                       | Corporate Debt Instruments - Other     | 2,060,000.00   | 2,057,116.00   | 2,105,326.18      |
|                       | FENG TAY ENTRPRISE TWD10                                                                                                                                                   | Corporate Stock - Common               | 266,000.00     | 1,599,742.84   | 1,518,788.43      |
|                       | FERGUSON PLC ORD GBP0.11403197                                                                                                                                             | Corporate Stock - Common               | 208,721.00     | 15,102,465.59  | 13,336,545.23     |
|                       | FERRARI NV COM EURO.01                                                                                                                                                     | Corporate Stock - Common               | 19,581.00      | 2,532,564.80   | 1,942,485.35      |
|                       | FERROVIAL SA EURO.2                                                                                                                                                        | Corporate Stock - Common               | 376,959.00     | 6,768,086.49   | 7,625,141.79      |
|                       | FEVERTREE DRINKS ORD GBP0.0025                                                                                                                                             | Corporate Stock - Common               | 179,157.00     | 4,726,950.74   | 5,017,554.58      |
|                       | FF GROUP                                                                                                                                                                   | Corporate Stock - Common               | 7,137.00       | 57,530.16      | 39,161.58         |
|                       | FFC PARTNERS II, LP                                                                                                                                                        | Partnership/Joint Venture Interests    | 12,893,670.87  | 12,893,670.87  | 59,356.00         |
|                       | FFC PARTNERS III-B                                                                                                                                                         | Partnership/Joint Venture Interests    | 12,149,570.72  | 12,149,570.72  | 2,535,346.00      |
|                       | FFP EUR1.00                                                                                                                                                                | Corporate Stock - Common               | 594.00         | 77,745.98      | 54,458.30         |
|                       | FHA INSD PROJ MTG SER NINETY-FIRST (M091) PJ P/T CTF REILLY 7.43 09-01-23                                                                                                  | U.S. Government Securities             | 3,147.81       | 3,238.08       | 3,139.95          |
|                       | FHA SIXTY-EIGHTH FED HSG ADMIN INSD GMAC 7.43 PROJ PASS THRU CTF 3-1-21 REG                                                                                                | U.S. Government Securities             | 9,812.14       | 10,070.90      | 9,815.07          |
|                       | FHA TWENTY THREE FEDERAL HOUSING #23 7.43 DUE 1-12-21                                                                                                                      | U.S. Government Securities             | 1,875.86       | 1,881.72       | 1,876.42          |
|                       | FHLB DISC NT 01-02-2019 0% DISC NTS 02/01/2019 USD                                                                                                                         | U.S. Government Securities             | 34,300,000.00  | 34,166,926.61  | 34,300,000.00     |
|                       | FHLB DISC NT 02-13-2019 0% DISC NTS 13/02/2019 USD                                                                                                                         | U.S. Government Securities             | 200,000,000.00 | 198,803,350.00 | 199,440,000.00    |
|                       | FHLB DISC NT 03-15-2019 0% DISC NTS 15/03/2019 USD                                                                                                                         | U.S. Government Securities             | 50,000,000.00  | 49,422,402.78  | 49,758,000.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | FHLB DISC NT 03-21-2019 0% DISC NTS 21/03/2019 USD                                                                                                                         | U.S. Government Securities             | 50,000,000.00 | 49,566,416.50 | 49,737,850.00     |
|                       | FHLMC MULTICLASS MTG GTD SER 119 CL 119-H 7.50 PARTN CTD DUE 1-15-21 REG                                                                                                   | U.S. Government Securities             | 1,105.15      | 1,116.20      | 1,121.03          |
|                       | FHLMC MULTICLASS SER 2266 CL F 11-15-2030                                                                                                                                  | U.S. Government Securities             | 418.24        | 418.32        | 419.47            |
|                       | FHLMC POOL #1G0223 ADJ RT 04-01-2035                                                                                                                                       | U.S. Government Securities             | 49,490.45     | 49,123.12     | 49,568.15         |
|                       | FHLMC POOL #1J1214 ADJ RT 09-01-2035                                                                                                                                       | U.S. Government Securities             | 61,644.70     | 61,505.04     | 63,691.30         |
|                       | FHLMC POOL #785867 ADJ RT 12-01-2026                                                                                                                                       | U.S. Government Securities             | 15,384.37     | 15,100.73     | 15,617.44         |
|                       | FHLMC POOL #786223 ADJ RT 01-01-2028                                                                                                                                       | U.S. Government Securities             | 10,615.11     | 10,644.97     | 11,045.34         |
|                       | FHLMC POOL #788799 ADJ RT 05-01-2031                                                                                                                                       | U.S. Government Securities             | 23,258.55     | 24,043.53     | 23,636.27         |
|                       | FHLMC POOL #789272 ADJ RT 04-01-2032                                                                                                                                       | U.S. Government Securities             | 51,150.96     | 52,685.52     | 53,454.59         |
|                       | FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE)                                                                                                          | U.S. Government Securities             | 10,800,000.00 | 3,911,209.70  | 7,213,039.20      |
|                       | FIAT CHRYSLER AUTOMOBILES NV                                                                                                                                               | Corporate Stock - Common               | 22,295.00     | 355,104.83    | 323,220.18        |
|                       | FIBRIA CELULOSE SA COMSTK                                                                                                                                                  | Corporate Stock - Common               | 54,300.00     | 771,770.15    | 947,088.95        |
|                       | FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK                                                                                                                  | Corporate Stock - Common               | 2,439.00      | 97,354.53     | 76,682.16         |
|                       | FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048                                                                                                                        | Corporate Debt Instruments - Other     | 1,275,000.00  | 1,241,611.35  | 1,185,183.90      |
|                       | FIDELITY NATL INFORMATION SVCS INC COM STK                                                                                                                                 | Corporate Stock - Common               | 18,873.00     | 1,811,604.57  | 1,935,426.15      |
|                       | FIFTH CINVEN FUND (NO.3) LP                                                                                                                                                | Partnership/Joint Venture Interests    | 27,815,425.25 | 32,921,486.32 | 31,345,433.28     |
|                       | FILA KOREA LTD KRW5000                                                                                                                                                     | Corporate Stock - Common               | 56,644.00     | 2,216,770.09  | 2,715,947.30      |
|                       | FINANCIAL & RISK US HOLDINGS, INC. SENIOR SECURED TERM LOAN DUE 10-01-2025                                                                                                 | Corporate Debt Instruments - Other     | 1,393,208.00  | 1,389,729.98  | 1,323,547.60      |
|                       | FINECOBANK SPA EURO.33                                                                                                                                                     | Corporate Stock - Common               | 235,164.00    | 2,723,920.68  | 2,359,769.89      |
|                       | FIREEYE INC COM                                                                                                                                                            | Corporate Stock - Common               | 74,800.00     | 945,049.83    | 1,212,508.00      |
|                       | FIREEYE INC SR NT CONV SER A 1% DUE 06-01-2035/06-01-2020 REG                                                                                                              | Corporate Debt Instruments - Other     | 1,605,000.00  | 1,517,355.00  | 1,534,794.09      |
|                       | FIRST ABU DHABI BK AED1                                                                                                                                                    | Corporate Stock - Common               | 8,645.00      | 33,077.45     | 33,185.28         |
|                       | FIRST BUSEY CORP COM NEW COM NEW                                                                                                                                           | Corporate Stock - Common               | 16,637.00     | 502,782.75    | 408,271.98        |
|                       | FIRST FINL HLDG CO TWD10                                                                                                                                                   | Corporate Stock - Common               | 1,824,334.00  | 1,077,359.99  | 1,187,060.55      |
|                       | FIRST HAWAIIAN INC COM                                                                                                                                                     | Corporate Stock - Common               | 88,605.00     | 2,564,937.75  | 1,994,498.55      |
|                       | FIRST REP BK SAN FRANCISCO CALIF NEW COM                                                                                                                                   | Corporate Stock - Common               | 57,514.00     | 5,050,121.14  | 4,997,966.60      |
|                       | FIRST SOLAR INC COM                                                                                                                                                        | Corporate Stock - Common               | 62,304.00     | 3,272,536.11  | 2,645,116.33      |
|                       | FIRSTCASH INC COM                                                                                                                                                          | Corporate Stock - Common               | 1,951.00      | 133,129.51    | 141,154.85        |
|                       | FIRSTENERGY CORP 4.85% 07-15-2047                                                                                                                                          | Corporate Debt Instruments - Other     | 8,292,000.00  | 8,558,960.98  | 8,278,824.01      |
|                       | FIRSTENERGY CORP 7.375% DUE 11-15-2031                                                                                                                                     | Corporate Debt Instruments - Other     | 2,612,000.00  | 3,395,335.25  | 3,300,389.99      |
|                       | FIRSTENERGY CORP COM                                                                                                                                                       | Corporate Stock - Common               | 4,226.00      | 159,548.39    | 158,686.30        |
|                       | FIRSTMARK CAPITAL III, L.P.                                                                                                                                                | Partnership/Joint Venture Interests    | 12,901,108.72 | 12,901,108.72 | 16,074,595.00     |
|                       | FIRSTMARK CAPITAL IV LP                                                                                                                                                    | Partnership/Joint Venture Interests    | 7,750,000.00  | 7,750,000.00  | 7,722,377.00      |
|                       | FIRSTMARK CAPITAL OF I, L.P.                                                                                                                                               | Partnership/Joint Venture Interests    | 14,439,574.71 | 14,439,574.71 | 19,812,776.00     |
|                       | FIRSTMARK CAPITAL OF II L.P.                                                                                                                                               | Partnership/Joint Venture Interests    | 12,500,000.00 | 12,500,000.00 | 12,324,135.00     |
|                       | FIRSTMARK CAPITAL P2, LP                                                                                                                                                   | Partnership/Joint Venture Interests    | 15,000,000.00 | 15,000,000.00 | 14,976,161.00     |
|                       | FIRSTSTRAND LTD ZAR0.01                                                                                                                                                    | Corporate Stock - Common               | 657,880.00    | 2,747,956.89  | 2,998,304.67      |
|                       | FISERV INC COM                                                                                                                                                             | Corporate Stock - Common               | 326.00        | 25,189.83     | 23,957.74         |
|                       | FIVE BELOW INC COM USD0.01                                                                                                                                                 | Corporate Stock - Common               | 10,523.00     | 856,242.70    | 1,076,713.36      |
|                       | FIVE PRIME THERAPEUTICS INC COM                                                                                                                                            | Corporate Stock - Common               | 19,483.00     | 328,916.03    | 181,191.90        |
|                       | FIVE9 INC .125% DUE 05-01-2023                                                                                                                                             | Corporate Debt Instruments - Other     | 585,000.00    | 624,997.57    | 712,875.74        |
|                       | FIVE9 INC COM                                                                                                                                                              | Corporate Stock - Common               | 18,480.00     | 577,152.04    | 807,945.60        |
|                       | FL PWR & LT CO 3.7% 12-01-2047                                                                                                                                             | Corporate Debt Instruments - Other     | 1,680,000.00  | 1,666,711.20  | 1,570,971.36      |
|                       | FL PWR & LT CO 3.8% DUE 12-15-2042                                                                                                                                         | Corporate Debt Instruments - Other     | 520,000.00    | 508,435.20    | 494,841.36        |
|                       | FL PWR & LT CO 3.95% 03-01-2048                                                                                                                                            | Corporate Debt Instruments - Other     | 10,281,000.00 | 10,159,651.32 | 10,040,856.40     |
|                       | FL PWR & LT CO 4.05% DUE 10-01-2044                                                                                                                                        | Corporate Debt Instruments - Preferred | 1,000,000.00  | 996,700.00    | 993,239.00        |
|                       | FL PWR & LT CO 4.95% DUE 06-01-2035                                                                                                                                        | Corporate Debt Instruments - Other     | 4,695,000.00  | 5,119,709.70  | 5,143,344.33      |
|                       | FL PWR & LT CO 5.65% DUE 02-01-2035                                                                                                                                        | Corporate Debt Instruments - Other     | 538,000.00    | 621,229.24    | 641,651.08        |
|                       | FL PWR & LT CO 5.65% DUE 02-01-2037                                                                                                                                        | Corporate Debt Instruments - Preferred | 1,300,000.00  | 1,535,677.00  | 1,537,325.40      |
|                       | FLEETCOR TECHNOLOGIES INC COM                                                                                                                                              | Corporate Stock - Common               | 30.00         | 6,084.57      | 5,571.60          |
|                       | FLETCHER BUILDING NPV                                                                                                                                                      | Corporate Stock - Common               | 236,783.00    | 1,081,617.17  | 774,821.22        |
|                       | FLEURY SA COMSTK                                                                                                                                                           | Corporate Stock - Common               | 615,000.00    | 4,117,155.28  | 3,138,669.94      |
|                       | FLEX ACQSTN CO INC 7.875% DUE 07-15-2026                                                                                                                                   | Corporate Debt Instruments - Other     | 305,000.00    | 305,120.00    | 274,500.00        |
|                       | FLEX LTD FLEX LTD                                                                                                                                                          | Corporate Stock - Common               | 4,521.00      | 39,555.12     | 34,404.81         |
|                       | FLEXIGROUP LIMITED NPV                                                                                                                                                     | Corporate Stock - Common               | 63,387.00     | 68,284.87     | 60,466.13         |
|                       | FLEXION THERAPEUTICS INC 3.375% 05-01-2024                                                                                                                                 | Corporate Debt Instruments - Other     | 450,000.00    | 553,006.80    | 370,025.55        |
|                       | FLEXION THERAPEUTICS INC COM                                                                                                                                               | Corporate Stock - Common               | 11,498.00     | 289,773.15    | 130,157.36        |
|                       | FLIGHT CENTRE TRAVEL GROUP LTD                                                                                                                                             | Corporate Stock - Common               | 11,703.00     | 549,831.22    | 353,614.11        |
|                       | FLIR SYS INC COM                                                                                                                                                           | Corporate Stock - Common               | 458.00        | 21,793.79     | 19,941.32         |
|                       | FLOOR & DECOR HLDGS INC CL A CL A                                                                                                                                          | Corporate Stock - Common               | 25,443.00     | 1,139,207.22  | 658,973.70        |
|                       | FLORIDA PWR CORP 3.85% DUE 11-15-2042                                                                                                                                      | Corporate Debt Instruments - Other     | 140,000.00    | 126,261.80    | 130,965.38        |
|                       | FLORIDA PWR CORP 6.4% DUE 06-15-2038                                                                                                                                       | Corporate Debt Instruments - Preferred | 2,260,000.00  | 2,838,853.80  | 2,884,878.70      |
|                       | FLSMIDTH & CO A/S SER'B'DKK20                                                                                                                                              | Corporate Stock - Common               | 31,501.00     | 1,923,158.94  | 1,414,370.99      |
|                       | FLUIDIGM CORP DEL COM STK                                                                                                                                                  | Corporate Stock - Common               | 186,100.00    | 982,160.73    | 1,604,182.00      |
|                       | FLUIDRA SA EUR1                                                                                                                                                            | Corporate Stock - Common               | 5,630.00      | 60,955.47     | 63,007.80         |
|                       | FLUOR CORP NEW COM                                                                                                                                                         | Corporate Stock - Common               | 190.00        | 8,216.27      | 6,118.00          |
|                       | FMC CORP COM (NEW)                                                                                                                                                         | Corporate Stock - Common               | 21.00         | 1,810.76      | 1,553.16          |
|                       | FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN                                                                                                                         | U.S. Government Securities             | 600,000.00    | 636,640.63    | 634,875.00        |
|                       | FNMA FNMA POOL POOL #CA2316 4% DUE 07-01-2048 REG                                                                                                                          | U.S. Government Securities             | 2,658,357.61  | 2,670,507.15  | 2,710,434.84      |
|                       | FNMA POOL #303959 ADJ RT DUE 05-01-2026 REG                                                                                                                                | U.S. Government Securities             | 7,023.60      | 7,225.54      | 7,151.99          |
|                       | FNMA POOL #373311 ADJ RT DUE 03-01-2027 REG                                                                                                                                | U.S. Government Securities             | 18,219.54     | 18,042.99     | 18,436.53         |
|                       | FNMA POOL #504558 6.5% DUE 07-01-2029 REG                                                                                                                                  | U.S. Government Securities             | 13,940.74     | 14,537.57     | 15,104.65         |
|                       | FNMA POOL #544781 ADJ RT DUE 02-01-2030 REG                                                                                                                                | U.S. Government Securities             | 97,995.20     | 99,602.90     | 102,504.94        |
|                       | FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO                                                                                                                                | U.S. Government Securities             | 36,189.20     | 37,184.40     | 38,349.15         |
|                       | FNMA POOL #735642 3.532% 08-01-2042 BEO                                                                                                                                    | U.S. Government Securities             | 62,887.31     | 63,526.05     | 62,487.22         |
|                       | FNMA POOL #735643 3.532% 08-01-2042 BEO                                                                                                                                    | U.S. Government Securities             | 68,239.72     | 68,867.64     | 67,792.55         |
|                       | FNMA POOL #735653 3.532% 10-01-2044 BEO                                                                                                                                    | U.S. Government Securities             | 58,667.11     | 59,211.44     | 58,284.78         |
|                       | FNMA POOL #735654 3.532% 10-01-2044 BEO                                                                                                                                    | U.S. Government Securities             | 136,875.40    | 138,140.84    | 135,962.44        |
|                       | FNMA POOL #758900 4.824% 12-01-2033 BEO                                                                                                                                    | U.S. Government Securities             | 31,144.55     | 31,091.07     | 32,686.83         |
|                       | FNMA POOL #802467 ADJ RT DUE 11-01-2034 BEO                                                                                                                                | U.S. Government Securities             | 42,813.90     | 42,573.00     | 44,927.62         |
|                       | FNMA POOL #804565 ADJ RT DUE 01-01-2035 BEO                                                                                                                                | U.S. Government Securities             | 46,523.60     | 47,341.95     | 47,996.54         |
|                       | FNMA POOL #897717 ADJ RT DUE 08-01-2036 REG                                                                                                                                | U.S. Government Securities             | 45,762.64     | 46,506.28     | 47,337.79         |
|                       | FNMA POOL #AL8387 4% 03-01-2046 BEO                                                                                                                                        | U.S. Government Securities             | 7,261,771.72  | 7,759,883.89  | 7,414,523.09      |
|                       | FNMA POOL #AL8946 3.5% 08-01-2046 BEO                                                                                                                                      | U.S. Government Securities             | 1,335,163.45  | 1,423,096.48  | 1,339,182.29      |
|                       | FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO                                                                                                                                  | U.S. Government Securities             | 1,914,898.64  | 2,128,454.72  | 1,878,247.48      |
|                       | FNMA POOL #AN4786 3.32% 03-01-2029 BEO                                                                                                                                     | U.S. Government Securities             | 1,031,590.06  | 1,064,472.00  | 1,029,165.82      |
|                       | FNMA POOL #AN5048 3.13% 04-01-2029 BEO                                                                                                                                     | U.S. Government Securities             | 1,273,677.53  | 1,265,120.00  | 1,251,693.86      |
|                       | FNMA POOL #AN5049 3.13% DUE 04-01-2029 BEO                                                                                                                                 | U.S. Government Securities             | 1,234,786.60  | 1,226,490.38  | 1,213,474.18      |
|                       | FNMA POOL #AN7345 3.21% 11-01-2037                                                                                                                                         | U.S. Government Securities             | 421,978.60    | 384,956.57    | 398,091.24        |
|                       | FNMA POOL #AN9619 3.77% DUE 06-01-2033 BEO                                                                                                                                 | U.S. Government Securities             | 1,625,000.00  | 1,643,535.16  | 1,642,935.13      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|----------------|-------------------|
|                       | FNMA POOL #BJ9252 4% 06-01-2048 BEO                                                                                                                                        | U.S. Government Securities          | 248,954.96     | 250,092.76     | 253,831.99        |
|                       | FNMA POOL #BM3899 4% 04-01-2048 BEO                                                                                                                                        | U.S. Government Securities          | 426,810.14     | 428,010.54     | 435,965.22        |
|                       | FNMA POOL #BM3900 4% 04-01-2048 BEO                                                                                                                                        | U.S. Government Securities          | 1,139,194.79   | 1,141,864.78   | 1,162,552.84      |
|                       | FNMA POOL #CA2058 4.5% DUE 07-01-2048 REG                                                                                                                                  | U.S. Government Securities          | 1,534,637.91   | 1,594,105.13   | 1,590,245.51      |
|                       | FNMA POOL #CA2169 4.5% DUE 08-01-2048 REG                                                                                                                                  | U.S. Government Securities          | 1,708,828.04   | 1,771,307.07   | 1,770,747.42      |
|                       | FNMA POOL #MA3088 4% 08-01-2047 BEO                                                                                                                                        | U.S. Government Securities          | 63,663.05      | 63,954.00      | 64,915.56         |
|                       | FNMA POOL #MA3415 4% 07-01-2048 BEO                                                                                                                                        | U.S. Government Securities          | 889,727.92     | 893,794.25     | 907,157.69        |
|                       | FNMA REMIC SER 1998-73 CL MZ 6.3 10-17-2038                                                                                                                                | U.S. Government Securities          | 11,657.09      | 11,689.88      | 11,663.35         |
|                       | FNMA REMIC SER 1999-M1 CL B 6.29 02-25-2029/01-25-2019                                                                                                                     | U.S. Government Securities          | 13,933.74      | 13,685.54      | 13,885.60         |
|                       | FNMA REMIC TR 2013-5 CL-GF VAR RATE 10-25-2042                                                                                                                             | U.S. Government Securities          | 380,843.33     | 384,651.76     | 382,142.01        |
|                       | FNMA REMIC TR 2016-M11 CL-X2 VAR RATE 07-25-2039                                                                                                                           | U.S. Government Securities          | 2,056,447.50   | 144,593.97     | 88,077.65         |
|                       | FNMA SER 2000-32 CLASS-FM 10-18-2030                                                                                                                                       | U.S. Government Securities          | 1,298.53       | 1,297.91       | 1,302.74          |
|                       | FNMA SER 2006-5 CL 3A2 05-25-2035                                                                                                                                          | U.S. Government Securities          | 89,785.59      | 92,058.29      | 94,118.01         |
|                       | FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY                                                                                                                   | U.S. Government Securities          | 600,000.00     | 584,156.25     | 584,462.40        |
|                       | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY                                                                                                                 | U.S. Government Securities          | 38,800,000.00  | 38,306,265.63  | 38,763,877.20     |
|                       | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY                                                                                                                   | U.S. Government Securities          | 1,000,000.00   | 1,009,875.00   | 1,018,438.00      |
|                       | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY                                                                                                                    | U.S. Government Securities          | 1,110,000.00   | 1,120,926.56   | 1,131,506.25      |
|                       | FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY                                                                                                                  | U.S. Government Securities          | 8,795,000.00   | 9,078,327.60   | 9,107,116.96      |
|                       | FOLSOM REAL ESTATE SOUTH, LLC                                                                                                                                              | Partnership/Joint Venture Interests | 7,298,391.00   | 7,298,391.00   | 16,625,849.00     |
|                       | FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)                                                                                                                                | Corporate Stock - Common            | 178,000.00     | 1,574,217.06   | 1,525,049.32      |
|                       | FOMENTO ECONOMICO 4.375% DUE 05-10-2043                                                                                                                                    | Corporate Debt Instruments - Other  | 480,000.00     | 474,111.04     | 459,144.96        |
|                       | FORD CR AUTO OWNER 2.26% DUE 11-15-2025                                                                                                                                    | Corporate Debt Instruments - Other  | 1,220,000.00   | 1,219,695.61   | 1,216,247.28      |
|                       | FORD CR AUTO OWNER 2.31% DUE 04-15-2026                                                                                                                                    | Corporate Debt Instruments - Other  | 315,000.00     | 312,735.94     | 312,789.96        |
|                       | FORD CR FLOORPLAN 1.55% DUE 07-15-2021                                                                                                                                     | Corporate Debt Instruments - Other  | 375,000.00     | 369,931.64     | 372,095.63        |
|                       | FORD CR FLOORPLAN 1.95% DUE 11-15-2021                                                                                                                                     | Corporate Debt Instruments - Other  | 155,000.00     | 153,277.93     | 153,347.08        |
|                       | FORD FNDTN 3.859% DUE 06-01-2047                                                                                                                                           | Corporate Debt Instruments - Other  | 1,700,000.00   | 1,756,241.67   | 1,669,882.80      |
|                       | FORD MTR CO DEL 5.291% DUE 12-08-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 6,052,000.00   | 5,931,471.23   | 4,968,577.01      |
|                       | FORD MTR CO DEL 7.45% DUE 07-16-2031                                                                                                                                       | Corporate Debt Instruments - Other  | 534,000.00     | 636,307.71     | 550,566.82        |
|                       | FORD MTR CO DEL 7.7% DUE 05-15-2097                                                                                                                                        | Corporate Debt Instruments - Other  | 170,000.00     | 203,848.70     | 174,127.94        |
|                       | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01                                                                                                                              | Corporate Stock - Common            | 270,661.00     | 3,229,003.04   | 2,070,556.65      |
|                       | FORD MTR CO DEL NT 4.75 01-15-2043                                                                                                                                         | Corporate Debt Instruments - Other  | 4,000,000.00   | 3,764,310.00   | 3,084,740.00      |
|                       | FORD MTR CR CO DISC COM L PAPER 4/2 YRS 3&4 03-11-2019                                                                                                                     | Corporate Debt Instruments - Other  | 250,000.00     | 247,922.22     | 248,405.56        |
|                       | FORD MTR CR CO LLC 2.597% DUE 11-04-2019                                                                                                                                   | Corporate Debt Instruments - Other  | 410,000.00     | 410,000.00     | 405,475.24        |
|                       | FORD MTR CR CO LLC 3.2% DUE 01-15-2021                                                                                                                                     | Corporate Debt Instruments - Other  | 80,000.00      | 78,675.47      | 77,580.40         |
|                       | FORD MTR CR CO LLC 3.219% DUE 01-09-2022                                                                                                                                   | Corporate Debt Instruments - Other  | 135,000.00     | 130,450.50     | 126,773.91        |
|                       | FORD MTR CR CO LLC 4.375% DUE 08-06-2023                                                                                                                                   | Corporate Debt Instruments - Other  | 200,000.00     | 207,116.00     | 189,448.00        |
|                       | FORD MTR CR CO LLC 8.125% DUE 01-15-2020                                                                                                                                   | Corporate Debt Instruments - Other  | 45,000.00      | 47,570.40      | 46,718.01         |
|                       | FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020                                                                                                                             | Corporate Debt Instruments - Other  | 65,000.00      | 63,193.00      | 62,535.40         |
|                       | FORD MTR CR CO LLC FLTG RT 4.08344% DUE 03-28-2022                                                                                                                         | Corporate Debt Instruments - Other  | 55,000.00      | 54,981.30      | 52,554.04         |
|                       | FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG                                                                                                                         | Corporate Debt Instruments - Other  | 265,000.00     | 264,417.60     | 248,390.07        |
|                       | FORD OTOMOTIV SAN TRY1                                                                                                                                                     | Corporate Stock - Common            | 29,077.00      | 385,100.94     | 273,285.21        |
|                       | FORESCOUT TECHNOLOGIES INC COM                                                                                                                                             | Corporate Stock - Common            | 20,737.00      | 606,709.05     | 538,954.63        |
|                       | FORMFACTOR INC COM STK                                                                                                                                                     | Corporate Stock - Common            | 38,854.00      | 498,219.26     | 547,452.86        |
|                       | FORMOSA ADVANCED T TWD10                                                                                                                                                   | Corporate Stock - Common            | 89,000.00      | 80,914.12      | 92,077.95         |
|                       | FORMOSA CHEM&FIBRE TWD10                                                                                                                                                   | Corporate Stock - Common            | 31,000.00      | 118,820.73     | 105,898.43        |
|                       | FORMOSA PETROCHEM TWD10                                                                                                                                                    | Corporate Stock - Common            | 11,000.00      | 45,556.61      | 39,008.36         |
|                       | FORMOSA PLASTIC TWD10                                                                                                                                                      | Corporate Stock - Common            | 39,000.00      | 140,616.45     | 128,151.74        |
|                       | FORMOSA TAFFETA CO TWD10                                                                                                                                                   | Corporate Stock - Common            | 587,000.00     | 624,286.39     | 659,818.78        |
|                       | FORTESCUE METALS GRP LTD NPV                                                                                                                                               | Corporate Stock - Common            | 211,867.00     | 720,123.46     | 624,956.81        |
|                       | FORTIS INC COM NPV                                                                                                                                                         | Corporate Stock - Common            | 73,759.00      | 2,459,981.88   | 2,457,733.27      |
|                       | FORTISSIMO CAPITAL FUND IV LP                                                                                                                                              | Partnership/Joint Venture Interests | 22,725,000.00  | 22,725,000.00  | 22,249,270.00     |
|                       | FORTIVE CORP COM MON STOCK                                                                                                                                                 | Corporate Stock - Common            | 60,480.00      | 4,311,252.22   | 4,092,076.80      |
|                       | FORTIVE CORP PFD CONV SER A 5%                                                                                                                                             | Corporate Stock - Preferred         | 1,390.00       | 1,427,321.64   | 1,260,132.30      |
|                       | FORTRESS REIT LIMI A SHS NPV                                                                                                                                               | Other                               | 10,123.00      | 11,271.43      | 12,828.80         |
|                       | FORTRESS REIT LIMI B SHS NPV                                                                                                                                               | Other                               | 9,705.00       | 10,024.54      | 9,782.59          |
|                       | FORTRESS TRANSN & 6.75% DUE 03-15-2022                                                                                                                                     | Corporate Debt Instruments - Other  | 600,000.00     | 615,500.00     | 601,500.00        |
|                       | FORTUM OYJ EUR3.40                                                                                                                                                         | Corporate Stock - Common            | 111,961.00     | 2,740,540.36   | 2,444,575.06      |
|                       | FORTUNA MINES INC FORMERLY FORTUNA VENT COM                                                                                                                                | Corporate Stock - Common            | 141,000.00     | 528,033.89     | 513,240.00        |
|                       | FORUM ENERGY TECH COM USD0.01                                                                                                                                              | Corporate Stock - Common            | 457,299.00     | 3,303,298.23   | 1,888,644.87      |
|                       | FORWARD CASH COLLATERAL PAYABLE TO NOMURA SECURITIES INTERNATIONAL                                                                                                         | Other Liabilities                   | (1,008,000.00) | (1,008,000.00) | (1,008,000.00)    |
|                       | FOSUN INTL NPV                                                                                                                                                             | Corporate Stock - Common            | 23,500.00      | 39,032.73      | 34,217.40         |
|                       | FOURTH CINVEN FUND                                                                                                                                                         | Partnership/Joint Venture Interests | 8,966,565.03   | 12,046,211.13  | 35,434.70         |
|                       | FOX FACTORY HLDG CORP COM                                                                                                                                                  | Corporate Stock - Common            | 57,250.00      | 1,740,261.56   | 3,370,307.50      |
|                       | FOXCONN TECH CO TWD10                                                                                                                                                      | Corporate Stock - Common            | 8,000.00       | 19,021.70      | 15,746.49         |
|                       | FRANCISCO PARTNERS II (CAYMAN), LP                                                                                                                                         | Partnership/Joint Venture Interests | 4,852,042.00   | 4,852,042.00   | 2,437,905.00      |
|                       | FRANCISCO PARTNERS II, LP                                                                                                                                                  | Partnership/Joint Venture Interests | 11,361,590.44  | 11,361,590.44  | 5,177,916.00      |
|                       | FRANCISCO PARTNERS III                                                                                                                                                     | Partnership/Joint Venture Interests | 11,977,878.00  | 11,977,878.00  | 11,485,077.00     |
|                       | FRANCISCO PARTNERS III (CAYMAN)                                                                                                                                            | Partnership/Joint Venture Interests | 8,581,945.00   | 8,581,945.00   | 19,289,769.00     |
|                       | FRANCISCO PARTNERS III (DOMESTIC AIV) LP                                                                                                                                   | Partnership/Joint Venture Interests | 3,937,899.39   | 3,937,899.39   | 8,969,906.00      |
|                       | FRANCISCO PARTNERS IV, LP                                                                                                                                                  | Partnership/Joint Venture Interests | 33,496,787.00  | 33,496,787.00  | 49,570,016.00     |
|                       | FRANCISCO PARTNERS V, LP                                                                                                                                                   | Partnership/Joint Venture Interests | 21,375,000.00  | 21,375,000.00  | 20,467,544.00     |
|                       | FRANCISCO PARTNERS, LP                                                                                                                                                     | Partnership/Joint Venture Interests | 23,203,369.00  | 23,203,369.00  | 254,518.00        |
|                       | FRANCO NEVADA CORP COM NPV                                                                                                                                                 | Corporate Stock - Common            | 45,793.00      | 3,276,438.31   | 3,209,667.51      |
|                       | FRASER & NEAVE MYR1                                                                                                                                                        | Corporate Stock - Common            | 27,100.00      | 252,524.75     | 219,685.42        |
|                       | FREEMONT-MCMORAN 3.875% DUE 03-15-2023                                                                                                                                     | Corporate Debt Instruments - Other  | 901,000.00     | 779,365.00     | 833,425.00        |
|                       | FREEMONT-MCMORAN 4.55% DUE 11-14-2024                                                                                                                                      | Corporate Debt Instruments - Other  | 188,000.00     | 175,412.50     | 173,430.00        |
|                       | FREEMONT-MCMORAN 5.45% DUE 03-15-2043                                                                                                                                      | Corporate Debt Instruments - Other  | 1,155,000.00   | 1,139,162.50   | 879,243.75        |
|                       | FREEMONT-MCMORAN INC                                                                                                                                                       | Corporate Stock - Common            | 165,060.00     | 2,613,086.90   | 1,701,768.60      |
|                       | FREMONT HOME LN TR FLTG RT 3.1905% DUE 04-25-2035                                                                                                                          | Corporate Debt Instruments - Other  | 315,605.31     | 284,587.22     | 315,408.06        |
|                       | FRESENIUS MED CARE AG & CO.KGAA                                                                                                                                            | Corporate Stock - Common            | 3,804.00       | 193,191.68     | 123,211.56        |
|                       | FRESENIUS MEDICAL CARE NPV                                                                                                                                                 | Corporate Stock - Common            | 9,137.00       | 858,922.27     | 591,602.65        |
|                       | FRESENIUS SE&KGAA NPV                                                                                                                                                      | Corporate Stock - Common            | 220,358.00     | 16,839,188.34  | 10,675,617.73     |
|                       | FRESNILLO PLC ORD USD0.50                                                                                                                                                  | Corporate Stock - Common            | 76,948.00      | 1,177,506.23   | 842,808.45        |
|                       | FRKLN RES INC COM                                                                                                                                                          | Corporate Stock - Common            | 2,892.00       | 90,650.70      | 85,776.72         |
|                       | FRONTDOOR INC COM                                                                                                                                                          | Corporate Stock - Common            | 46,282.00      | 1,880,721.63   | 1,231,564.02      |
|                       | FRONTIER 10.5% DUE 09-15-2022                                                                                                                                              | Corporate Debt Instruments - Other  | 145,000.00     | 129,686.25     | 100,775.00        |
|                       | FRONTIER 11% DUE 09-15-2025                                                                                                                                                | Corporate Debt Instruments - Other  | 275,000.00     | 219,841.25     | 171,173.75        |
|                       | FRONTIER 7.125% DUE 01-15-2023                                                                                                                                             | Corporate Debt Instruments - Other  | 305,000.00     | 208,162.50     | 172,325.00        |
|                       | FTI CONSULTING INC SR NT CONV 144A 2% DUE 08-15-2023 BEO                                                                                                                   | Corporate Debt Instruments - Other  | 400,000.00     | 400,000.00     | 381,250.00        |
|                       | FUBON FINANCIAL HL TWD10                                                                                                                                                   | Corporate Stock - Common            | 481,000.00     | 788,967.08     | 736,280.38        |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category              | Share/Par    | (d) Cost     | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|--------------|--------------|-------------------|
|                             | FUCHS PETROLUB SE                                                                                                                                                          | Corporate Stock - Preferred | 18,970.00    | 778,281.08   | 780,246.32        |
|                             | FUGRO NV CVA EURO.05                                                                                                                                                       | Corporate Stock - Common    | 103,544.00   | 3,876,100.66 | 893,192.31        |
|                             | FUJII ELECTRIC HOLINDGS CO Y50                                                                                                                                             | Corporate Stock - Common    | 7,600.00     | 209,909.14   | 224,782.39        |
|                             | FUJII MACHINE MFG NPV                                                                                                                                                      | Corporate Stock - Common    | 122,200.00   | 2,225,572.36 | 1,436,795.33      |
|                             | FUJII SOFT INC NPV                                                                                                                                                         | Corporate Stock - Common    | 7,600.00     | 319,331.54   | 288,857.49        |
|                             | FUJIFILM HOLDINGS CORP NPV                                                                                                                                                 | Corporate Stock - Common    | 13,600.00    | 527,648.74   | 529,298.64        |
|                             | FUJITSU Y50                                                                                                                                                                | Corporate Stock - Common    | 3,700.00     | 226,180.41   | 230,906.44        |
|                             | FUKUOKA FINANCIAL NPV                                                                                                                                                      | Corporate Stock - Common    | 9,500.00     | 239,207.63   | 193,697.31        |
|                             | FULLSHARE HOLDINGS HKD0.01                                                                                                                                                 | Corporate Stock - Common    | 1,522,500.00 | 692,680.41   | 350,029.06        |
|                             | FURUKAWA ELECTRIC NPV                                                                                                                                                      | Corporate Stock - Common    | 10,700.00    | 308,513.88   | 269,365.17        |
|                             | FURUNO ELECTRIC CO NPV                                                                                                                                                     | Corporate Stock - Common    | 15,200.00    | 152,635.29   | 161,122.91        |
|                             | FUT 16 JAN 19 LME ALUM US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 16 JAN 19 LME NICKEL US                                                                                                                                                | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 16 JAN 19 LME ZINC US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 17 APR 19 LME ALUM US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 17 JUN 19 LME ZINC US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 18 SEP 19 LME NICKEL US                                                                                                                                                | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 20 MAR 19 LME ALUM US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 20 MAR 19 LME NICKEL US                                                                                                                                                | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT 20 MAR 19 LME ZINC US                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT APR 19 CME CATTLE                                                                                                                                                      | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT APR 19 CME LEAN HOGS                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT APR 19 CMX GOLD                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT AUG 19 CME LEAN HOGS                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT AUG 19 CMX GOLD                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT AUG 19 IPE BRENT CRD                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT CALL MAR 19 1 YR MIDCURVE 9712                                                                                                                                         | Other                       | (500.00)     | (117,990.00) | (437,500.00)      |
|                             | FUT CALL MAR 19 EURO DOLLARS 9712                                                                                                                                          | Other                       | 500.00       | 125,760.00   | 225,000.00        |
|                             | FUT CALL MAR 19 LIF 3M STRLG 9887                                                                                                                                          | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT CALL MAR 19 LIF 3M STRLG 9912                                                                                                                                          | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT CALL MAR 19 T-NOTE OPTION 1240                                                                                                                                         | Other                       | 300.00       | 28,623.00    | 65,625.00         |
|                             | FUT CALL MAR 19 T-NOTE OPTION 1260                                                                                                                                         | Other                       | (600.00)     | (27,132.00)  | (46,878.00)       |
|                             | FUT DEC 19 30 DAY INT-RTE                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT DEC 20 EURO DOLLARS                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 CFE VIX                                                                                                                                                         | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 CME CATTLE                                                                                                                                                      | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 CME LEAN HOGS                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 CMX GOLD                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 NYM HH NAT GAS                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT FEB 19 NYM LT CRUDE                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 CFE VIX                                                                                                                                                         | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 CME FEEDERS                                                                                                                                                     | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 FTSE/XINH A50                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 HKE HANG SENG                                                                                                                                                   | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT JAN 19 HKE H-SHARES                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 IPE GAS OIL                                                                                                                                                     | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 MRV IBEX 35+                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JAN 19 SGX IND FUT                                                                                                                                                     | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUL 19 CBT BEAN OIL                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUL 19 CSC SUGAR 11                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUN 19 EURO DOLLARS                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUN 19 IPE BRENT CRD                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUN 19 NYM LT CRUDE                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT JUN 20 EURO DOLLARS                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 10 YR T-NOTES                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBOT DJ-AIGCI                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBT 5Y T-NOTE                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBT BEAN MEAL                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBT BEAN OIL                                                                                                                                                    | Other                       | 0.00         | 0.00         | (0.00)            |
|                             | FUT MAR 19 CBT CORN                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBT SOYBEANS                                                                                                                                                    | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT MAR 19 CBT ULT T-BONDS                                                                                                                                                 | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT MAR 19 CBT ULT TNOTE                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CBT WHEAT                                                                                                                                                       | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CME EMINIRUS2K                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CMX HG COPPER                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CMX SILVER                                                                                                                                                      | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CSC COFFEE 'C'                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 CSC SUGAR 11                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EMINI S&P 500                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EUR FOAT                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EURO DOLLARS                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EURX E-STXX 50                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EURX EUR-BOBL                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EURX EUR-BUND                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 EUX EURO-BTP                                                                                                                                                    | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 FTSE 100                                                                                                                                                        | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT MAR 19 HEATING OIL                                                                                                                                                     | Other                       | 0.00         | (0.00)       | (0.00)            |
|                             | FUT MAR 19 ICEUS COTTON 2                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 ICUS MSCI EMG                                                                                                                                                   | Other                       | 0.00         | (0.00)       | 0.00              |
|                             | FUT MAR 19 IDEM FTSE MIB                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 IMM EMINI NSDQ                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 IMM EURO FX                                                                                                                                                     | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 IPE BRENT CRD                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 KCBT RED WHEAT                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 KSE KOSPI 200                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 LIF LONG GILT                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 ME 5Y CDN BOND                                                                                                                                                  | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 ME S&P CAN 60                                                                                                                                                   | Other                       | 0.00         | 0.00         | 0.00              |
|                             | FUT MAR 19 MXDR IPC                                                                                                                                                        | Other                       | 0.00         | 0.00         | 0.00              |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                            | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|----------------|----------------|-------------------|
|                             | FUT MAR 19 NIKKEI 225-YEN                                                                                                                                                  | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 NYM HH NAT GAS                                                                                                                                                  | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 NYM LT CRUDE                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 NYM RBOB GAS                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 OSE MN NIK225                                                                                                                                                   | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 OSE TOPIX                                                                                                                                                       | Other                                                     | 0.00           | (0.00)         | 0.00              |
|                             | FUT MAR 19 SFE 10Y T-BOND                                                                                                                                                  | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 SFE 3Y T-BOND                                                                                                                                                   | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 SFE SPI 200                                                                                                                                                     | Other                                                     | 0.00           | (0.00)         | 0.00              |
|                             | FUT MAR 19 SGX MINI JGB                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 19 U.S. T-BONDS                                                                                                                                                    | Other                                                     | 0.00           | (0.00)         | 0.00              |
|                             | FUT MAR 19 US 2YR T-NOTE                                                                                                                                                   | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAR 20 EURO DOLLARS                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAY 19 CBT WHEAT                                                                                                                                                       | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAY 19 NYM BRENT LD                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT MAY 19 NYM RBOB GAS                                                                                                                                                    | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT OCT 19 CME CATTLE                                                                                                                                                      | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT PUT DEC 19 EURO DOLLARS 9650                                                                                                                                           | Other                                                     | (2,000.00)     | (134,460.00)   | (50,000.00)       |
|                             | FUT PUT DEC 19 EURO DOLLARS 9675                                                                                                                                           | Other                                                     | 1,000.00       | 189,020.00     | 75,000.00         |
|                             | FUT PUT FEB 19 U.S. T-BONDS 1360                                                                                                                                           | Other                                                     | (200.00)       | (15,342.00)    | (3,126.00)        |
|                             | FUT PUT FEB 19 U.S. T-BONDS 1380                                                                                                                                           | Other                                                     | 200.00         | 37,784.00      | 6,250.00          |
|                             | FUT SEP 19 CMX HG COPPER                                                                                                                                                   | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT SEP 19 CMX SILVER                                                                                                                                                      | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUT SEP 19 ICEUS COFFEEC                                                                                                                                                   | Other                                                     | 0.00           | 0.00           | 0.00              |
|                             | FUTURE CORPORATION NPV                                                                                                                                                     | Corporate Stock - Common                                  | 5,600.00       | 77,846.89      | 75,847.42         |
|                             | FUTURE LAND DEVELO HK00.001                                                                                                                                                | Corporate Stock - Common                                  | 12,000.00      | 8,108.15       | 8,215.24          |
|                             | FUTURE RETAIL LTD INR2                                                                                                                                                     | Corporate Stock - Common                                  | 521,453.00     | 3,890,861.00   | 3,748,725.36      |
|                             | FUYAO GLASS INDUSTRY GROUP CO. LTD. CNY1H                                                                                                                                  | Corporate Stock - Common                                  | 4,800.00       | 15,645.29      | 15,357.60         |
|                             | G1 THERAPEUTICS IN COM USD0.0001                                                                                                                                           | Corporate Stock - Common                                  | 9,577.00       | 335,376.64     | 183,399.55        |
|                             | G4S PLC ORD 25P                                                                                                                                                            | Corporate Stock - Common                                  | 1,424.00       | 3,789.66       | 3,571.90          |
|                             | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                                                                                                                               | Corporate Debt Instruments - Other                        | 6,965,000.00   | 6,679,483.31   | 6,415,990.84      |
| *                           | GAC JOHN HANCOCK LIFE INS CO. CNTCT 8474 JOHN HANCOCK OTHER CONTRACTS                                                                                                      | Value of Funds Held in Insurance Company General Accounts | 1,755,676.75   | 1,755,676.69   | 1,755,676.75      |
| *                           | GAC METROPOLITAN LIFE INS CO CNTCT #13168 METLIFE OTHER CONTRACTS                                                                                                          | Other                                                     | 3,220.28       | 0.00           | 0.00              |
| *                           | GAC METROPOLITAN LIFE INS CO CNTCT 10433METLIFE OTHER CONTRACTS                                                                                                            | Other                                                     | 19,103.38      | 19,103.38      | 19,103.38         |
| *                           | GAC METROPOLITAN LIFE INSURANCE COMPANY CNTRCT#365 METLIFE OTHER CONTRACTS                                                                                                 | Other                                                     | 5,033.48       | 5,033.48       | 5,033.48          |
| *                           | GAC SHASTA 2.0                                                                                                                                                             | Value of Funds Held in Insurance Company General Accounts | 806,760,000.00 | 806,760,000.00 | 810,262,951.92    |
|                             | GADOL 45CI 3 LP                                                                                                                                                            | Partnership/Joint Venture Interests                       | 11,101,329.00  | 11,101,329.00  | 20,482,126.00     |
|                             | GAIL INDIA LTD INR10                                                                                                                                                       | Corporate Stock - Common                                  | 1,213,350.00   | 5,118,394.54   | 6,261,834.92      |
|                             | GAINESVILLE FLA UTILS SYS REV B-BUILD AMER BDS- 6.024 DUE 10-01-2040                                                                                                       | Other                                                     | 1,000,000.00   | 1,155,920.00   | 1,272,380.00      |
|                             | GALAXY ENTERTAINME NPV                                                                                                                                                     | Corporate Stock - Common                                  | 2,992,000.00   | 16,907,489.09  | 19,031,158.40     |
|                             | GALLAGHER ARTHUR J & CO COM                                                                                                                                                | Corporate Stock - Common                                  | 1,631.00       | 119,323.77     | 120,204.70        |
|                             | GALP ENERGIA SGPS EUR1                                                                                                                                                     | Corporate Stock - Common                                  | 10,930.00      | 210,270.52     | 172,363.44        |
|                             | GAMMA Q                                                                                                                                                                    | Other                                                     | 296,840.80     | 30,000,000.00  | 35,197,852.56     |
|                             | GAMUDA BERHAD MYR1                                                                                                                                                         | Corporate Stock - Common                                  | 363,700.00     | 329,022.15     | 205,942.65        |
|                             | GANFENG LITHIUM CO 'H' CNY1                                                                                                                                                | Corporate Stock - Common                                  | 1,076,619.00   | 2,273,213.27   | 1,743,635.03      |
|                             | GAP INC COM                                                                                                                                                                | Corporate Stock - Common                                  | 50,694.00      | 1,413,793.23   | 1,305,877.44      |
|                             | GAP VI OFFICE CO-INVESTORS                                                                                                                                                 | Partnership/Joint Venture Interests                       | 4,749,971.24   | 4,749,971.24   | 5,852,396.00      |
|                             | GARDNER DENVER HLDGS INC COM                                                                                                                                               | Corporate Stock - Common                                  | 91,559.00      | 2,295,801.95   | 1,872,381.55      |
|                             | GARMIN LTD COMMON STOCK                                                                                                                                                    | Corporate Stock - Common                                  | 59,163.00      | 2,734,693.34   | 3,746,201.16      |
|                             | GARTNER INC COM                                                                                                                                                            | Corporate Stock - Common                                  | 67,978.00      | 7,382,501.72   | 8,690,307.52      |
|                             | GATES GLOBAL LLC / 6% DUE 07-15-2022                                                                                                                                       | Corporate Debt Instruments - Other                        | 712,000.00     | 697,038.87     | 697,760.00        |
|                             | GATX CORP 4.5% 03-30-2045                                                                                                                                                  | Corporate Debt Instruments - Other                        | 200,000.00     | 207,242.00     | 182,620.00        |
|                             | GAZPROM PJSC RUB5(RUB)                                                                                                                                                     | Corporate Stock - Common                                  | 90,480.00      | 203,866.42     | 199,552.27        |
|                             | GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS                                                                                                                                  | Corporate Stock - Common                                  | 1,199,373.00   | 6,071,078.19   | 5,312,023.02      |
|                             | GB GROUP ORD GBP0.025                                                                                                                                                      | Corporate Stock - Common                                  | 82,251.00      | 613,705.35     | 442,589.39        |
|                             | GCI LIBERTY INC 1.75% DUE 09-30-2046                                                                                                                                       | Corporate Debt Instruments - Other                        | 1,790,000.00   | 1,857,884.05   | 1,742,974.91      |
|                             | GDR PAMPA ENERGIA S A SPONSORED ADR LEVEL 1                                                                                                                                | Corporate Stock - Common                                  | 130,497.00     | 4,972,712.31   | 4,151,109.57      |
|                             | GE CAP INTL FDG CO 2.342% DUE 11-15-2020                                                                                                                                   | Corporate Debt Instruments - Other                        | 180,000.00     | 173,801.52     | 173,709.90        |
|                             | GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                                                                                                                   | Corporate Debt Instruments - Other                        | 48,704,000.00  | 44,419,700.32  | 40,792,863.17     |
|                             | GE CAPITAL EUROPEAN FUNDING UNLIMITED COMPANY FLTG 17/05/2021                                                                                                              | Corporate Debt Instruments - Other                        | 200,000.00     | 214,305.23     | 218,002.83        |
|                             | GEBERIT AG CHF0.10 (REGD)                                                                                                                                                  | Corporate Stock - Common                                  | 11,142.00      | 4,341,499.90   | 4,320,944.00      |
|                             | GECCINA EUR7.50                                                                                                                                                            | Other                                                     | 2,994.00       | 444,482.06     | 386,752.81        |
|                             | GEDEON RICHTER PLC HUF100                                                                                                                                                  | Corporate Stock - Common                                  | 13,258.00      | 309,745.57     | 256,535.04        |
|                             | GEELY AUTOMOBILE H HKD0.02                                                                                                                                                 | Corporate Stock - Common                                  | 850,000.00     | 1,737,439.01   | 1,498,208.66      |
|                             | GEN ELEC CAP CORP 5.55% DUE 01-05-2026                                                                                                                                     | Corporate Debt Instruments - Other                        | 120,000.00     | 116,012.40     | 117,373.32        |
|                             | GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                                                                                                                     | Corporate Debt Instruments - Other                        | 480,000.00     | 573,679.03     | 468,211.68        |
|                             | GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36                                                                                               | Corporate Debt Instruments - Other                        | 1,000,000.00   | 822,500.00     | 670,793.00        |
|                             | GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039                                                                                               | Corporate Debt Instruments - Other                        | 185,000.00     | 238,408.85     | 193,418.24        |
|                             | GEN MTRS CO COM                                                                                                                                                            | Corporate Stock - Common                                  | 62,561.00      | 2,130,931.61   | 2,092,665.45      |
|                             | GENEL ENERGY PLC ORD GBP0.10                                                                                                                                               | Corporate Stock - Common                                  | 26,225.00      | 94,968.73      | 59,251.89         |
|                             | GENERAC HLDGS INC COM STK                                                                                                                                                  | Corporate Stock - Common                                  | 13,352.00      | 614,834.13     | 663,594.40        |
|                             | GENERAL DYNAMICS CORP COM                                                                                                                                                  | Corporate Stock - Common                                  | 141,987.00     | 27,100,502.27  | 22,321,776.27     |
|                             | GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022                                                                                                                                 | Corporate Debt Instruments - Other                        | 100,000.00     | 89,462.00      | 94,508.00         |
|                             | GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020                                                                                                      | Corporate Debt Instruments - Other                        | 165,000.00     | 165,529.65     | 167,827.94        |
|                             | GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002                                                                                                    | Corporate Debt Instruments - Other                        | 250,000.00     | 276,316.76     | 260,567.75        |
|                             | GENERAL ELEC CO 4.125% DUE 10-09-2042                                                                                                                                      | Corporate Debt Instruments - Other                        | 460,000.00     | 356,469.05     | 359,417.32        |
|                             | GENERAL ELEC CO 4.5% DUE 03-11-2044                                                                                                                                        | Corporate Debt Instruments - Other                        | 60,000.00      | 47,826.60      | 48,934.74         |
|                             | GENERAL ELEC CO FLTG RT 5% DUE 12-29-2049                                                                                                                                  | Corporate Debt Instruments - Other                        | 7,400,000.00   | 7,461,634.52   | 5,661,000.00      |
|                             | GENERAL ELECTRIC CO                                                                                                                                                        | Corporate Stock - Common                                  | 686,500.00     | 12,763,554.86  | 5,196,805.00      |
|                             | GENERAL MILLS INC COM                                                                                                                                                      | Corporate Stock - Common                                  | 23,048.00      | 1,038,855.84   | 897,489.12        |
|                             | GENERAL MLS INC 4.2% DUE 04-17-2028                                                                                                                                        | Corporate Debt Instruments - Other                        | 55,000.00      | 53,615.65      | 53,895.33         |
|                             | GENERAL MLS INC 4.7% DUE 04-17-2048                                                                                                                                        | Corporate Debt Instruments - Other                        | 3,852,000.00   | 3,661,077.87   | 3,525,304.18      |
|                             | GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                                                                                                                 | Corporate Debt Instruments - Other                        | 370,000.00     | 355,544.27     | 343,281.93        |
|                             | GENERAL MTRS CO 5.15% DUE 04-01-2038                                                                                                                                       | Corporate Debt Instruments - Other                        | 500,000.00     | 430,641.00     | 427,181.50        |
|                             | GENERAL MTRS CO 5.4% 04-01-2048                                                                                                                                            | Corporate Debt Instruments - Other                        | 1,200,000.00   | 1,199,124.00   | 1,021,977.60      |
|                             | GENERAL MTRS CO 5.95% DUE 04-01-2049                                                                                                                                       | Corporate Debt Instruments - Other                        | 935,000.00     | 894,972.73     | 843,102.59        |
|                             | GENERAL MTRS CO 6.25% DUE 10-02-2043                                                                                                                                       | Corporate Debt Instruments - Other                        | 7,680,000.00   | 8,245,598.01   | 7,198,794.25      |
|                             | GENERAL MTRS CO 6.6% DUE 04-01-2036                                                                                                                                        | Corporate Debt Instruments - Other                        | 970,000.00     | 1,053,058.53   | 944,297.91        |
|                             | GENERAL MTRS CO 6.75% DUE 04-01-2046                                                                                                                                       | Corporate Debt Instruments - Other                        | 120,000.00     | 132,837.60     | 116,172.48        |
|                             | GENERAL MTRS FINL CO INC 3.55% DUE 04-09-2021 REG                                                                                                                          | Corporate Debt Instruments - Other                        | 300,000.00     | 299,883.00     | 295,869.00        |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | GENESEE & WYO INC CL A CL A                                                                                                                                                | Corporate Stock - Common               | 8,905.00      | 645,336.42    | 659,148.10        |
|                       | GENESIS ENERGY LTD NPV                                                                                                                                                     | Corporate Stock - Common               | 15,285.00     | 26,661.34     | 26,750.82         |
|                       | GENMAB AS DKK1                                                                                                                                                             | Corporate Stock - Common               | 98,799.00     | 15,042,732.33 | 16,156,363.41     |
|                       | GENTERA SAB DE CV COM NPV                                                                                                                                                  | Corporate Stock - Common               | 698,500.00    | 501,641.61    | 513,578.17        |
|                       | GENTEX CORP COM                                                                                                                                                            | Corporate Stock - Common               | 164,700.00    | 2,593,369.42  | 3,328,587.00      |
|                       | GENTHERM INC COM NPV                                                                                                                                                       | Corporate Stock - Common               | 147,090.00    | 5,454,890.16  | 5,880,658.20      |
|                       | GENTING BHD MYR0.10                                                                                                                                                        | Corporate Stock - Common               | 2,810,800.00  | 4,766,546.49  | 4,149,033.27      |
|                       | GENUINE PARTS CO COM                                                                                                                                                       | Corporate Stock - Common               | 1,295.00      | 131,457.55    | 124,345.90        |
|                       | GENWORTH MORTGAGE INSURANCE AUS LTD NPV                                                                                                                                    | Corporate Stock - Common               | 10,341.00     | 16,527.95     | 15,943.34         |
|                       | GEORGE WASH UNIV 4.3% DUE 09-15-2044                                                                                                                                       | Corporate Debt Instruments - Other     | 235,000.00    | 235,000.00    | 239,566.29        |
|                       | GEORGE WESTON COM NPV                                                                                                                                                      | Corporate Stock - Common               | 5,943.00      | 446,161.56    | 391,834.20        |
|                       | GERDAU SA PRF NPV                                                                                                                                                          | Corporate Stock - Preferred            | 7,000.00      | 25,671.74     | 26,766.43         |
|                       | GETINGE AB SER B'N'NPV                                                                                                                                                     | Corporate Stock - Common               | 20,869.00     | 190,621.92    | 188,073.69        |
|                       | GETLINK SE                                                                                                                                                                 | Corporate Stock - Common               | 594,710.00    | 6,683,279.58  | 7,974,555.65      |
|                       | GF SECURITIES CO LTD H                                                                                                                                                     | Corporate Stock - Common               | 60,000.00     | 72,070.06     | 81,386.07         |
|                       | GI PARTNERS FUND V LP                                                                                                                                                      | Partnership/Joint Venture Interests    | 20,299,460.00 | 20,299,460.00 | 18,607,146.00     |
|                       | GIANT MFG CO TWD10                                                                                                                                                         | Corporate Stock - Common               | 3,000.00      | 12,375.81     | 14,103.52         |
|                       | GILDAN ACTIVEWEAR COM NPV                                                                                                                                                  | Corporate Stock - Common               | 346,907.00    | 10,022,595.15 | 10,525,571.88     |
|                       | GILEAD SCIENCES 2.5% DUE 09-01-2023                                                                                                                                        | Corporate Debt Instruments - Other     | 485,000.00    | 483,283.10    | 467,875.14        |
|                       | GILEAD SCIENCES 4.15% DUE 03-01-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 8,265,000.00  | 7,974,538.40  | 7,613,230.37      |
|                       | GILEAD SCIENCES 4.5% DUE 02-01-2045                                                                                                                                        | Corporate Debt Instruments - Other     | 3,500,000.00  | 3,566,262.55  | 3,365,967.51      |
|                       | GILEAD SCIENCES 4.6% DUE 09-01-2035                                                                                                                                        | Corporate Debt Instruments - Other     | 2,130,000.00  | 2,122,864.50  | 2,150,539.59      |
|                       | GILEAD SCIENCES 4.8% DUE 04-01-2044                                                                                                                                        | Corporate Debt Instruments - Other     | 3,670,000.00  | 3,723,083.50  | 3,680,881.55      |
|                       | GILEAD SCIENCES INC                                                                                                                                                        | Corporate Stock - Common               | 61,659.00     | 4,378,572.85  | 3,856,770.45      |
|                       | GIJNSIDIGE FORSIKR NOK2                                                                                                                                                    | Corporate Stock - Common               | 13,115.00     | 219,919.10    | 204,771.61        |
|                       | GLACIER BANCORP INC NEW COM                                                                                                                                                | Corporate Stock - Common               | 22,580.00     | 700,228.08    | 894,619.60        |
|                       | GLAUKOS CORP COM                                                                                                                                                           | Corporate Stock - Common               | 18,908.00     | 908,765.18    | 1,062,062.36      |
|                       | GLAXOSMITHKLINE 3.875% DUE 05-15-2028                                                                                                                                      | Corporate Debt Instruments - Other     | 1,070,000.00  | 1,075,006.40  | 1,087,351.12      |
|                       | GLAXOSMITHKLINE 6.375% DUE 05-15-2038                                                                                                                                      | Corporate Debt Instruments - Preferred | 2,020,000.00  | 2,574,654.96  | 2,539,034.96      |
|                       | GLAXOSMITHKLINE CO INR10                                                                                                                                                   | Corporate Stock - Common               | 2,924.00      | 307,961.93    | 320,199.26        |
|                       | GLAXOSMITHKLINE ORD GBP0.25                                                                                                                                                | Corporate Stock - Common               | 377,402.00    | 8,037,968.82  | 7,167,590.53      |
|                       | GLENCORE FDG LLC 4% DUE 03-27-2027                                                                                                                                         | Corporate Debt Instruments - Other     | 1,847,000.00  | 1,682,339.95  | 1,682,576.37      |
|                       | GLENCORE PLC ORD USD0.01                                                                                                                                                   | Corporate Stock - Common               | 733,346.00    | 3,347,412.55  | 2,721,178.57      |
|                       | GLENDON OPPORTUNITIES FUND, LP                                                                                                                                             | Partnership/Joint Venture Interests    | 32,000,000.00 | 32,000,000.00 | 40,541,173.00     |
|                       | GLOBAL PMTS INC COM                                                                                                                                                        | Corporate Stock - Common               | 6,505.00      | 622,546.16    | 670,860.65        |
|                       | GLOBAL SC FIN II SRL 3.09 SER 2014-1 CL A-2 07-17-2024                                                                                                                     | Corporate Debt Instruments - Other     | 122,833.33    | 122,800.34    | 121,021.54        |
|                       | GLOBALTRANS INVEST GDR EACH REPR 1 ORD 'REGS'                                                                                                                              | Corporate Stock - Common               | 73,344.00     | 751,467.11    | 664,496.64        |
|                       | GLOBE TELECOM INC PHPS0                                                                                                                                                    | Corporate Stock - Common               | 11,020.00     | 435,551.25    | 398,174.38        |
|                       | GLOBUS MED INC CL A NEW COM STK                                                                                                                                            | Corporate Stock - Common               | 122,213.00    | 4,548,207.62  | 5,289,378.64      |
|                       | GLOW ENERGY THB10(NVDR)                                                                                                                                                    | Corporate Stock - Common               | 4,700.00      | 12,967.23     | 12,847.05         |
|                       | GLP CAP L P / GLP 5.375% DUE 04-15-2026                                                                                                                                    | Corporate Debt Instruments - Other     | 50,000.00     | 50,875.00     | 49,450.50         |
|                       | GLP CAP L P / GLP FING II INC 5.3% 01-15-2029                                                                                                                              | Corporate Debt Instruments - Other     | 2,040,000.00  | 2,038,332.75  | 1,995,181.20      |
|                       | GLYCOMIMETICS INC COM                                                                                                                                                      | Corporate Stock - Common               | 13,762.00     | 291,007.02    | 130,326.14        |
|                       | GM FINL CNSMR 2.74% DUE 07-16-2021                                                                                                                                         | Corporate Debt Instruments - Other     | 385,000.00    | 384,060.94    | 384,334.72        |
|                       | GMO PAYMENT GATEWAY NPV                                                                                                                                                    | Corporate Stock - Common               | 33,400.00     | 1,882,609.75  | 1,424,709.47      |
|                       | GN STORE NORD DKK4                                                                                                                                                         | Corporate Stock - Common               | 87,562.00     | 2,876,328.40  | 3,263,480.05      |
|                       | GNMA 2013-H25 REMIC PASSTHRU CTF CL SA 10-20-2063                                                                                                                          | U.S. Government Securities             | 212,480.95    | 212,249.27    | 215,248.94        |
|                       | GNMA FLTGT RT 5.23500013351% DUE 04-16-2039                                                                                                                                | Corporate Debt Instruments - Other     | 79,815.74     | 85,801.92     | 79,766.49         |
|                       | GNMA POOL # 352052 SERIES 2023 7.5 DUE 10-15-2023                                                                                                                          | U.S. Government Securities             | 3,385.34      | 3,630.33      | 3,552.47          |
|                       | GNMA POOL #399246 7.5 DUE 04-15-2027 REG                                                                                                                                   | U.S. Government Securities             | 180.36        | 192.85        | 182.03            |
|                       | GNMA POOL #447986 7 DUE 06-15-2028 REG                                                                                                                                     | U.S. Government Securities             | 2,524.86      | 2,683.14      | 2,685.92          |
|                       | GNMA POOL #477011 SER 2029 7% DUE 10-15-2029 REG                                                                                                                           | U.S. Government Securities             | 4,461.12      | 4,735.85      | 4,597.36          |
|                       | GNMA POOL #484839 SER 2028 7% DUE 10-15-2028 REG                                                                                                                           | U.S. Government Securities             | 2,394.09      | 2,544.11      | 2,425.07          |
|                       | GNMA POOL #486116 8.5 DUE 07-15-2030 REG                                                                                                                                   | U.S. Government Securities             | 229.14        | 237.50        | 229.62            |
|                       | GNMA POOL #493727 7 DUE 10-15-2029 REG                                                                                                                                     | U.S. Government Securities             | 1,245.57      | 1,322.31      | 1,258.54          |
|                       | GNMA POOL #499467 7 DUE 04-15-2029 REG                                                                                                                                     | U.S. Government Securities             | 945.06        | 1,003.26      | 951.87            |
|                       | GNMA POOL #520977 8 DUE 08-15-2030 REG                                                                                                                                     | U.S. Government Securities             | 1,878.98      | 2,027.58      | 2,090.57          |
|                       | GNMA POOL #523763 SER 2030 7.5% DUE 02-15-2030 REG                                                                                                                         | U.S. Government Securities             | 2,586.76      | 2,757.24      | 2,628.59          |
|                       | GNMA POOL #530650 7.5 DUE 06-15-2031 REG                                                                                                                                   | U.S. Government Securities             | 1,541.58      | 1,643.85      | 1,551.45          |
|                       | GNMA POOL #531298 SER 2030 8.5% DUE 08-15-2030 REG                                                                                                                         | U.S. Government Securities             | 8,880.29      | 9,204.98      | 9,184.62          |
|                       | GNMA POOL #532766 SER 2030 8.5% DUE 08-15-2030 REG                                                                                                                         | U.S. Government Securities             | 3,000.45      | 3,112.38      | 3,049.54          |
|                       | GNMA POOL #533903 SER 2030 8.5% DUE 06-15-2030 REG                                                                                                                         | U.S. Government Securities             | 1,371.08      | 1,420.36      | 1,373.44          |
|                       | GNMA POOL #535344 SER 2030 7.5% DUE 06-15-2030 REG                                                                                                                         | U.S. Government Securities             | 12,823.53     | 13,668.82     | 13,404.18         |
|                       | GNMA POOL #537750 SER 2030 8.5% DUE 12-15-2030 REG                                                                                                                         | U.S. Government Securities             | 4,100.89      | 4,267.49      | 4,108.97          |
|                       | GNMA POOL #544661 SER 2030 8.5% DUE 12-15-2030 REG                                                                                                                         | U.S. Government Securities             | 3,270.60      | 3,392.24      | 3,294.36          |
|                       | GNMA POOL #552172 SER 2031 7.5% DUE 11-15-2031 REG                                                                                                                         | U.S. Government Securities             | 1,655.99      | 1,765.87      | 1,699.69          |
|                       | GNMA POOL #587958 7 DUE 05-15-2032 REG                                                                                                                                     | U.S. Government Securities             | 6,002.21      | 6,372.67      | 6,068.35          |
|                       | GNMA POOL #780896 SER 2028 7% DUE 11-15-2028 REG                                                                                                                           | U.S. Government Securities             | 606.80        | 646.48        | 686.64            |
|                       | GNMA POOL #780977 SER 2028 7.5% DUE 12-15-2028 REG                                                                                                                         | U.S. Government Securities             | 2,508.38      | 2,692.89      | 2,841.34          |
|                       | GNMA POOL #781205 SER 2030 8.5% DUE 07-15-2030 REG                                                                                                                         | U.S. Government Securities             | 3,940.48      | 4,087.22      | 4,672.57          |
|                       | GNMA REMIC 2015-042 CL ZB 3.0% 03-20-2045                                                                                                                                  | U.S. Government Securities             | 2,109,155.04  | 1,977,136.48  | 1,900,369.78      |
|                       | GNMA REMIC SER 2014-027 CL MX 2.5% 02-20-2044                                                                                                                              | U.S. Government Securities             | 3,010,649.00  | 2,528,945.16  | 2,675,082.06      |
|                       | GNMAII 008418 ADJ RT DUE 05-20-2024                                                                                                                                        | U.S. Government Securities             | 10,360.39     | 9,894.14      | 10,433.22         |
|                       | GNMAII POOL #002959 8.5 DUE 08-20-2030 REG                                                                                                                                 | U.S. Government Securities             | 7,097.21      | 7,330.62      | 8,236.88          |
|                       | GNMAII POOL #003013 8.5 DUE 12-20-2030 REG                                                                                                                                 | U.S. Government Securities             | 18,255.54     | 18,855.98     | 21,183.00         |
|                       | GNMAII POOL #008157 ADJ RT 03-20-2023                                                                                                                                      | U.S. Government Securities             | 18,907.58     | 19,173.48     | 19,203.48         |
|                       | GNMAII POOL #3001 SER 2030 8.5% DUE 11-20-2030 REG                                                                                                                         | U.S. Government Securities             | 9,774.17      | 10,095.60     | 11,150.19         |
|                       | GNMAII POOL #80407 SER 2030 ADJ RT 05-20-2030                                                                                                                              | U.S. Government Securities             | 57,103.64     | 57,572.08     | 58,884.19         |
|                       | GNMAII POOL #80965 SER 2034 ADJ RT 07-20-2034                                                                                                                              | U.S. Government Securities             | 271,777.75    | 271,607.89    | 282,203.14        |
|                       | GNMAII POOL #81132 SER 2034 ADJ RT 11-20-2034                                                                                                                              | U.S. Government Securities             | 127,254.49    | 128,348.09    | 132,225.05        |
|                       | GNMAII POOL #8191 SER 2023 ADJ RT 05-20-2023                                                                                                                               | U.S. Government Securities             | 16,616.78     | 15,824.72     | 16,884.66         |
|                       | GNMAII POOL #8818 SER 2026 ADJ RT 02-20-2026                                                                                                                               | U.S. Government Securities             | 10,061.40     | 10,257.91     | 10,166.64         |
|                       | GODADDY INC CL A CL A                                                                                                                                                      | Corporate Stock - Common               | 134,179.00    | 8,330,700.70  | 8,804,825.98      |
|                       | GODREJ CONSUMER PR INR1                                                                                                                                                    | Corporate Stock - Common               | 53,723.00     | 614,644.85    | 623,799.33        |
|                       | GODREJ IND LTD COM STK                                                                                                                                                     | Corporate Stock - Common               | 427,040.00    | 3,716,557.78  | 3,342,490.98      |
|                       | GOGO INC CONV SR NT 3.75% DUE 03-01-2020BEO                                                                                                                                | Corporate Debt Instruments - Other     | 580,000.00    | 527,800.00    | 493,754.00        |
|                       | GOLD FIELDS LTD ZAR0.50                                                                                                                                                    | Corporate Stock - Common               | 174,091.00    | 651,771.24    | 597,125.47        |
|                       | GOLD ROAD RES LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 3,727,793.00  | 1,118,339.52  | 1,705,838.13      |
|                       | GOLD STD VENTURES CORP COM                                                                                                                                                 | Corporate Stock - Common               | 740,316.00    | 1,173,737.29  | 925,395.00        |
|                       | GOLDCORP INC COM NPV                                                                                                                                                       | Corporate Stock - Common               | 13,481.00     | 132,374.41    | 131,967.32        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | GOLDCORP INC NEW 5.45% DUE 06-09-2044                                                                                                                                   | Corporate Debt Instruments - Other  | 80,000.00     | 79,613.60     | 79,199.68         |
|                       | GOLDCORP INC NEW COM                                                                                                                                                    | Corporate Stock - Common            | 155,494.00    | 2,734,860.76  | 1,523,841.20      |
|                       | GOLDEN AGRI-RESOURCES LTD USD0.025                                                                                                                                      | Corporate Stock - Common            | 426,600.00    | 109,869.09    | 76,681.59         |
|                       | GOLDEN STAR RES LTD CDA COM NPV(POST REV SPLIT)                                                                                                                         | Corporate Stock - Common            | 344,000.00    | 964,602.60    | 1,083,600.00      |
|                       | GOLDMAN SACHS 3.75% DUE 02-25-2026                                                                                                                                      | Corporate Debt Instruments - Other  | 545,000.00    | 537,198.65    | 515,377.07        |
|                       | GOLDMAN SACHS 3.85% DUE 07-08-2024                                                                                                                                      | Corporate Debt Instruments - Other  | 340,000.00    | 355,787.66    | 332,372.78        |
|                       | GOLDMAN SACHS 4.41% DUE 04-23-2039                                                                                                                                      | Corporate Debt Instruments - Other  | 2,630,000.00  | 2,570,343.43  | 2,410,676.42      |
|                       | GOLDMAN SACHS 4.8% DUE 07-08-2044                                                                                                                                       | Corporate Debt Instruments - Other  | 25,874,000.00 | 27,209,971.86 | 24,640,534.67     |
|                       | GOLDMAN SACHS 6.25% DUE 02-01-2041                                                                                                                                      | Corporate Debt Instruments - Other  | 3,320,000.00  | 3,848,557.50  | 3,786,649.25      |
|                       | GOLDMAN SACHS 6.75% DUE 10-01-2037                                                                                                                                      | Corporate Debt Instruments - Other  | 7,483,000.00  | 8,800,086.93  | 8,450,432.17      |
|                       | GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                                                                                                                             | Corporate Debt Instruments - Other  | 11,821,000.00 | 11,778,656.94 | 10,402,550.93     |
|                       | GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029                                                                                                                           | Corporate Debt Instruments - Other  | 3,270,000.00  | 3,255,341.30  | 3,052,953.76      |
|                       | GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                                                                                                               | Corporate Debt Instruments - Other  | 26,148,000.00 | 25,773,092.01 | 25,164,521.42     |
|                       | GOLDMAN SACHS GROUP INC COM                                                                                                                                             | Corporate Stock - Common            | 19,110.00     | 4,077,028.81  | 3,192,325.50      |
|                       | GOME RETAIL HLDS HKD0.025                                                                                                                                               | Corporate Stock - Common            | 101,000.00    | 9,663.49      | 8,385.11          |
|                       | GOODMAN GROUP NPV                                                                                                                                                       | Other                               | 514.00        | 3,680.12      | 3,846.53          |
|                       | GOODYEAR TIRE & RUBBER CO COM                                                                                                                                           | Corporate Stock - Common            | 2,862.00      | 65,860.53     | 58,413.42         |
|                       | GPE BRUXELLES LAM NPV                                                                                                                                                   | Corporate Stock - Common            | 8,940.00      | 913,749.43    | 777,519.45        |
|                       | GPO AERO CENT NORT SER'B' NPV                                                                                                                                           | Corporate Stock - Common            | 892,500.00    | 4,884,757.66  | 4,244,119.33      |
|                       | GPO AERO PACIFICO COM NPV SER'B'                                                                                                                                        | Corporate Stock - Common            | 130,400.00    | 1,436,969.16  | 1,058,362.98      |
|                       | GPO CARSO SAB DE C COM SER'A1' NPV                                                                                                                                      | Corporate Stock - Common            | 4,000.00      | 13,919.07     | 14,300.98         |
|                       | GPO DE INVERSIONES PRF COP187.50                                                                                                                                        | Corporate Stock - Preferred         | 1,090.00      | 12,040.88     | 10,431.78         |
|                       | GPO DE INVERSIONES SURAMERICANA SA COP187.50                                                                                                                            | Corporate Stock - Common            | 782.00        | 8,719.62      | 7,734.52          |
|                       | GPO FIN INBURSA SA COM SER' O' MXNO.41371                                                                                                                               | Corporate Stock - Common            | 20,400.00     | 31,938.25     | 29,304.53         |
|                       | GPO MEXICO SA SER'B'COM NPV                                                                                                                                             | Corporate Stock - Common            | 31,300.00     | 86,256.53     | 64,272.78         |
|                       | GPT GROUP NPV (STAPLED SECURITIES)                                                                                                                                      | Other                               | 118,638.00    | 436,436.70    | 446,002.97        |
|                       | GRACE W R & CO DEL NEW COM STK                                                                                                                                          | Corporate Stock - Common            | 54,512.00     | 3,959,747.01  | 3,538,373.92      |
|                       | GRACO INC COM                                                                                                                                                           | Corporate Stock - Common            | 52,800.00     | 1,343,020.24  | 2,209,680.00      |
|                       | GRAFTECH INTL LTD COM                                                                                                                                                   | Corporate Stock - Common            | 59,555.00     | 921,512.28    | 681,309.20        |
|                       | GRAINGER W W INC 3.75% DUE 05-15-2046                                                                                                                                   | Corporate Debt Instruments - Other  | 410,000.00    | 394,440.61    | 370,702.73        |
|                       | GRAINGER W W INC 4.2% DUE 05-15-2047                                                                                                                                    | Corporate Debt Instruments - Other  | 2,000,000.00  | 1,966,360.00  | 1,890,316.00      |
|                       | GRAINGER W W INC COM                                                                                                                                                    | Corporate Stock - Common            | 10,012.00     | 2,049,402.60  | 2,826,988.32      |
|                       | GRAINGER W W INC FIXED 4.6% DUE 06-15-2045                                                                                                                              | Corporate Debt Instruments - Other  | 995,000.00    | 994,194.05    | 1,022,253.05      |
|                       | GRAND CANYON ED INC COM STK                                                                                                                                             | Corporate Stock - Common            | 62,078.00     | 4,011,240.47  | 5,968,178.92      |
|                       | GRAND PACIF PETROC TWD10                                                                                                                                                | Corporate Stock - Common            | 334,000.00    | 237,642.57    | 237,430.46        |
|                       | GRAPHIC PACKAGING HLDG CO COM STK                                                                                                                                       | Corporate Stock - Common            | 44,422.00     | 656,863.48    | 472,650.08        |
|                       | GRAPHITE INDIA INR2                                                                                                                                                     | Corporate Stock - Common            | 96,866.00     | 1,191,596.33  | 1,048,023.11      |
|                       | GRASIM INDUSTRIES COMMON STOCK                                                                                                                                          | Corporate Stock - Common            | 2,931.00      | 41,182.35     | 34,660.65         |
|                       | GREAT WALL MOTOR 'H'CNV1                                                                                                                                                | Corporate Stock - Common            | 29,500.00     | 15,730.80     | 16,917.75         |
|                       | GREAT WEST LIFECO COM NPV                                                                                                                                               | Corporate Stock - Common            | 2,404.00      | 56,800.33     | 49,600.76         |
|                       | GREAT WESTN BANCORP INC COM                                                                                                                                             | Corporate Stock - Common            | 12,400.00     | 516,710.96    | 387,500.00        |
|                       | GREATEK ELECTRONIC TWD10                                                                                                                                                | Corporate Stock - Common            | 88,000.00     | 109,540.47    | 122,965.81        |
|                       | GREENBRIER COS INC COM STK                                                                                                                                              | Corporate Stock - Common            | 36,082.00     | 2,002,414.16  | 1,426,682.28      |
|                       | GREENBRIER COS INC SR NT CONV 2.875% DUE02-01-2024 REG                                                                                                                  | Corporate Debt Instruments - Other  | 250,000.00    | 270,854.76    | 245,661.00        |
|                       | GREENCORE GROUP ORD GBP0.01                                                                                                                                             | Corporate Stock - Common            | 1,977,770.00  | 6,420,340.76  | 4,488,658.64      |
|                       | GREENEDEN U.S HOLDINGS I LLC AKA B-3 TL SR 12-01-2023 12-01-2023                                                                                                        | Corporate Debt Instruments - Other  | 144,449.97    | 142,293.34    | 138,852.53        |
|                       | GREENFIELD ACQUISITION PARTNERS V, LP                                                                                                                                   | Partnership/Joint Venture Interests | 28,283,197.16 | 28,283,197.16 | 1,557,067.00      |
|                       | GREENFIELD ACQUISITION PARTNERS VI                                                                                                                                      | Partnership/Joint Venture Interests | 10,546,275.37 | 10,546,275.37 | 7,211,247.00      |
|                       | GREENTOWN CHINA HO HKD0.10                                                                                                                                              | Corporate Stock - Common            | 10,500.00     | 9,510.43      | 7,885.71          |
|                       | GRENKE AG                                                                                                                                                               | Corporate Stock - Common            | 22,796.00     | 2,174,901.15  | 1,933,596.24      |
|                       | GRIFOLS SA                                                                                                                                                              | Corporate Stock - Common            | 17,232.00     | 520,974.50    | 451,101.64        |
|                       | GRINDING MEDIA INC 7.375% DUE 12-15-2023                                                                                                                                | Corporate Debt Instruments - Other  | 233,000.00    | 236,084.15    | 225,427.50        |
|                       | GROUPE CGI INC COM NPV SUB VTG SHS CL A                                                                                                                                 | Corporate Stock - Common            | 7,393.00      | 474,177.07    | 451,980.89        |
|                       | GROWTHPOINT PROPS NPV                                                                                                                                                   | Other                               | 26,531.00     | 43,602.11     | 42,973.40         |
|                       | GRUMA, S.A.B DE C.V                                                                                                                                                     | Corporate Stock - Common            | 301,760.00    | 3,698,880.85  | 3,412,349.20      |
|                       | GRUPA LOTOS SA PLN1.00                                                                                                                                                  | Corporate Stock - Common            | 13,729.00     | 168,702.53    | 323,422.24        |
|                       | GRUPO AVAL ACCIONES Y VALORES GRUPO PFD SHS                                                                                                                             | Corporate Stock - Preferred         | 36,270.00     | 13,931.51     | 11,157.42         |
|                       | GRUPO FINANCIERO BANORTE S A B DE C V                                                                                                                                   | Corporate Stock - Common            | 1,929,674.00  | 11,199,723.06 | 9,384,915.30      |
|                       | GRUPO TELEvisa S A 6.125% DUE 01-31-2046                                                                                                                                | Corporate Debt Instruments - Other  | 180,000.00    | 187,128.00    | 184,072.68        |
|                       | GS ENGINEERING & C KRW5000                                                                                                                                              | Corporate Stock - Common            | 35,772.00     | 1,681,121.05  | 1,402,603.51      |
|                       | GS FIN CORP MEDIUM 0% DUE 06-05-2023                                                                                                                                    | Corporate Debt Instruments - Other  | 1,015,000.00  | 1,118,896.03  | 1,129,014.95      |
|                       | GS HOLDINGS CORP KRW5000                                                                                                                                                | Corporate Stock - Common            | 449.00        | 21,202.22     | 20,763.94         |
|                       | GS HOME SHOPPING I KRW5000                                                                                                                                              | Corporate Stock - Common            | 617.00        | 126,502.60    | 99,312.78         |
|                       | GS RETAIL CO LTD                                                                                                                                                        | Corporate Stock - Common            | 5,739.00      | 183,122.40    | 208,307.49        |
|                       | GSO CAPITAL SOLUTIONS FUND III LP                                                                                                                                       | Partnership/Joint Venture Interests | 10,365,152.00 | 10,365,152.00 | 10,274,133.00     |
|                       | GT CAPITAL HOLDING PHP10                                                                                                                                                | Corporate Stock - Common            | 710.00        | 11,996.92     | 13,164.40         |
|                       | GT GOLD CORP COM NPV                                                                                                                                                    | Corporate Stock - Common            | 413,610.00    | 434,295.68    | 184,728.44        |
|                       | GTCR FUND VIII AIV, L.P.                                                                                                                                                | Partnership/Joint Venture Interests | 112,553.25    | 112,553.25    | 33,606.00         |
|                       | GTCR FUND X/A AIV                                                                                                                                                       | Partnership/Joint Venture Interests | 2,675,128.41  | 2,675,128.41  | 7,789,604.00      |
|                       | GTCR FUND X/A LP                                                                                                                                                        | Partnership/Joint Venture Interests | 7,007,789.48  | 7,007,789.48  | 1,341,071.00      |
|                       | GTCR FUND X/B                                                                                                                                                           | Partnership/Joint Venture Interests | 1,340,205.00  | 1,340,205.00  | 512,212.00        |
|                       | GTCR FUND XI/A LP                                                                                                                                                       | Partnership/Joint Venture Interests | 13,203,096.00 | 13,203,096.00 | 16,001,825.00     |
|                       | GTCR FUND XI/B LP                                                                                                                                                       | Partnership/Joint Venture Interests | 13,050,029.00 | 13,050,029.00 | 17,940,856.00     |
|                       | GTCR FUND XII/A LP AND FUND XII/B LP                                                                                                                                    | Partnership/Joint Venture Interests | 9,366,132.00  | 9,366,132.00  | 5,986,325.00      |
|                       | GTCR PARTNERS IX-A, L.P.                                                                                                                                                | Partnership/Joint Venture Interests | 5,799,954.71  | 5,799,954.71  | 93,213.00         |
|                       | GTRC FUND VIII, LP                                                                                                                                                      | Partnership/Joint Venture Interests | 444,690.85    | 444,690.85    | 344,819.00        |
|                       | GUANGDONG INVEST NPV                                                                                                                                                    | Corporate Stock - Common            | 200,000.00    | 364,909.45    | 386,749.86        |
|                       | GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK                                                                                                                     | Corporate Stock - Common            | 996,000.00    | 1,255,136.43  | 993,538.42        |
|                       | GUANGZHOU BAIYUNSHAN PHARMACEUTICAL CO 'H'CNV1                                                                                                                          | Corporate Stock - Common            | 150,000.00    | 536,933.09    | 537,400.93        |
|                       | GUANGZHOU R&F PROP 'H'CNV0.25                                                                                                                                           | Corporate Stock - Common            | 2,676,400.00  | 5,943,755.05  | 4,047,408.28      |
|                       | GUARARAPES CONFEC COM NPV                                                                                                                                               | Corporate Stock - Common            | 0.00          | 0.00          | 0.00              |
|                       | GUDANG GARAM TBK IDR500                                                                                                                                                 | Corporate Stock - Common            | 268,400.00    | 1,539,999.67  | 1,560,844.92      |
|                       | GUIDEWIRE SOFTWARE 1.25% DUE 03-15-2025                                                                                                                                 | Corporate Debt Instruments - Other  | 560,000.00    | 559,725.00    | 536,607.68        |
|                       | GUIDEWIRE SOFTWARE INC COM USD0.0001                                                                                                                                    | Corporate Stock - Common            | 22,202.00     | 681,310.23    | 1,781,266.46      |
|                       | GULF PWR CO 4.55% DUE 10-01-2044                                                                                                                                        | Corporate Debt Instruments - Other  | 800,000.00    | 798,432.00    | 830,560.00        |
|                       | GUOTAI JUNAN SECUR CNY1 A STOCK CONNECT                                                                                                                                 | Corporate Stock - Common            | 2,800.00      | 6,469.27      | 6,243.64          |
|                       | GUOTAI JUNAN SECUR CNY1 H                                                                                                                                               | Corporate Stock - Common            | 6,400.00      | 12,491.71     | 12,948.20         |
|                       | H & E EQUIP SVCS INC 5.625% DUE 09-01-2025                                                                                                                              | Corporate Debt Instruments - Other  | 482,000.00    | 461,705.00    | 442,235.00        |
|                       | H M SAMPOERNA IDR4                                                                                                                                                      | Corporate Stock - Common            | 13,900.00     | 3,570.56      | 3,586.16          |
|                       | H&R REAL ESTATE INVT TR                                                                                                                                                 | Other                               | 506.00        | 8,031.25      | 7,650.39          |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                             | H.LUNDBECK A/S DKK5                                                                                                                                                        | Corporate Stock - Common            | 24,072.00     | 1,170,717.51  | 1,052,420.56      |
|                             | H20 RETAILING SHS                                                                                                                                                          | Corporate Stock - Common            | 5,300.00      | 82,624.84     | 75,455.50         |
|                             | HABIB BANK PKR10                                                                                                                                                           | Corporate Stock - Common            | 4,800.00      | 5,025.04      | 4,165.42          |
|                             | HACI OMER SABANCI TRY1                                                                                                                                                     | Corporate Stock - Common            | 9,326.00      | 9,955.01      | 13,182.86         |
|                             | HACKENSACK 4.211% 07-01-2048                                                                                                                                               | Corporate Debt Instruments - Other  | 90,000.00     | 90,000.00     | 89,675.19         |
|                             | HAEMONETICS CORP MASS COM                                                                                                                                                  | Corporate Stock - Common            | 27,001.00     | 1,672,593.11  | 2,701,450.05      |
|                             | HAIER ELECTRONICS HKD0.10                                                                                                                                                  | Corporate Stock - Common            | 1,721,000.00  | 4,045,304.85  | 4,233,615.82      |
|                             | HAIN CELESTIAL GROUP INC COM                                                                                                                                               | Corporate Stock - Common            | 21,800.00     | 688,636.76    | 345,748.00        |
|                             | HAITIAN INTL HLDGS HKD0.10                                                                                                                                                 | Corporate Stock - Common            | 6,000.00      | 11,557.93     | 11,571.84         |
|                             | HAITONG SECURITIES CO.LTD                                                                                                                                                  | Corporate Stock - Common            | 1,032,800.00  | 1,703,206.32  | 989,354.16        |
|                             | HAKUHODO DY HLDGS NPV                                                                                                                                                      | Corporate Stock - Common            | 100.00        | 1,425.44      | 1,435.54          |
|                             | HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW                                                                                                                                | Corporate Stock - Common            | 146,478.00    | 988,007.05    | 249,012.60        |
|                             | HALCON RES CORP FIXED 6.75% 02-15-2025                                                                                                                                     | Corporate Debt Instruments - Other  | 1,016,000.00  | 1,003,923.30  | 741,680.00        |
|                             | HALLA HOLDINGS CORP                                                                                                                                                        | Corporate Stock - Common            | 1,245.00      | 48,322.89     | 48,815.87         |
|                             | HALLIBURTON CO 4.85% DUE 11-15-2035                                                                                                                                        | Corporate Debt Instruments - Other  | 505,000.00    | 536,187.35    | 495,845.36        |
|                             | HALLIBURTON CO 5% DUE 11-15-2045                                                                                                                                           | Corporate Debt Instruments - Other  | 7,580,000.00  | 8,070,830.37  | 7,442,324.47      |
|                             | HALLIBURTON CO 6.7% DUE 09-15-2038                                                                                                                                         | Corporate Debt Instruments - Other  | 425,000.00    | 520,475.25    | 499,126.38        |
|                             | HALLIBURTON CO 7.45% DUE 09-15-2039                                                                                                                                        | Corporate Debt Instruments - Other  | 900,000.00    | 1,230,021.00  | 1,118,704.50      |
|                             | HALLIBURTON CO COM                                                                                                                                                         | Corporate Stock - Common            | 396,323.00    | 17,371,052.15 | 10,534,265.34     |
|                             | HALMA ORD GBP0.10                                                                                                                                                          | Corporate Stock - Common            | 150,857.00    | 1,839,879.54  | 2,620,673.59      |
|                             | HALOZYME THERAPEUTICS INC COM                                                                                                                                              | Corporate Stock - Common            | 211,228.00    | 2,783,740.93  | 3,090,265.64      |
|                             | HAMAMATSU PHOTONIC NPV                                                                                                                                                     | Corporate Stock - Common            | 10,100.00     | 384,634.83    | 340,149.48        |
|                             | HAMMERSON ORD GBP0.25                                                                                                                                                      | Other                               | 179.00        | 1,110.28      | 750.95            |
|                             | HANA FINANCIAL GRP KRW5000                                                                                                                                                 | Corporate Stock - Common            | 491,230.00    | 18,072,627.02 | 15,959,031.65     |
|                             | HANCOCK WHITNEY CORP                                                                                                                                                       | Corporate Stock - Common            | 31,027.00     | 1,154,094.96  | 1,075,085.55      |
|                             | HANESBRANDS INC COM STK                                                                                                                                                    | Corporate Stock - Common            | 3,862.00      | 67,603.95     | 48,390.86         |
|                             | HANG LUNG GROUP HKD1                                                                                                                                                       | Corporate Stock - Common            | 58,000.00     | 195,700.98    | 147,715.97        |
|                             | HANG LUNG PROPERTIES HKD1                                                                                                                                                  | Corporate Stock - Common            | 131,000.00    | 340,098.78    | 249,640.14        |
|                             | HANG SENG BANK NPV                                                                                                                                                         | Corporate Stock - Common            | 49,000.00     | 1,039,294.31  | 1,100,244.59      |
|                             | HANG SENG INV MGT HANG SENG CHINA ENT IDX ETF                                                                                                                              | Other                               | 74,000.00     | 866,844.72    | 967,845.35        |
|                             | HANGZHOU HIKVISION DIGITAL TECHNOLO A'CNV1 (STOCK CONNECT)                                                                                                                 | Corporate Stock - Common            | 349,050.00    | 1,333,124.51  | 1,308,743.80      |
|                             | HANKOOK TIRE CO KRW500                                                                                                                                                     | Corporate Stock - Common            | 6,504.00      | 334,206.81    | 234,034.42        |
|                             | HANKYU HANSHIN HOLDINGS INC NPV                                                                                                                                            | Corporate Stock - Common            | 7,200.00      | 241,513.47    | 239,529.69        |
|                             | HANMI PHARM CO LTD KRW2500                                                                                                                                                 | Corporate Stock - Common            | 2,838.66      | 946,477.89    | 1,180,442.95      |
|                             | HANNOVER RUECK SE ORD NPV(REGD)                                                                                                                                            | Corporate Stock - Common            | 38,327.00     | 3,495,800.06  | 5,156,850.37      |
|                             | HANOVER INS GROUP INC COM                                                                                                                                                  | Corporate Stock - Common            | 11,877.00     | 1,022,676.02  | 1,386,877.29      |
|                             | HANSOL CHEMICAL CO KRW5000                                                                                                                                                 | Corporate Stock - Common            | 34,788.00     | 2,444,636.92  | 2,416,266.36      |
|                             | HANWHA AEROSPACE CO LTD                                                                                                                                                    | Corporate Stock - Common            | 6,850.00      | 198,830.92    | 199,520.52        |
|                             | HANWHA CHEMICAL CORP KRW5000                                                                                                                                               | Corporate Stock - Common            | 879.00        | 14,748.54     | 15,913.07         |
|                             | HANWHA CORP KRW5000                                                                                                                                                        | Corporate Stock - Common            | 14,618.00     | 378,878.32    | 410,713.66        |
|                             | HANWHA GENERAL INSURANCE CO LTD KRW5000                                                                                                                                    | Corporate Stock - Common            | 38,226.00     | 271,326.65    | 202,469.67        |
|                             | HANWHA INVESTMENT & SECURITIES CO., LTD                                                                                                                                    | Corporate Stock - Common            | 28,760.00     | 54,894.70     | 52,452.59         |
|                             | HANWHA LIFE INSURANCE CO LTD                                                                                                                                               | Corporate Stock - Common            | 2,678.00      | 11,526.47     | 10,128.30         |
|                             | HAREL INS INVS ILS1                                                                                                                                                        | Corporate Stock - Common            | 3,540.00      | 20,791.90     | 23,295.27         |
|                             | HARGREAVES LANSOW ORD GBP0.004                                                                                                                                             | Corporate Stock - Common            | 40.00         | 980.39        | 941.95            |
|                             | HARLEY DAVIDSON COM USD0.01                                                                                                                                                | Corporate Stock - Common            | 1,478.00      | 65,749.95     | 50,429.36         |
|                             | HARRIS CORP DEL 4.4% DUE 06-15-2028                                                                                                                                        | Corporate Debt Instruments - Other  | 987,000.00    | 990,375.54    | 982,528.89        |
|                             | HARRIS CORP DEL 5.054% DUE 04-27-2045                                                                                                                                      | Corporate Debt Instruments - Other  | 2,493,000.00  | 2,623,591.07  | 2,564,481.79      |
|                             | HARRIS CORP DEL 6.15% DUE 12-15-2040                                                                                                                                       | Corporate Debt Instruments - Other  | 120,000.00    | 141,699.60    | 138,891.00        |
|                             | HARRIS CORP. COMMON STOCK 1 PAR                                                                                                                                            | Corporate Stock - Common            | 24,413.00     | 3,522,236.78  | 3,287,210.45      |
|                             | HARRISON STREET REAL ESTATE PARTNERS IV LP                                                                                                                                 | Partnership/Joint Venture Interests | 18,007,335.00 | 18,007,335.00 | 27,657,077.00     |
|                             | HARRISON STREET REAL ESTATE PARTNERS V, LP                                                                                                                                 | Partnership/Joint Venture Interests | 31,204,728.00 | 31,204,728.00 | 40,347,356.00     |
|                             | HARRISON STREET REAL ESTATE PARTNERS VI,CO INVESTMENT LP                                                                                                                   | Partnership/Joint Venture Interests | 21,733,416.00 | 21,733,416.00 | 22,567,420.00     |
|                             | HARRISON STREET REAL ESTATE PARTNERS VI,LP                                                                                                                                 | Partnership/Joint Venture Interests | 36,500,000.00 | 36,500,000.00 | 36,217,229.00     |
|                             | HARRISON STREET US SA III, L.P.                                                                                                                                            | Partnership/Joint Venture Interests | 21,552,500.00 | 21,552,500.00 | 21,421,335.00     |
|                             | HARSCO CORP COM                                                                                                                                                            | Corporate Stock - Common            | 22,950.00     | 338,642.74    | 455,787.00        |
|                             | HARTFORD FINL SVCS 4.3 DUE 04-15-2043                                                                                                                                      | Corporate Debt Instruments - Other  | 70,000.00     | 67,316.20     | 65,029.37         |
|                             | HARTFORD FINL SVCS 6.1% DUE 10-01-2041                                                                                                                                     | Corporate Debt Instruments - Other  | 420,000.00    | 496,214.25    | 483,927.78        |
|                             | HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018                                                                                                                               | Corporate Debt Instruments - Other  | 310,000.00    | 303,790.50    | 289,126.77        |
|                             | HARTFORD FINL SVCS GROUP INC COM                                                                                                                                           | Corporate Stock - Common            | 3,288.00      | 161,194.76    | 146,151.60        |
|                             | HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040                                                                                                                              | Corporate Debt Instruments - Other  | 185,000.00    | 219,812.90    | 218,197.14        |
|                             | HARTFORD HEALTHCARE CORP 5.746 04-01-2044                                                                                                                                  | Corporate Debt Instruments - Other  | 1,250,000.00  | 1,258,532.00  | 1,361,282.50      |
|                             | HARVEY NORMAN HLDG NPV                                                                                                                                                     | Corporate Stock - Common            | 39,095.00     | 112,433.22    | 86,972.30         |
|                             | HASBRO INC COM                                                                                                                                                             | Corporate Stock - Common            | 4,910.00      | 459,173.31    | 398,937.50        |
|                             | HCA INC 4.5% DUE 02-15-2027                                                                                                                                                | Corporate Debt Instruments - Other  | 61,000.00     | 61,000.00     | 57,645.00         |
|                             | HCA INC 5.25% DUE 04-15-2025                                                                                                                                               | Corporate Debt Instruments - Other  | 2,295,000.00  | 2,455,650.00  | 2,283,525.00      |
|                             | HCA INC 5.375% DUE 02-01-2025                                                                                                                                              | Corporate Debt Instruments - Other  | 714,000.00    | 745,237.50    | 696,150.00        |
|                             | HCL TECHNOLOGIES INR2                                                                                                                                                      | Corporate Stock - Common            | 696,669.00    | 9,749,805.22  | 9,623,043.05      |
|                             | HCP INC 4.25% DUE 11-15-2023                                                                                                                                               | Corporate Debt Instruments - Other  | 210,000.00    | 220,899.00    | 210,320.67        |
|                             | HCP INC 6.75% DUE 02-01-2041                                                                                                                                               | Corporate Debt Instruments - Other  | 2,125,000.00  | 2,630,997.75  | 2,617,290.25      |
|                             | HCP INC COM REIT                                                                                                                                                           | Other                               | 51,456.00     | 1,470,469.68  | 1,437,166.08      |
|                             | HD SUPPLY HLDGS INC. COM                                                                                                                                                   | Corporate Stock - Common            | 77,777.00     | 2,813,303.60  | 2,918,193.04      |
|                             | HDC HOLDINGS CO KRW5000                                                                                                                                                    | Corporate Stock - Common            | 48,046.00     | 992,194.71    | 742,779.62        |
|                             | HDFC BANK                                                                                                                                                                  | Corporate Stock - Common            | 152,018.00    | 3,284,498.23  | 4,619,875.25      |
|                             | HEALTH CARE REIT INC 5.125 DUE 03-15-2043                                                                                                                                  | Corporate Debt Instruments - Other  | 1,700,000.00  | 1,807,556.50  | 1,711,228.50      |
|                             | HEALTHCARE RLTY TR                                                                                                                                                         | Other                               | 45,003.00     | 1,391,716.27  | 1,279,885.32      |
|                             | HEALTHCARE RLTY TR 3.625% DUE 01-15-2028                                                                                                                                   | Corporate Debt Instruments - Other  | 500,000.00    | 495,765.00    | 469,506.50        |
|                             | HEALTHCARE SVCS GROUP INC COM                                                                                                                                              | Corporate Stock - Common            | 65,640.00     | 2,665,289.54  | 2,637,415.20      |
|                             | HEALTHCARE TR AMER 3.5% DUE 08-01-2026                                                                                                                                     | Corporate Debt Instruments - Other  | 1,600,000.00  | 1,595,536.00  | 1,503,857.60      |
|                             | HEALTHEQUITY INC COM                                                                                                                                                       | Corporate Stock - Common            | 13,876.00     | 558,947.75    | 827,703.40        |
|                             | HEG LIMITED INR10                                                                                                                                                          | Corporate Stock - Common            | 9,757.00      | 491,780.74    | 518,148.90        |
|                             | HEICO CORP NEW CL A CL A                                                                                                                                                   | Corporate Stock - Common            | 60,550.00     | 4,015,240.74  | 3,814,650.00      |
|                             | HEICO CORP NEW COM                                                                                                                                                         | Corporate Stock - Common            | 70,263.00     | 3,197,839.66  | 5,443,977.24      |
|                             | HEIDELBERGCEMENT NPV                                                                                                                                                       | Corporate Stock - Common            | 14,971.00     | 1,204,335.86  | 913,550.63        |
|                             | HEINEKEN N V 4.35% DUE 03-29-2047                                                                                                                                          | Corporate Debt Instruments - Other  | 1,400,000.00  | 1,389,094.00  | 1,331,260.00      |
|                             | HEINEKEN NV EUR1.60                                                                                                                                                        | Corporate Stock - Common            | 87,276.00     | 8,387,558.40  | 7,702,210.33      |
|                             | HELIX ENERGY SOLUTIONS GROUP INC SR NT CONV 4.25% DUE 05-01-2022 REG                                                                                                       | Corporate Debt Instruments - Other  | 540,000.00    | 582,735.60    | 498,315.24        |
|                             | HELLA GMBH & CO.KG NPV                                                                                                                                                     | Corporate Stock - Common            | 4,808.00      | 284,993.11    | 191,270.04        |
|                             | HELMERICH & PAYNE INC COM                                                                                                                                                  | Corporate Stock - Common            | 6,894.00      | 445,564.87    | 330,498.36        |
|                             | HENDERSON LAND DEVELOPMENT HKD2                                                                                                                                            | Corporate Stock - Common            | 1,262,613.00  | 6,589,650.86  | 6,289,399.12      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost        | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|-----------------|-------------------|
|                       | HENGAN INTL HKD0.10                                                                                                                                                        | Corporate Stock - Common               | 6,500.00      | 57,464.18       | 47,321.94         |
|                       | HENGTEL NETWORKS GROUP LIMITED HKD0.002 (LOCAL CODE-136)                                                                                                                   | Corporate Stock - Common               | 4,720,000.00  | 167,409.14      | 143,480.62        |
|                       | HENKEL AG & CO KGAA NON-VTG PRF NPV                                                                                                                                        | Corporate Stock - Preferred            | 26,215.00     | 2,850,405.25    | 2,858,916.54      |
|                       | HENKEL AG & CO KGAA NPV(BR)                                                                                                                                                | Corporate Stock - Common               | 21,087.00     | 2,057,861.02    | 2,067,055.65      |
|                       | HENNES & MAURITZ SER B'NPV                                                                                                                                                 | Corporate Stock - Common               | 85,236.00     | 1,532,570.34    | 1,211,552.27      |
|                       | HENRY SCHEIN INC COMMON STOCK                                                                                                                                              | Corporate Stock - Common               | 82,172.00     | 6,768,434.07    | 6,452,145.44      |
|                       | HERBALIFE LTD SR NT CONV 2% DUE 08-15-2019 REG                                                                                                                             | Corporate Debt Instruments - Other     | 1,470,000.00  | 1,607,924.53    | 2,027,274.06      |
|                       | HERCULES TR II WT EXP                                                                                                                                                      | Corporate Stock - Common               | 7,250.00      | 0.00            | 28,093.75         |
|                       | HERMES INTL NPV                                                                                                                                                            | Corporate Stock - Common               | 6.00          | 3,578.79        | 3,325.19          |
|                       | HERO MOTOCORP LTD INR2                                                                                                                                                     | Corporate Stock - Common               | 48,524.00     | 1,707,323.63    | 2,157,568.25      |
|                       | HERON THERAPEUTICS INC COM                                                                                                                                                 | Corporate Stock - Common               | 20,919.00     | 614,490.48      | 542,638.86        |
|                       | HEROUX-DEVTEK INC COM NPV                                                                                                                                                  | Corporate Stock - Common               | 661,750.00    | 6,269,836.35    | 6,264,773.39      |
|                       | HERSHEY COMPANY COM STK USD1                                                                                                                                               | Corporate Stock - Common               | 33,678.00     | 3,595,476.20    | 3,609,608.04      |
|                       | HERTZ CORP 144A 7.625% DUE 06-01-2022 BE0                                                                                                                                  | Corporate Debt Instruments - Other     | 736,000.00    | 737,296.98      | 693,680.00        |
|                       | HERTZ GLOBAL HLDGS INC NEW COM                                                                                                                                             | Corporate Stock - Common               | 42,300.00     | 727,713.58      | 577,395.00        |
|                       | HESS CORP 5.6% DUE 02-15-2041                                                                                                                                              | Corporate Debt Instruments - Other     | 8,060,000.00  | 8,032,408.85    | 7,092,243.87      |
|                       | HESS CORP 6% DUE 01-15-2040                                                                                                                                                | Corporate Debt Instruments - Other     | 4,649,000.00  | 4,873,406.99    | 4,261,329.19      |
|                       | HESS CORP COM STK                                                                                                                                                          | Corporate Stock - Common               | 130,440.00    | 7,490,168.06    | 5,282,820.00      |
|                       | HEWLETT PACKARD ENTERPRISE CO COM                                                                                                                                          | Corporate Stock - Common               | 66,998.00     | 1,101,269.63    | 885,043.58        |
|                       | HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016                                                                                                              | Corporate Debt Instruments - Other     | 1,715,000.00  | 1,743,300.05    | 1,653,573.85      |
|                       | HEWLETT PACKARD FLTG RT 3.515% DUE 10-05-2021                                                                                                                              | Corporate Debt Instruments - Other     | 200,000.00    | 200,000.00      | 198,259.60        |
|                       | HEXAGON AB SER B'NPV                                                                                                                                                       | Corporate Stock - Common               | 131,447.00    | 7,538,700.99    | 6,049,095.80      |
|                       | HEXCEL CORP NEW COM                                                                                                                                                        | Corporate Stock - Common               | 200,104.00    | 13,325,045.59   | 11,473,963.36     |
|                       | HI RIDGE BRANDS CO 8.875% DUE 03-15-2025                                                                                                                                   | Corporate Debt Instruments - Other     | 55,000.00     | 55,000.00       | 24,200.00         |
|                       | HIGHMARK COMMODITIES 9                                                                                                                                                     | Other                                  | 68,427.58     | 7,000,000.00    | 6,599,071.47      |
|                       | HIGHMARK GLOBAL 5                                                                                                                                                          | Other                                  | 203,181.87    | 20,528,945.20   | 20,583,350.94     |
|                       | HIGHMARK LONG SHORT EQUITY 16                                                                                                                                              | Other                                  | 500,000.00    | 50,000,000.00   | 56,931,160.50     |
|                       | HIGHMARK PRIVATE EQUITY I SBCVC FUND IV                                                                                                                                    | Partnership/Joint Venture Interests    | 25,522,090.21 | 25,522,090.21   | 36,588,443.00     |
|                       | HIGHMARK REAL ESTATE 2 FD                                                                                                                                                  | Partnership/Joint Venture Interests    | 33,736,796.72 | 33,736,796.72   | 37,921,515.73     |
|                       | HIGHMARK REAL ESTATE I                                                                                                                                                     | Partnership/Joint Venture Interests    | 3,239,274.51  | 3,905,120.49    | 22,639,026.39     |
|                       | Highmark STIF adjustment                                                                                                                                                   | Other                                  | 0.00          | (18,770,219.88) | (18,770,219.88)   |
|                       | HIGHWEALTH CONSTRU TWD10                                                                                                                                                   | Corporate Stock - Common               | 7,000.00      | 10,663.99       | 10,248.24         |
|                       | HIGHWOODS PPTYs INC COM                                                                                                                                                    | Other                                  | 25,791.00     | 1,197,107.51    | 997,853.79        |
|                       | HIKARI TSUSHIN INC NPV                                                                                                                                                     | Corporate Stock - Common               | 17,900.00     | 3,151,343.97    | 2,801,285.14      |
|                       | HIKMA PHARMACEUTIC ORD GBP0.10                                                                                                                                             | Corporate Stock - Common               | 49,594.00     | 789,448.59      | 1,083,875.79      |
|                       | HILL-ROM HLDGS INC COM STK                                                                                                                                                 | Corporate Stock - Common               | 52,104.00     | 4,702,681.91    | 4,613,809.20      |
|                       | HILLSBOROUGH NORTH LLC                                                                                                                                                     | Partnership/Joint Venture Interests    | 3,062,014.00  | 3,062,014.00    | 1,603,528.00      |
|                       | HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024                                                                                                                                 | Corporate Debt Instruments - Other     | 221,000.00    | 221,000.00      | 208,845.00        |
|                       | HILTON WORLDWIDE HLDGS INC COM NEW COM NEW                                                                                                                                 | Corporate Stock - Common               | 163,345.00    | 10,702,090.63   | 11,728,171.00     |
|                       | HINDALCO INDS INR1                                                                                                                                                         | Corporate Stock - Common               | 7,048.00      | 23,099.36       | 22,835.46         |
|                       | HINDUSTAN PETROL INR10                                                                                                                                                     | Corporate Stock - Common               | 330,201.00    | 1,755,291.76    | 1,197,785.62      |
|                       | HINO MOTORS NPV                                                                                                                                                            | Corporate Stock - Common               | 27,100.00     | 272,229.87      | 256,883.74        |
|                       | HIROSE ELECTRIC NPV                                                                                                                                                        | Corporate Stock - Common               | 12,780.00     | 1,450,167.62    | 1,254,528.56      |
|                       | HISAMITSU PHARM CO NPV                                                                                                                                                     | Corporate Stock - Common               | 1,300.00      | 70,640.34       | 71,922.71         |
|                       | HITACHI CAP CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 5,400.00      | 142,189.65      | 113,891.45        |
|                       | HITACHI CHEMICAL NPV                                                                                                                                                       | Corporate Stock - Common               | 4,700.00      | 75,152.08       | 71,111.51         |
|                       | HITACHI CONSTRUCTION MACHINERY NPV                                                                                                                                         | Corporate Stock - Common               | 6,400.00      | 220,470.33      | 150,032.36        |
|                       | HITACHI METALS NPV                                                                                                                                                         | Corporate Stock - Common               | 13,600.00     | 160,582.53      | 142,551.15        |
|                       | HITACHI NPV                                                                                                                                                                | Corporate Stock - Common               | 296,100.00    | 7,716,407.54    | 7,922,358.39      |
|                       | HIWIN TECH CORP TWD10                                                                                                                                                      | Corporate Stock - Common               | 264,210.00    | 2,824,615.84    | 1,899,678.24      |
|                       | HK ELEC INVS&HK EL UNITS (STAPLED)                                                                                                                                         | Other                                  | 173,500.00    | 153,915.78      | 175,065.62        |
|                       | HK offshore Chinese Yuan Renminbi                                                                                                                                          | Non-Interest Bearing Cash - USD        | 65,880.91     | 65,880.91       | 65,880.91         |
|                       | HKT TRUST AND HKT HKD0.0005 SHARE STAPLED                                                                                                                                  | Other                                  | 1,178,000.00  | 1,519,232.50    | 1,697,183.04      |
|                       | HLB CO LTD KRW500                                                                                                                                                          | Corporate Stock - Common               | 6,570.00      | 639,157.66      | 470,463.35        |
|                       | HLTH CARE REIT INC 6.5% DUE 03-15-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 664,000.00    | 860,032.72      | 775,451.74        |
|                       | HMK COMM5 (CFP ENERGY OPPS)                                                                                                                                                | Other                                  | 449,668.42    | 45,000,000.00   | 46,140,769.56     |
|                       | HMK LS EQ 4 (ISLET CAPITAL)                                                                                                                                                | Other                                  | 1,500,000.00  | 150,000,000.00  | 129,040,812.75    |
|                       | HMS HLDGS CORP COM                                                                                                                                                         | Corporate Stock - Common               | 145,684.00    | 2,639,760.12    | 4,098,090.92      |
|                       | HO TUNG CHEMICAL TWD10                                                                                                                                                     | Corporate Stock - Common               | 295,115.00    | 92,074.14       | 62,408.42         |
|                       | HOCHTIEF AG NPV                                                                                                                                                            | Corporate Stock - Common               | 7.00          | 987.05          | 941.84            |
|                       | HOKURIKU ELEC PWR NPV                                                                                                                                                      | Corporate Stock - Common               | 5,800.00      | 59,390.70       | 50,696.81         |
|                       | HOLLYFRONTIER CORP COM                                                                                                                                                     | Corporate Stock - Common               | 39,983.00     | 2,851,610.99    | 2,043,930.96      |
|                       | HOLOGIC INC COM                                                                                                                                                            | Corporate Stock - Common               | 216.00        | 9,363.92        | 8,877.60          |
|                       | HOLTEK SEMICONDUCT TWD10                                                                                                                                                   | Corporate Stock - Common               | 40,000.00     | 63,892.33       | 75,869.47         |
|                       | HOME BANCSHARES INC COM                                                                                                                                                    | Corporate Stock - Common               | 70,168.00     | 1,636,433.26    | 1,146,545.12      |
|                       | HOME DEPOT INC 3.5% DUE 09-15-2056                                                                                                                                         | Corporate Debt Instruments - Other     | 375,000.00    | 320,856.74      | 315,311.63        |
|                       | HOME DEPOT INC 3.9% DUE 12-06-2028 REG                                                                                                                                     | Corporate Debt Instruments - Other     | 20,000.00     | 19,862.60       | 20,485.12         |
|                       | HOME DEPOT INC 3.9% DUE 06-15-2047                                                                                                                                         | Corporate Debt Instruments - Other     | 2,240,000.00  | 2,304,825.60    | 2,113,307.84      |
|                       | HOME DEPOT INC 4.2% DUE 04-01-2043                                                                                                                                         | Corporate Debt Instruments - Preferred | 115,000.00    | 116,780.90      | 113,036.61        |
|                       | HOME DEPOT INC 4.25% DUE 04-01-2046                                                                                                                                        | Corporate Debt Instruments - Preferred | 1,165,000.00  | 1,162,111.85    | 1,161,040.17      |
|                       | HOME DEPOT INC 4.4 DUE 03-15-2045 REG                                                                                                                                      | Corporate Debt Instruments - Preferred | 5,477,000.00  | 5,753,723.23    | 5,516,292.00      |
|                       | HOME DEPOT INC 4.5% DUE 12-06-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 4,939,000.00  | 4,944,001.25    | 5,098,974.21      |
|                       | HOME DEPOT INC 4.875 DUE 02-15-2044                                                                                                                                        | Corporate Debt Instruments - Preferred | 1,145,000.00  | 1,206,521.35    | 1,222,082.55      |
|                       | HOME DEPOT INC 5.4% DUE 09-15-2040                                                                                                                                         | Corporate Debt Instruments - Preferred | 210,000.00    | 239,632.41      | 240,498.93        |
|                       | HOME DEPOT INC 5.875% DUE 12-16-2036                                                                                                                                       | Corporate Debt Instruments - Preferred | 300,000.00    | 364,939.70      | 360,435.60        |
|                       | HOME DEPOT INC 5.95% DUE 04-01-2041                                                                                                                                        | Corporate Debt Instruments - Preferred | 170,000.00    | 216,410.88      | 208,608.70        |
|                       | HOME DEPOT INC COM                                                                                                                                                         | Corporate Stock - Common               | 105,201.00    | 16,231,506.13   | 18,075,635.82     |
|                       | HOME DEPOT INC FIXED 1.8% DUE 06-05-2020                                                                                                                                   | Corporate Debt Instruments - Other     | 850,000.00    | 835,193.00      | 837,837.35        |
|                       | HOME PRODUCT CENTE THB1(ALIEN MKT)                                                                                                                                         | Corporate Stock - Common               | 487,900.00    | 172,238.91      | 227,766.58        |
|                       | HOMESERVE ORD GBP0.0269230769                                                                                                                                              | Corporate Stock - Common               | 77,706.00     | 988,448.91      | 856,553.95        |
|                       | HON HAI PRECISION TWD10                                                                                                                                                    | Corporate Stock - Common               | 933,924.00    | 3,225,701.68    | 2,151,212.52      |
|                       | HONDA MOTOR CO NPV                                                                                                                                                         | Corporate Stock - Common               | 591,500.00    | 17,685,520.93   | 15,604,946.91     |
|                       | H-ONE CO LTD NPV                                                                                                                                                           | Corporate Stock - Common               | 9,200.00      | 110,807.66      | 82,344.26         |
|                       | HONEYWELL INTL INC 1.8% DUE 10-30-2019                                                                                                                                     | Corporate Debt Instruments - Other     | 8,025,000.00  | 7,945,472.25    | 7,946,363.03      |
|                       | HONEYWELL INTL INC COM STK                                                                                                                                                 | Corporate Stock - Common               | 50,679.00     | 6,204,716.16    | 6,695,709.48      |
|                       | HONEYWELL INTL INC FLTG RT 2.7905% DUE 10-30-2019                                                                                                                          | Corporate Debt Instruments - Other     | 12,000,000.00 | 12,000,000.00   | 11,971,320.00     |
|                       | HONG KONG & CHINA GAS HKD0.25                                                                                                                                              | Corporate Stock - Common               | 2,000.00      | 3,890.75        | 4,138.27          |
|                       | Hong Kong dollar                                                                                                                                                           | Other                                  | 2,621,956.92  | 2,621,956.92    | 2,621,956.92      |
|                       | HONG KONG EXCHANGES & CLEAR                                                                                                                                                | Corporate Stock - Common               | 100.00        | 3,141.40        | 2,894.24          |
|                       | HONG LEONG FINANCIAL GROUP MYR1                                                                                                                                            | Corporate Stock - Common               | 2,100.00      | 9,930.81        | 9,431.58          |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)                                                                                                                            | Corporate Stock - Common            | 644,400.00    | 4,347,025.41  | 4,059,720.00      |
|                       | HORIBA LTD NPV                                                                                                                                                          | Corporate Stock - Common            | 5,000.00      | 220,367.14    | 204,621.06        |
|                       | HORIZON PHARMA INVT LTD SR NT EXCHANGEABLE 2.5% DUE 03-15-2022 REG                                                                                                      | Corporate Debt Instruments - Other  | 1,895,000.00  | 1,869,582.58  | 1,886,662.00      |
|                       | HORMEL FOODS CORP COM                                                                                                                                                   | Corporate Stock - Common            | 1,690.00      | 71,243.01     | 72,129.20         |
|                       | HOSHIZAKI CORP                                                                                                                                                          | Corporate Stock - Common            | 11,900.00     | 1,050,994.73  | 724,531.74        |
|                       | HOST HOTELS & RESORTS INC REIT                                                                                                                                          | Other                               | 6,640.00      | 141,725.77    | 110,688.80        |
|                       | HOSTESS BRANDS INC CL A CL A                                                                                                                                            | Corporate Stock - Common            | 45,393.00     | 580,389.76    | 496,599.42        |
|                       | HOTEL SHILLA KRW5000                                                                                                                                                    | Corporate Stock - Common            | 1,921.00      | 124,904.05    | 131,705.05        |
|                       | HOUSING DEVEL FIN INR2                                                                                                                                                  | Corporate Stock - Common            | 295,262.00    | 7,214,258.13  | 8,324,557.15      |
|                       | HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE                                                                                                                               | Other                               | 460,000.00    | 460,000.00    | 453,753.20        |
|                       | HOYA CORP NPV                                                                                                                                                           | Corporate Stock - Common            | 41,800.00     | 1,917,961.93  | 2,520,229.69      |
|                       | HP INC COM                                                                                                                                                              | Corporate Stock - Common            | 265,059.00    | 5,217,193.57  | 5,423,107.14      |
|                       | HSBC (AL RAJHI BANK) P-NOTE 19/01/2021                                                                                                                                  | Other                               | 37,017.00     | 824,595.19    | 863,430.68        |
|                       | HSBC (ALINMA BANK) P-NOTE 19/01/2021                                                                                                                                    | Other                               | 187,549.00    | 1,005,042.50  | 1,148,901.97      |
|                       | HSBC (RYANAIR HOLDINGS PLC) P-NOTE 29/10/2019                                                                                                                           | Other                               | 242,300.00    | 3,422,535.04  | 2,977,591.50      |
|                       | HSBC BK USA 5.875 11-01-2034                                                                                                                                            | Corporate Debt Instruments - Other  | 1,571,000.00  | 1,905,353.53  | 1,760,146.83      |
|                       | HSBC BK USA N A 7 DUE 01-15-2039                                                                                                                                        | Corporate Debt Instruments - Other  | 3,090,000.00  | 3,927,017.49  | 3,878,092.14      |
|                       | HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035                                                                                                         | Corporate Debt Instruments - Other  | 225,000.00    | 253,645.86    | 245,858.85        |
|                       | HSBC HLDGS ORD USD0.50(UK REG)                                                                                                                                          | Corporate Stock - Common            | 1,810,907.00  | 16,387,812.34 | 14,919,916.52     |
|                       | HSBC HLDGS PLC 3.262% 03-13-2023                                                                                                                                        | Corporate Debt Instruments - Other  | 400,000.00    | 400,000.00    | 391,463.20        |
|                       | HSBC HLDGS PLC 4.041% 03-13-2028                                                                                                                                        | Corporate Debt Instruments - Other  | 5,200,000.00  | 5,090,692.00  | 4,975,115.60      |
|                       | HSBC HLDGS PLC 4.375% DUE 11-23-2026                                                                                                                                    | Corporate Debt Instruments - Other  | 1,245,000.00  | 1,232,226.30  | 1,205,309.40      |
|                       | HSBC HLDGS PLC 4.583% 06-19-2029                                                                                                                                        | Corporate Debt Instruments - Other  | 1,230,000.00  | 1,230,891.95  | 1,219,222.74      |
|                       | HSBC HLDGS PLC 5.25% DUE 03-14-2044                                                                                                                                     | Corporate Debt Instruments - Other  | 720,000.00    | 683,978.40    | 713,652.48        |
|                       | HSBC HLDGS PLC 6.1% DUE 01-14-2042                                                                                                                                      | Corporate Debt Instruments - Other  | 2,600,000.00  | 3,317,756.00  | 3,022,245.20      |
|                       | HSBC HLDGS PLC 6.5% DUE 05-02-2036                                                                                                                                      | Corporate Debt Instruments - Other  | 195,000.00    | 232,280.10    | 221,878.22        |
|                       | HSBC HLDGS PLC 6.5% DUE 09-15-2037                                                                                                                                      | Corporate Debt Instruments - Other  | 4,145,000.00  | 4,970,343.46  | 4,697,793.78      |
|                       | HSBC HLDGS PLC 6.5% DUE 12-29-2999                                                                                                                                      | Corporate Debt Instruments - Other  | 1,200,000.00  | 1,195,500.00  | 1,090,500.00      |
|                       | HSBC HLDGS PLC 6.8% DUE 06-01-2038                                                                                                                                      | Corporate Debt Instruments - Other  | 135,000.00    | 175,675.32    | 159,427.31        |
|                       | HSBC HLDGS PLC FLTG RATE 05-18-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 955,000.00    | 955,000.00    | 949,843.00        |
|                       | HSBC HOLDINGS PLC 5.875%-FRN SUB PERP GBP1000                                                                                                                           | Corporate Debt Instruments - Other  | 800,000.00    | 1,052,240.03  | 977,118.25        |
|                       | HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)                                                                                                                             | Corporate Stock - Common            | 643,019.00    | 6,006,904.61  | 5,321,978.35      |
|                       | HSREP V CO-INVESTMENT LP                                                                                                                                                | Partnership/Joint Venture Interests | 21,359,720.00 | 21,359,720.00 | 28,282,229.00     |
|                       | HSREP VI CO-INVESTMENT 2 LP                                                                                                                                             | Partnership/Joint Venture Interests | 96,936,154.00 | 96,936,154.00 | 100,160,384.00    |
|                       | HUA HONG SEMICONDUCTOR LIMITED NPV                                                                                                                                      | Corporate Stock - Common            | 129,000.00    | 268,598.82    | 238,908.72        |
|                       | HUADIAN POWER INTERNATIONAL CORPORATION LIMITED 'H'CNV1                                                                                                                 | Corporate Stock - Common            | 12,000.00     | 5,144.43      | 5,410.41          |
|                       | HUANENG POWER 'H'CNV1                                                                                                                                                   | Corporate Stock - Common            | 38,000.00     | 23,608.31     | 24,170.59         |
|                       | HUANENG RENEWABLES CORP-H                                                                                                                                               | Corporate Stock - Common            | 2,650,000.00  | 1,126,578.35  | 710,786.97        |
|                       | HUATAI SECURITIES CO LTD CNV1 (STOCK CONNECT)                                                                                                                           | Corporate Stock - Common            | 2,100.00      | 5,081.84      | 4,951.71          |
|                       | HUATAI SECURITIES CO LTD 'H'CNV1                                                                                                                                        | Corporate Stock - Common            | 15,600.00     | 20,020.40     | 24,707.03         |
|                       | HUAXIA BANK CO 'A'CNV1 (STOCK CONNECT)                                                                                                                                  | Corporate Stock - Common            | 276,686.00    | 304,993.10    | 297,613.60        |
|                       | HUAYU AUTOMOTIVE SYSTEMS CO LTD 'A'CNV1 (STOCK CONNECT)                                                                                                                 | Corporate Stock - Common            | 194,500.00    | 738,917.97    | 520,905.05        |
|                       | HUB INTERNATIONAL LIMITED TERM BANK LOAN 04-16-2025                                                                                                                     | Corporate Debt Instruments - Other  | 137,310.00    | 136,971.70    | 129,372.11        |
|                       | HUB INTL LTD 7% DUE 05-01-2026                                                                                                                                          | Corporate Debt Instruments - Other  | 495,000.00    | 494,222.50    | 446,737.50        |
|                       | HUB POWER CO PKR10                                                                                                                                                      | Corporate Stock - Common            | 236,000.00    | 150,588.83    | 145,867.72        |
|                       | HUBSPOT INC COM                                                                                                                                                         | Corporate Stock - Common            | 29,980.00     | 3,247,268.54  | 3,769,385.40      |
|                       | HUBSPOT INC CONV SR 0.25% 06-01-2022 BEO                                                                                                                                | Corporate Debt Instruments - Other  | 1,320,000.00  | 1,453,327.70  | 1,885,551.36      |
|                       | HUDBAY MINERALS IN COM NPV                                                                                                                                              | Corporate Stock - Common            | 76,046.00     | 393,247.56    | 359,684.55        |
|                       | HUDSON PAC PTYS L FIXED 3.95% 11-01-2027                                                                                                                                | Corporate Debt Instruments - Other  | 1,500,000.00  | 1,497,225.00  | 1,394,361.00      |
|                       | HUGO BOSS AG                                                                                                                                                            | Corporate Stock - Common            | 26.00         | 2,000.28      | 1,602.60          |
|                       | HULIC COMPANY LTD                                                                                                                                                       | Corporate Stock - Common            | 100.00        | 1,092.37      | 897.78            |
|                       | HUMANA INC 2.625% DUE 10-01-2019                                                                                                                                        | Corporate Debt Instruments - Other  | 480,000.00    | 479,976.00    | 477,575.52        |
|                       | HUMANA INC 4.95% DUE 10-01-2044                                                                                                                                         | Corporate Debt Instruments - Other  | 5,415,000.00  | 5,520,574.70  | 5,562,239.27      |
|                       | HUMANA INC COM                                                                                                                                                          | Corporate Stock - Common            | 13,486.00     | 3,183,290.37  | 3,863,469.28      |
|                       | Hungarian forint                                                                                                                                                        | Non-Interest Bearing Cash - USD     | 33,230.89     | 33,230.89     | 33,230.89         |
|                       | HUNT J B TRANS SVCS INC COM                                                                                                                                             | Corporate Stock - Common            | 42.00         | 4,895.82      | 3,907.68          |
|                       | HUNTINGTON BANCSHARES INC COM                                                                                                                                           | Corporate Stock - Common            | 59,584.00     | 757,435.30    | 710,241.28        |
|                       | HUNTSMAN CORP COM STK                                                                                                                                                   | Corporate Stock - Common            | 110,082.00    | 3,496,027.85  | 2,123,481.78      |
|                       | HURON CONSULTING GROUP INC COM STK                                                                                                                                      | Corporate Stock - Common            | 85,690.00     | 3,494,317.30  | 4,396,753.90      |
|                       | HUSKY ENERGY INC COM NPV                                                                                                                                                | Corporate Stock - Common            | 40,989.00     | 571,360.45    | 423,454.96        |
|                       | HUSQVARNA AB SER'B'NPV                                                                                                                                                  | Corporate Stock - Common            | 845.00        | 6,468.93      | 6,261.84          |
|                       | HYATT HOTELS CORP COM CL A COM CL A                                                                                                                                     | Corporate Stock - Common            | 86,244.00     | 6,280,379.06  | 5,830,094.40      |
|                       | HYDRO ONE LTD COM                                                                                                                                                       | Corporate Stock - Common            | 32,042.00     | 478,911.82    | 475,069.93        |
|                       | HYLAND SOFTWARE, INC. TERM LOAN 07-01-2024                                                                                                                              | Corporate Debt Instruments - Other  | 97,907.10     | 97,699.36     | 94,676.17         |
|                       | HYPERA SA                                                                                                                                                               | Corporate Stock - Common            | 1,017,455.00  | 9,096,033.73  | 7,928,050.31      |
|                       | HYPROP INVESTMENTS LTD                                                                                                                                                  | Other                               | 2,325.00      | 14,654.83     | 13,172.58         |
|                       | HYSAN DEVELOPMENT NPV                                                                                                                                                   | Corporate Stock - Common            | 41,000.00     | 197,723.10    | 195,067.28        |
|                       | HYUNDAI AUTO 3.04% DUE 06-15-2021                                                                                                                                       | Corporate Debt Instruments - Other  | 115,000.00    | 114,990.58    | 115,144.56        |
|                       | HYUNDAI AUTO FIXED 1.48% DUE 02-18-2020                                                                                                                                 | Corporate Debt Instruments - Other  | 31,509.65     | 31,402.57     | 31,487.91         |
|                       | HYUNDAI CAP AMER DISC COML PAPER 4/2 YR53&4 01-04-2019                                                                                                                  | Corporate Debt Instruments - Other  | 1,000,000.00  | 993,992.50    | 999,705.67        |
|                       | HYUNDAI DEPT STORE KRW5000                                                                                                                                              | Corporate Stock - Common            | 12,041.00     | 1,053,999.70  | 975,538.99        |
|                       | HYUNDAI DEVELOPMENT COMPANY                                                                                                                                             | Corporate Stock - Common            | 204.00        | 11,048.11     | 8,812.33          |
|                       | HYUNDAI ELEVATOR KRW5000                                                                                                                                                | Corporate Stock - Common            | 0.00          | 0.00          | 0.00              |
|                       | HYUNDAI ENG & CONS KRW5000                                                                                                                                              | Corporate Stock - Common            | 11,317.00     | 625,539.56    | 553,780.42        |
|                       | HYUNDAI GLOVIS CO KRW500                                                                                                                                                | Corporate Stock - Common            | 140.00        | 15,636.55     | 16,185.70         |
|                       | HYUNDAI HEAVY INDS KRW5000                                                                                                                                              | Corporate Stock - Common            | 215.00        | 24,281.90     | 24,760.26         |
|                       | HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD                                                                                                                                | Corporate Stock - Common            | 86.00         | 28,526.45     | 26,667.86         |
|                       | HYUNDAI MARINE&FIR KRW500                                                                                                                                               | Corporate Stock - Common            | 25,518.00     | 981,531.25    | 938,800.77        |
|                       | HYUNDAI MOBIS KRW5000                                                                                                                                                   | Corporate Stock - Common            | 23,308.00     | 5,108,501.17  | 3,968,919.15      |
|                       | HYUNDAI MOTOR CO 2ND PRF KRW5000                                                                                                                                        | Corporate Stock - Preferred         | 1,245.00      | 79,314.46     | 85,915.94         |
|                       | HYUNDAI MOTOR CO KRW5000                                                                                                                                                | Corporate Stock - Common            | 33,912.00     | 4,623,193.22  | 3,601,516.41      |
|                       | HYUNDAI MOTOR CO PRF KRW5000                                                                                                                                            | Corporate Stock - Preferred         | 3,447.00      | 308,608.02    | 216,866.28        |
|                       | HYUNDAI MOTOR SECURITIES CO LT                                                                                                                                          | Corporate Stock - Common            | 14,877.00     | 118,549.38    | 115,064.09        |
|                       | HYUNDAI STEEL CO KRW5000                                                                                                                                                | Corporate Stock - Common            | 710.00        | 33,968.86     | 28,793.24         |
|                       | I/MONGOLIA YITAI C 'B'CNV1                                                                                                                                              | Corporate Stock - Common            | 11,800.00     | 12,855.98     | 13,947.60         |
|                       | I/O CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL X-A FLTG RT DUE 12-10-2045                                                                                           | Corporate Debt Instruments - Other  | 2,037,338.92  | 135,132.87    | 102,192.92        |
|                       | I/O CMO COMM 2013-CCRE12 MTG TR MTG PASSTHRU CTF CL X-A FLT RT 10-10-2046                                                                                               | Corporate Debt Instruments - Other  | 2,499,827.73  | 155,262.76    | 109,622.45        |
|                       | I/O CMO FREMF MORTGAGE TRUST SER 2013-K713 CL X2A 0.1% 144A 04-25-2046 REG                                                                                              | Corporate Debt Instruments - Other  | 67,658,598.75 | 163,733.82    | 54,329.85         |
|                       | I/O CMO J P MORGAN CHASE COML MTG SECS TR 2013-C COML MTG PASSTHRU 01-15-2046                                                                                           | Corporate Debt Instruments - Other  | 12,136,661.81 | 146,019.22    | 59,506.05         |
|                       | I/O CMO J P MORGAN CHASE COML MTG TR 2013-LC11 CL X-A FLTG RT 04-15-2046                                                                                                | Corporate Debt Instruments - Other  | 1,956,713.21  | 126,804.17    | 88,682.16         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | I/O FED HOME LN MTG FLTG RT 1.813113 DUE 08-25-2040                                                                                                                        | U.S. Government Securities          | 800,000.00    | 57,000.00     | 48,230.40         |
|                       | I/O FHLMC MULTICLASS FHMS K007 X1 VAR RT04-25-2020                                                                                                                         | U.S. Government Securities          | 3,491,214.67  | 133,511.69    | 35,160.02         |
|                       | I/O FHLMC MULTICLASS TRANCHE 00289 12-25-2022                                                                                                                              | U.S. Government Securities          | 7,542,727.24  | 256,362.25    | 121,294.60        |
|                       | I/O FHLMC MULTICLASS TRANCHE 09-25-2025                                                                                                                                    | U.S. Government Securities          | 0.00          | 0.00          | 0.00              |
|                       | I/O FNMA POOL #AN6168 3.13% 07-01-2032                                                                                                                                     | U.S. Government Securities          | 200,000.00    | 188,992.19    | 188,532.00        |
|                       | I/O FNMA PREASSIGN FLTG SER 2006-B CL HJ03-25-2036                                                                                                                         | U.S. Government Securities          | 493,360.65    | 74,620.79     | 77,851.82         |
|                       | I/O FNMA REMIC TR 2009-M2 CL-X VAR RATE 01-25-2019/01-25-2019                                                                                                              | U.S. Government Securities          | 325,116.00    | 11,226.67     | 3.25              |
|                       | I/O FNMA REMIC TR 2010-M5 CL-X VAR RATE 07-25-2020                                                                                                                         | U.S. Government Securities          | 1,161,256.50  | 42,912.05     | 15,037.11         |
|                       | I/O FNMA SER 2011-M5 CL X VAR RT 07-25-2021                                                                                                                                | U.S. Government Securities          | 5,050,292.25  | 309,724.95    | 109,328.73        |
|                       | I/O GNMA 2012-112 REMIC PASSTHRU CTF CL IO FLTG DUE 02-16-2053                                                                                                             | Corporate Debt Instruments - Other  | 5,148,981.75  | 150,446.82    | 102,011.63        |
|                       | I/O GNMA 2016-022 REMIC PASSTHRU CTF CL IX 06-16-2038                                                                                                                      | U.S. Government Securities          | 304,086.13    | 30,978.77     | 14,382.42         |
|                       | I/O GNMA FLTG RT SER 2013-135 CL CSI/O 09-16-2043                                                                                                                          | U.S. Government Securities          | 622,928.94    | 80,980.76     | 88,413.55         |
|                       | I/O GNMA REMIC 1.0378 11-16-2054                                                                                                                                           | U.S. Government Securities          | 3,402,751.92  | 271,156.81    | 224,510.17        |
|                       | I/O PVTPL CMO WFRBS COML MTG TR 2011-C5 COML PASSTHRU CTF X-A VAR RT 11-15-2044                                                                                            | Corporate Debt Instruments - Other  | 4,306,690.45  | 380,704.69    | 160,695.54        |
|                       | I/O PVTPL J P MORGAN CHASE COML MTG SECSTR 2011-C CL X-A FLTG RT 02-16-2046 BEO                                                                                            | Corporate Debt Instruments - Other  | 871,880.93    | 30,175.25     | 15,867.36         |
|                       | IAMGOLD CORP COM NPV                                                                                                                                                       | Corporate Stock - Common            | 59,647.00     | 352,792.75    | 218,795.92        |
|                       | IAMGOLD CORP COM STK                                                                                                                                                       | Corporate Stock - Common            | 345,979.00    | 1,705,412.65  | 1,273,202.72      |
|                       | IBERDROLA SA EURO.75                                                                                                                                                       | Corporate Stock - Common            | 1,273,628.00  | 8,065,212.00  | 10,217,842.45     |
|                       | IBERIABANK CORP COM                                                                                                                                                        | Corporate Stock - Common            | 27,148.00     | 1,987,192.88  | 1,745,073.44      |
|                       | ICA GRUPPEN AB NPV                                                                                                                                                         | Corporate Stock - Common            | 19,288.00     | 687,296.88    | 689,210.67        |
|                       | ICADE NPV (POST MERGER)                                                                                                                                                    | Other                               | 2,268.00      | 201,905.47    | 172,412.18        |
|                       | ICAHN ENTERPRISES 6.25% DUE 02-01-2022                                                                                                                                     | Corporate Debt Instruments - Other  | 445,000.00    | 457,793.75    | 439,437.50        |
|                       | ICE_CDS GOLDUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPCOHMY2                                                                                                          | Other                               | 0.00          | (2,729.20)    | (1,202.26)        |
|                       | ICE_CDS MSNYUS33 06/20/2023 SELL DISH DBS CORP 6.75% 06 SWPCOGQD6                                                                                                          | Other                               | 0.00          | (6,144.37)    | (83,981.24)       |
|                       | ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPCOG9P8                                                                                                          | Other                               | 0.00          | 461,594.59    | 283,198.50        |
|                       | ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPCOGBH3                                                                                                          | Other                               | 0.00          | 25,007.40     | 1,615.32          |
|                       | ICE_CDS MSNYUS33 12/20/2023 SELL F 4.346 12/08/26 SWPCOHEJ4                                                                                                                | Other                               | 0.00          | 107,102.60    | 94,510.44         |
|                       | ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR CREDIT CO L SWPCOHI68                                                                                                          | Other                               | 0.00          | 100,248.52    | 91,288.80         |
|                       | ICE_CDX MSNYUS33 06/20/2023 SELL CDX.NA.IG.30 SWPCOGPI4                                                                                                                    | Other                               | 0.00          | 221,433.82    | 106,354.08        |
|                       | ICE_CDX MSNYUS33 12/20/2023 SELL CDX.NA.IG.31 SWPCOHCN7                                                                                                                    | Other                               | 0.00          | 3,050,795.98  | 972,484.16        |
|                       | ICHOR INVESTMENT HOLDINGS LLC                                                                                                                                              | Partnership/Joint Venture Interests | 8,312,544.00  | 3,064,871.19  | 1.00              |
|                       | ICICI BANK INR2                                                                                                                                                            | Corporate Stock - Common            | 2,070,098.00  | 8,361,523.87  | 10,678,876.97     |
|                       | ICON PLC COM                                                                                                                                                               | Corporate Stock - Common            | 81,988.00     | 7,222,950.22  | 10,593,669.48     |
|                       | ICONIX BRAND GROUP INC ICONIX BRAND GROUP INC 5.75% DUE 08-15-2023 BEO                                                                                                     | Corporate Debt Instruments - Other  | 560,000.00    | 534,761.61    | 228,256.00        |
|                       | ICU MED INC COM                                                                                                                                                            | Corporate Stock - Common            | 2,864.00      | 671,454.53    | 657,660.32        |
|                       | IDACORP INC COM                                                                                                                                                            | Corporate Stock - Common            | 11,200.00     | 888,032.22    | 1,042,272.00      |
|                       | IDEMITSU KOSAN CO NPV                                                                                                                                                      | Corporate Stock - Common            | 8,700.00      | 255,415.85    | 286,259.86        |
|                       | IDEXX LABS INC COM                                                                                                                                                         | Corporate Stock - Common            | 29,502.00     | 5,014,923.17  | 5,487,962.04      |
|                       | IDORSIA LTD CHF0.05                                                                                                                                                        | Corporate Stock - Common            | 19,808.00     | 368,127.84    | 325,913.74        |
|                       | IGG INC USD0.0000025                                                                                                                                                       | Corporate Stock - Common            | 658,000.00    | 838,820.94    | 902,618.99        |
|                       | IGM FINANCIAL INC COM NPV                                                                                                                                                  | Corporate Stock - Common            | 731.00        | 19,950.16     | 16,607.80         |
|                       | IHI CORPORATION NPV                                                                                                                                                        | Corporate Stock - Common            | 8,100.00      | 274,765.24    | 223,697.76        |
|                       | IHS MARKIT LTD COM                                                                                                                                                         | Corporate Stock - Common            | 488,563.00    | 16,345,381.80 | 23,436,367.11     |
|                       | IIDA GROUP LTD                                                                                                                                                             | Corporate Stock - Common            | 77,300.00     | 1,442,835.08  | 1,339,354.69      |
|                       | II-VI INC .25% DUE 09-01-2022 BEO                                                                                                                                          | Corporate Debt Instruments - Other  | 500,000.00    | 515,687.50    | 485,794.50        |
|                       | II-VI INC COM                                                                                                                                                              | Corporate Stock - Common            | 8,050.00      | 219,576.14    | 261,303.00        |
|                       | IJM CORP BERHAD MYR1                                                                                                                                                       | Corporate Stock - Common            | 25,800.00     | 11,102.66     | 10,113.97         |
|                       | ILIAD NPV                                                                                                                                                                  | Corporate Stock - Common            | 4.00          | 604.91        | 560.83            |
|                       | ILLUMINA INC COM                                                                                                                                                           | Corporate Stock - Common            | 6,947.00      | 2,168,116.98  | 2,083,613.71      |
|                       | ILLUMINA INC SR NT CONV .5% DUE 06-15-2021 REG                                                                                                                             | Corporate Debt Instruments - Other  | 2,570,000.00  | 2,841,842.49  | 3,373,667.28      |
|                       | ILLUMINA INC ZERO CPN 0% DUE 08-15-2023                                                                                                                                    | Corporate Debt Instruments - Other  | 3,810,000.00  | 3,898,540.89  | 3,908,115.12      |
|                       | IMAGICA GROUP INC                                                                                                                                                          | Corporate Stock - Common            | 12,400.00     | 129,833.99    | 57,188.17         |
|                       | IMERYS EUR2                                                                                                                                                                | Corporate Stock - Common            | 68,102.00     | 5,035,117.89  | 3,268,176.78      |
|                       | IMI ORD GBP0.28571428                                                                                                                                                      | Corporate Stock - Common            | 119,368.00    | 2,010,654.60  | 1,435,135.83      |
|                       | IMPERIAL BRANDS PLC GBP0.10                                                                                                                                                | Corporate Stock - Common            | 104,879.00    | 4,328,093.24  | 3,175,051.79      |
|                       | IMPERIAL OIL COM NPV                                                                                                                                                       | Corporate Stock - Common            | 0.00          | 0.00          | 0.00              |
|                       | IMPINJ INC COM                                                                                                                                                             | Corporate Stock - Common            | 15,300.00     | 198,602.16    | 222,615.00        |
|                       | IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040                                                                                                                       | Corporate Debt Instruments - Other  | 275,000.00    | 277,045.37    | 214,789.95        |
|                       | IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO                                                                                                                   | Corporate Debt Instruments - Other  | 960,000.00    | 1,114,499.07  | 889,688.64        |
|                       | IN MICH PWR CO 3.75% DUE 07-01-2047                                                                                                                                        | Corporate Debt Instruments - Other  | 3,825,000.00  | 3,794,963.70  | 3,490,595.55      |
|                       | IN MICH PWR CO 4.55% DUE 03-15-2046                                                                                                                                        | Corporate Debt Instruments - Other  | 750,000.00    | 805,380.00    | 755,533.50        |
|                       | INCHCAPE ORD GBP0.10                                                                                                                                                       | Corporate Stock - Common            | 242,680.00    | 2,435,007.16  | 1,704,561.20      |
|                       | INCITEC PIVOT NPV                                                                                                                                                          | Corporate Stock - Common            | 1,356.00      | 3,635.22      | 3,131.17          |
|                       | INCYTE CORP COM                                                                                                                                                            | Corporate Stock - Common            | 8,601.00      | 713,599.88    | 546,937.59        |
|                       | IND BANK CO LTD 'A' CNY1 STOCK CONNECT                                                                                                                                     | Corporate Stock - Common            | 3,800.00      | 8,720.42      | 8,263.33          |
|                       | INDAH KIAT P&P TBK SCRIPLESS SHARES                                                                                                                                        | Corporate Stock - Common            | 503,500.00    | 684,441.59    | 404,410.64        |
|                       | INDEPENDENT BK GROUP INC COM                                                                                                                                               | Corporate Stock - Common            | 15,100.00     | 930,495.96    | 691,127.00        |
|                       | INDIABULLS HOUSING FINANCE LTD CMSTK                                                                                                                                       | Corporate Stock - Common            | 271,700.00    | 4,146,884.84  | 3,322,939.85      |
|                       | INDIAN HOTELS INR1 (POST SUBDIVISION)                                                                                                                                      | Corporate Stock - Common            | 749,481.00    | 1,200,591.36  | 1,585,595.41      |
|                       | INDIAN OIL CORP INR10                                                                                                                                                      | Corporate Stock - Common            | 320,870.00    | 937,633.96    | 629,882.31        |
|                       | Indian rupee                                                                                                                                                               | Non-Interest Bearing Cash - USD     | 90,080.87     | 90,080.87     | 90,080.87         |
|                       | INDIANA MICH PWR CO 4.25% 08-15-2048                                                                                                                                       | Corporate Debt Instruments - Other  | 260,000.00    | 258,512.80    | 255,547.24        |
|                       | INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048                                                                                                                              | Corporate Debt Instruments - Other  | 2,140,000.00  | 2,114,480.00  | 2,127,241.32      |
|                       | INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)                                                                                                                      | Corporate Stock - Common            | 208,655.00    | 7,358,702.00  | 5,331,010.82      |
|                       | INDL ALLIANCE INS COM NPV                                                                                                                                                  | Corporate Stock - Common            | 20,795.00     | 861,348.70    | 663,375.42        |
|                       | INDL BANK OF KOREA KRW5000                                                                                                                                                 | Corporate Stock - Common            | 251,329.00    | 3,145,443.59  | 3,164,700.17      |
|                       | INDO TAMBANGRAY IDR500                                                                                                                                                     | Corporate Stock - Common            | 236,000.00    | 356,915.66    | 332,336.58        |
|                       | INDOCEMENT TUNGGAL IDR500                                                                                                                                                  | Corporate Stock - Common            | 16,500.00     | 18,459.91     | 21,170.03         |
|                       | INDOFOOD CBP SUKSES MAKJUR T PLACEMENT                                                                                                                                     | Corporate Stock - Common            | 446,800.00    | 285,785.56    | 324,691.24        |
|                       | Indonesian rupiah                                                                                                                                                          | Non-Interest Bearing Cash - USD     | 742.50        | 742.50        | 742.50            |
|                       | INDUSTRIAL & COMMERCIAL BANK CHINA 'H'                                                                                                                                     | Corporate Stock - Common            | 18,134,000.00 | 12,950,035.81 | 12,947,314.91     |
|                       | INDUSTRIAL & COMMERCIAL BK OF CHINA CNY1(STOCK CONNECT)                                                                                                                    | Corporate Stock - Common            | 8,000.00      | 6,628.27      | 6,159.80          |
|                       | INDUSTRIAL GROWTH PARTNERS V LP                                                                                                                                            | Partnership/Joint Venture Interests | 10,059,759.91 | 10,059,759.91 | 9,391,559.00      |
|                       | INDUSTRIAL OXYGEN INCORPORATED CORP MYR0.10                                                                                                                                | Corporate Stock - Common            | 12,900.00     | 13,118.49     | 13,891.11         |
|                       | INDUSTRIAS PENOLES NPV                                                                                                                                                     | Corporate Stock - Common            | 1,100.00      | 15,975.83     | 13,401.92         |
|                       | INDUSTRIVARDEN AB SER'C'NPV                                                                                                                                                | Corporate Stock - Common            | 22,937.00     | 473,968.05    | 463,611.54        |
|                       | INDYMAC ABS INC SER 2005-B CL M3 FLT RT 08-25-2035 BEO                                                                                                                     | Corporate Debt Instruments - Other  | 300,000.00    | 299,812.50    | 299,193.60        |
|                       | INFINEON TECHNOLOG ORD NPV (REGD)                                                                                                                                          | Corporate Stock - Common            | 4,515.00      | 94,025.59     | 89,626.37         |
|                       | INFINERA CORP 2.125% DUE 09-01-2024                                                                                                                                        | Corporate Debt Instruments - Other  | 600,000.00    | 600,000.00    | 434,280.00        |
|                       | INFINERA CORP COM STK USD0.001                                                                                                                                             | Corporate Stock - Common            | 122,700.00    | 1,425,722.99  | 489,573.00        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | INFLEXION BUYOUT FUND V (NO.1)                                                                                                                                             | Partnership/Joint Venture Interests    | 2,733,550.00  | 3,593,019.09  | 2,665,210.54      |
|                       | INFLEXION PARTNERSHIP CAPITAL FUND II (NO. 1) LP                                                                                                                           | Partnership/Joint Venture Interests    | 70,200.00     | 93,274.74     | 49,245.02         |
|                       | INFOMART CORPORATI NPV                                                                                                                                                     | Corporate Stock - Common               | 77,000.00     | 996,147.44    | 705,327.44        |
|                       | INFORMA PLC (GB) ORD GBP0.001                                                                                                                                              | Corporate Stock - Common               | 623,071.00    | 5,450,026.14  | 5,000,909.91      |
|                       | INFOSYS LIMITED                                                                                                                                                            | Corporate Stock - Common               | 826,637.00    | 7,371,414.98  | 7,802,226.61      |
|                       | INFOSYS LIMITED ADR                                                                                                                                                        | Corporate Stock - Common               | 1,816,557.00  | 15,010,432.80 | 17,293,622.64     |
|                       | INFRASTRUCTURA EN COM MXN10 'CLS II'                                                                                                                                       | Corporate Stock - Common               | 1,900.00      | 8,970.91      | 7,068.89          |
|                       | ING BANK NV 08/08/2018 VAR RATE 08/03/2019                                                                                                                                 | Certificates of Deposit                | 10,000,000.00 | 10,000,000.00 | 10,000,000.00     |
|                       | ING GROEP N.V. EURO.01                                                                                                                                                     | Corporate Stock - Common               | 1,316,608.00  | 19,323,407.54 | 14,162,807.51     |
|                       | INGENICO GROUP EUR1                                                                                                                                                        | Corporate Stock - Common               | 8,081.00      | 589,860.04    | 457,640.39        |
|                       | INGERSOLL-RAND 4.3% DUE 02-21-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 3,618,000.00  | 3,535,507.79  | 3,376,324.84      |
|                       | INGEVITY CORP COM                                                                                                                                                          | Corporate Stock - Common               | 9,152.00      | 787,181.18    | 765,930.88        |
|                       | INGREDION INC COM                                                                                                                                                          | Corporate Stock - Common               | 638.00        | 65,775.02     | 58,313.20         |
|                       | INITIALIZED III LP                                                                                                                                                         | Partnership/Joint Venture Interests    | 8,000,000.00  | 8,000,000.00  | 8,587,584.00      |
|                       | INNER MONGOLIA YILI INDS. GP CO. LT 'A' CNY1(STOCK CONNECT LINE)                                                                                                           | Corporate Stock - Common               | 1,500.00      | 5,148.82      | 4,995.38          |
|                       | INNOGY SE NPV (ASD 06/07/18 EON CSH)                                                                                                                                       | Corporate Stock - Common               | 7,319.00      | 300,245.66    | 310,572.47        |
|                       | INNOLUX CORP TWD10                                                                                                                                                         | Corporate Stock - Common               | 1,278,000.00  | 526,206.70    | 404,143.54        |
|                       | INPEX CORPORATION NPV                                                                                                                                                      | Corporate Stock - Common               | 105,500.00    | 1,204,411.24  | 943,985.33        |
|                       | INPHI CORP COM                                                                                                                                                             | Corporate Stock - Common               | 27,883.00     | 746,550.36    | 896,438.45        |
|                       | INPHI CORP SR NT CONV 1.125% DUE 12-01-2020 REG                                                                                                                            | Corporate Debt Instruments - Other     | 520,000.00    | 582,788.70    | 545,562.68        |
|                       | INPHI CORPORATION .75% 09-01-2021                                                                                                                                          | Corporate Debt Instruments - Other     | 1,766,000.00  | 1,742,007.21  | 1,632,564.57      |
|                       | INS AUSTRALIA NPV                                                                                                                                                          | Corporate Stock - Common               | 124,996.00    | 703,836.08    | 615,980.30        |
|                       | INSMED INC SR NT CONV 1.75% DUE 01-15-2025 REG                                                                                                                             | Corporate Debt Instruments - Other     | 625,000.00    | 615,000.00    | 445,155.00        |
|                       | INSTRUCTURE INC COM                                                                                                                                                        | Corporate Stock - Common               | 9,123.00      | 378,567.75    | 342,203.73        |
|                       | INSULET CORP COM STK                                                                                                                                                       | Corporate Stock - Common               | 17,170.00     | 1,428,578.92  | 1,361,924.40      |
|                       | INSULET CORP CONV 1.25% 09-15-2021                                                                                                                                         | Corporate Debt Instruments - Other     | 920,000.00    | 1,023,279.65  | 1,300,926.92      |
|                       | INTACT FINL CORP COM NPV                                                                                                                                                   | Corporate Stock - Common               | 12,200.00     | 918,371.09    | 886,014.06        |
|                       | INTEGER HLDGS CORP COM                                                                                                                                                     | Corporate Stock - Common               | 21,623.00     | 1,020,362.77  | 1,648,969.98      |
|                       | INTEGRA LIFESCIENCES HLDG CORP COM DESP                                                                                                                                    | Corporate Stock - Common               | 11,738.00     | 657,710.53    | 529,383.80        |
|                       | INTEGRAFIN HOLDING ORD GBP0.01                                                                                                                                             | Corporate Stock - Common               | 12,545.00     | 58,818.94     | 49,050.35         |
|                       | INTEGRATED DEVICE TECHNOLOGY INC SR NT CONV .875% DUE 11-15-2022 REG                                                                                                       | Corporate Debt Instruments - Other     | 602,000.00    | 643,151.56    | 931,041.16        |
|                       | INTEL CORP 3.734% 12-08-2047 BEO                                                                                                                                           | Corporate Debt Instruments - Other     | 4,858,000.00  | 4,075,643.47  | 4,498,114.51      |
|                       | INTEL CORP 4.1% DUE 05-11-2047                                                                                                                                             | Corporate Debt Instruments - Other     | 6,780,000.00  | 6,785,669.96  | 6,507,620.28      |
|                       | INTEL CORP 4.1% DUE 05-19-2046                                                                                                                                             | Corporate Debt Instruments - Other     | 305,000.00    | 309,029.90    | 296,368.20        |
|                       | INTEL CORP COM                                                                                                                                                             | Corporate Stock - Common               | 285,530.00    | 10,442,754.18 | 13,399,922.90     |
|                       | INTEL CORP CONV BD 3.25% DUE 08-01-2039 BEO                                                                                                                                | Corporate Debt Instruments - Other     | 2,875,000.00  | 6,281,119.63  | 6,567,578.13      |
|                       | INTELSAT JACKSON 8.5% DUE 10-15-2024                                                                                                                                       | Corporate Debt Instruments - Other     | 538,000.00    | 539,702.50    | 521,860.00        |
|                       | INTELSAT JACKSON HLDGS S A 5.5 DUE 08-01-2023                                                                                                                              | Corporate Debt Instruments - Other     | 56,000.00     | 36,120.00     | 48,720.00         |
|                       | INTELSAT S A 4.5% DUE 06-15-2025                                                                                                                                           | Corporate Debt Instruments - Other     | 671,000.00    | 1,111,933.20  | 973,273.42        |
|                       | INTER PIPELINE LTD COM NPV                                                                                                                                                 | Corporate Stock - Common               | 3,612.00      | 64,157.25     | 51,146.64         |
|                       | INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO                                                                                                                           | Other                                  | 2,227,000.00  | 2,861,696.85  | 2,632,385.26      |
|                       | INTERCEPT PHARMACEUTICALS INC SR NT CONV3.25% DUE 07-01-2023 REG                                                                                                           | Corporate Debt Instruments - Other     | 1,930,000.00  | 1,847,916.03  | 1,778,255.68      |
|                       | INTERCONEXION ELEC COM COP32.8                                                                                                                                             | Corporate Stock - Common               | 3,221.00      | 12,874.30     | 13,865.92         |
|                       | INTERCONTINENTAL 4.25% DUE 09-21-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 200,000.00    | 198,576.00    | 195,772.00        |
|                       | INTERCONTINENTAL EXCHANGE INC COM                                                                                                                                          | Corporate Stock - Common               | 154,280.00    | 10,012,661.28 | 11,621,912.40     |
|                       | INTERCONTINENTAL HOTELS GROUP                                                                                                                                              | Corporate Stock - Common               | 89,800.00     | 4,786,138.08  | 4,845,826.88      |
|                       | INTERDIGITAL INC SR NT CONV 1.5% DUE 03-01-2020 REG                                                                                                                        | Corporate Debt Instruments - Other     | 523,000.00    | 566,481.35    | 549,450.73        |
|                       | INTERFACE INC COM                                                                                                                                                          | Corporate Stock - Common               | 42,692.00     | 810,554.24    | 608,361.00        |
|                       | INTERFOR CORP COM NPV                                                                                                                                                      | Corporate Stock - Common               | 7,180.00      | 85,160.62     | 75,805.83         |
|                       | INTERGLOBE AVIATIO INR10                                                                                                                                                   | Corporate Stock - Common               | 19,825.00     | 342,644.46    | 330,833.15        |
|                       | INTERNATIONAL BUSINESS MACHS CORP 1.625 DUE 05-15-2020                                                                                                                     | Corporate Debt Instruments - Other     | 4,400,000.00  | 4,308,436.00  | 4,313,091.20      |
|                       | INTERNATIONAL BUSINESS MACHS CORP COM                                                                                                                                      | Corporate Stock - Common               | 43,278.00     | 6,960,984.30  | 4,919,410.26      |
|                       | INTERNATIONAL FLAVORS & FRAGRANCES INC                                                                                                                                     | Corporate Stock - Preferred            | 32,025.00     | 1,649,954.02  | 1,623,667.50      |
|                       | INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048                                                                                                                                | Corporate Debt Instruments - Other     | 1,150,000.00  | 1,148,827.00  | 983,908.95        |
|                       | INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043                                                                                                                        | Corporate Debt Instruments - Other     | 2,020,000.00  | 2,103,787.20  | 2,070,641.40      |
|                       | INTERPUBLIC GROUP COMPANIES INC COM                                                                                                                                        | Corporate Stock - Common               | 4,825.00      | 110,079.23    | 99,539.75         |
|                       | INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                                                                                                                                  | Corporate Debt Instruments - Other     | 2,053,000.00  | 2,041,482.67  | 1,944,195.11      |
|                       | INTERSECT ENT INC COM                                                                                                                                                      | Corporate Stock - Common               | 38,039.00     | 1,179,814.74  | 1,071,939.02      |
|                       | INTERTEK GROUP ORD GBP0.01                                                                                                                                                 | Corporate Stock - Common               | 62,062.00     | 2,825,995.30  | 3,794,024.22      |
|                       | INTERXION HOLDING NV COM EURO.10                                                                                                                                           | Corporate Stock - Common               | 22,570.00     | 1,441,123.15  | 1,222,391.20      |
|                       | INTESA SANPAOLO FDG LLC DISC COM L PAPER 01-16-2019                                                                                                                        | Corporate Debt Instruments - Other     | 1,250,000.00  | 1,240,268.05  | 1,248,412.78      |
|                       | INTESA SANPAOLO FDG LLC DISC COM L PAPER 3/A3 YRS 3&4 02-01-2019                                                                                                           | Corporate Debt Instruments - Other     | 250,000.00    | 247,981.11    | 249,342.89        |
|                       | INTESA SANPAOLO NPV                                                                                                                                                        | Corporate Stock - Common               | 2,486,637.00  | 6,414,394.98  | 5,514,073.94      |
|                       | INTL BUSINESS 4.7% DUE 02-19-2046                                                                                                                                          | Corporate Debt Instruments - Other     | 1,280,000.00  | 1,272,192.00  | 1,277,963.52      |
|                       | INTL BUSINESS 5.6% DUE 11-30-2039                                                                                                                                          | Corporate Debt Instruments - Preferred | 340,000.00    | 403,202.60    | 376,865.52        |
|                       | INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL                                                                                                                     | Corporate Debt Instruments - Preferred | 70,000.00     | 84,290.50     | 88,766.58         |
|                       | INTL CONS AIRL DI                                                                                                                                                          | Corporate Stock - Common               | 41,142.00     | 322,243.87    | 323,822.46        |
|                       | INTL CONS AIRLINE ORD EURO.50                                                                                                                                              | Corporate Stock - Common               | 66,745.00     | 562,380.25    | 527,992.89        |
|                       | INTL FCSTONE INC COM                                                                                                                                                       | Corporate Stock - Common               | 88,057.00     | 4,029,765.56  | 3,221,125.06      |
|                       | INTL FLAVORS & 5% DUE 09-26-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 1,680,000.00  | 1,672,309.10  | 1,673,348.89      |
|                       | INTL FLAVORS & FRAGRANCES INC COM                                                                                                                                          | Corporate Stock - Common               | 770.00        | 103,294.54    | 103,387.90        |
|                       | INTL LEASE FIN 6.25% DUE 05-15-2019                                                                                                                                        | Corporate Debt Instruments - Other     | 100,000.00    | 106,793.00    | 100,884.60        |
|                       | INTL LEASE FIN 8.25% DUE 12-15-2020                                                                                                                                        | Corporate Debt Instruments - Other     | 300,000.00    | 352,500.00    | 322,734.90        |
|                       | INTL PAPER CO 4.4% DUE 08-15-2047                                                                                                                                          | Corporate Debt Instruments - Other     | 3,595,000.00  | 3,417,080.97  | 3,023,639.46      |
|                       | INTL PAPER CO 4.8% DUE 06-15-2044                                                                                                                                          | Corporate Debt Instruments - Other     | 3,195,000.00  | 3,144,289.31  | 2,864,668.95      |
|                       | INTL PAPER CO 5.15% DUE 05-15-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 1,090,000.00  | 1,080,517.00  | 1,023,337.78      |
|                       | INTL PAPER CO 6 DUE 11-15-2041                                                                                                                                             | Corporate Debt Instruments - Other     | 65,000.00     | 76,685.78     | 68,472.37         |
|                       | INTL PAPER CO 7.3% DUE 11-15-2039                                                                                                                                          | Corporate Debt Instruments - Other     | 400,000.00    | 517,304.35    | 471,492.00        |
|                       | INTL PAPER CO COM                                                                                                                                                          | Corporate Stock - Common               | 40,887.00     | 2,035,090.16  | 1,650,199.32      |
|                       | INTREPID POTASH INC COM                                                                                                                                                    | Corporate Stock - Common               | 232,324.00    | 856,094.31    | 604,042.40        |
|                       | INTREXON CORP COM                                                                                                                                                          | Corporate Stock - Common               | 70,215.00     | 1,455,486.93  | 459,206.10        |
|                       | INTUIT COM                                                                                                                                                                 | Corporate Stock - Common               | 33,287.00     | 2,533,309.47  | 6,552,545.95      |
|                       | INTUITIVE SURGICAL INC COM NEW STK                                                                                                                                         | Corporate Stock - Common               | 15,364.00     | 2,427,831.64  | 7,358,126.88      |
|                       | INV LA CONSTRUCCIO COM NPV                                                                                                                                                 | Corporate Stock - Common               | 9,947.00      | 129,820.84    | 159,839.98        |
|                       | INVENTEC CORP TWD10                                                                                                                                                        | Corporate Stock - Common               | 20,000.00     | 17,540.51     | 14,347.53         |
|                       | INVESCO LTD COM STK USD0.20                                                                                                                                                | Corporate Stock - Common               | 4,050.00      | 95,738.86     | 67,797.00         |
|                       | INVESCO RR FUND LP CLASS A                                                                                                                                                 | Partnership/Joint Venture Interests    | 22,003,509.35 | 22,003,509.35 | 22,292,000.00     |
|                       | INVESCO RR FUND LP CLASS B-1                                                                                                                                               | Partnership/Joint Venture Interests    | 14,992,500.00 | 14,992,500.00 | 12,578,507.00     |
|                       | INVESCO RR FUND LP CLASS B-1B                                                                                                                                              | Partnership/Joint Venture Interests    | 9,751,701.71  | 9,751,701.71  | 8,181,547.00      |
|                       | INVESTEC LIMITED ZAR0.0002                                                                                                                                                 | Corporate Stock - Common               | 2,392.00      | 15,023.02     | 13,136.46         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par       | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----------------|----------------|-------------------|
|                       | INVESTEC ORD GBP0.0002                                                                                                                                                     | Corporate Stock - Common                             | 45,526.00       | 330,471.25     | 255,758.23        |
|                       | INVESTOR AB SER'B'NPV                                                                                                                                                      | Corporate Stock - Common                             | 35,126.00       | 1,532,145.31   | 1,488,106.12      |
|                       | INVITATION HOMES INC COM                                                                                                                                                   | Other                                                | 2,853.00        | 66,971.74      | 57,288.24         |
|                       | IOI PROPERTIES GP MYR1                                                                                                                                                     | Corporate Stock - Common                             | 23,300.00       | 9,238.37       | 8,682.88          |
|                       | ION GEOPHYSICAL CORP COM NEW COM NEW                                                                                                                                       | Corporate Stock - Common                             | 15,756.00       | 358,062.21     | 81,616.08         |
|                       | IPG PHOTONICS CORP COM                                                                                                                                                     | Corporate Stock - Common                             | 23,245.00       | 3,400,300.02   | 2,633,426.05      |
|                       | IPI DC PARTNERS FUND I-A, LP                                                                                                                                               | Partnership/Joint Venture Interests                  | 35,589,605.33   | 35,589,605.33  | 31,625,296.00     |
|                       | IPSO EURO.25                                                                                                                                                               | Corporate Stock - Common                             | 52,800.00       | 1,486,227.25   | 1,239,759.95      |
|                       | IQVIA HLDGS INC COM USD0.01                                                                                                                                                | Corporate Stock - Common                             | 58,704.00       | 4,944,214.30   | 6,819,643.68      |
|                       | IR FLR USD 1.0%/3MLIBOR GSCMUS33 08-15-2019 317526044                                                                                                                      | Other                                                | (67,000,000.00) | (214,400.00)   | (6.70)            |
|                       | IR FLR USD 1.625%/3MLIBOR GSCMUS33 08-15-2019 3175RWDIS                                                                                                                    | Other                                                | 33,500,000.00   | 214,400.00     | 83.75             |
|                       | IRIDIUM COMMUNICATIONS INC COM STK                                                                                                                                         | Corporate Stock - Common                             | 241,489.00      | 2,867,184.29   | 4,455,472.05      |
|                       | IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024                                                                                                                                  | Corporate Debt Instruments - Other                   | 613,000.00      | 601,803.75     | 582,350.00        |
|                       | IRON MTN INC NEW COM                                                                                                                                                       | Other                                                | 2,447.00        | 88,154.98      | 79,307.27         |
|                       | IRONWOOD PHARMACEUTICALS INC SR NT CONV 2.25% DUE 06-15-2022 REG                                                                                                           | Corporate Debt Instruments - Other                   | 849,000.00      | 895,898.96     | 793,732.65        |
|                       | IRPC PUBLIC CO LTD THB1(NVDR)                                                                                                                                              | Corporate Stock - Common                             | 93,500.00       | 18,812.92      | 16,511.82         |
|                       | ISETAN MITSUKOSHI NPV                                                                                                                                                      | Corporate Stock - Common                             | 19,100.00       | 229,837.03     | 211,516.21        |
|                       | ISHARES FTSE 100 UCITS ETF (INC)                                                                                                                                           | Other                                                | 41,409.00       | 403,748.60     | 350,763.82        |
|                       | ISHARES S&P TSX 60 UNIT                                                                                                                                                    | Other                                                | 154,310.00      | 2,510,637.09   | 2,442,657.93      |
|                       | ISHARES TR US REAL ESTATE ETF DOW JONES U S REAL ESTATE INDEX FD                                                                                                           | Value of Interest in Registered Investment Companies | 1,756,800.00    | 139,521,275.88 | 131,654,592.00    |
|                       | ISHIHARA SANGYO NPV                                                                                                                                                        | Corporate Stock - Common                             | 27,600.00       | 205,754.23     | 270,427.93        |
|                       | ISIS PHARMACEUTICALS INC DEL SR NT CONV 1% DUE 11-15-2021 REG                                                                                                              | Corporate Debt Instruments - Other                   | 1,825,000.00    | 1,929,268.91   | 1,952,937.98      |
|                       | ISTAR INC 6% DUE 04-01-2022                                                                                                                                                | Corporate Debt Instruments - Other                   | 255,000.00      | 255,251.25     | 246,712.50        |
|                       | ISTYLE INC NPV                                                                                                                                                             | Corporate Stock - Common                             | 58,200.00       | 789,853.39     | 434,451.08        |
|                       | ISUZU MOTORS NPV                                                                                                                                                           | Corporate Stock - Common                             | 273,190.00      | 3,512,092.89   | 3,855,760.06      |
|                       | ITAU CORPBANCA COM STK                                                                                                                                                     | Corporate Stock - Common                             | 1,362,004.00    | 12,666.30      | 12,715.31         |
|                       | ITAU UNIBANCO HOLD PRF NPV                                                                                                                                                 | Corporate Stock - Preferred                          | 41,550.00       | 276,589.67     | 380,577.95        |
|                       | ITAUSA INV ITAU SA PRF NPV                                                                                                                                                 | Corporate Stock - Preferred                          | 364,897.00      | 1,100,843.22   | 1,137,316.84      |
|                       | ITC INR1                                                                                                                                                                   | Corporate Stock - Common                             | 854,065.00      | 3,400,958.65   | 3,445,497.49      |
|                       | ITOCHU CORP NPV                                                                                                                                                            | Corporate Stock - Common                             | 91,500.00       | 1,323,681.74   | 1,557,038.70      |
|                       | ITOCHU TECHNO-SOLUTIONS CORPORATION NPV                                                                                                                                    | Corporate Stock - Common                             | 10,500.00       | 197,507.24     | 203,272.11        |
|                       | ITOHAM YONEKYU HOLDINGS                                                                                                                                                    | Corporate Stock - Common                             | 226,900.00      | 2,094,408.45   | 1,371,140.68      |
|                       | ITOKI CORPORATION NPV                                                                                                                                                      | Corporate Stock - Common                             | 23,700.00       | 137,257.08     | 128,744.47        |
|                       | ITRON INC COM STK NPV                                                                                                                                                      | Corporate Stock - Common                             | 19,350.00       | 963,441.78     | 915,061.50        |
|                       | ITT INC COM                                                                                                                                                                | Corporate Stock - Common                             | 30,670.00       | 1,429,926.32   | 1,480,440.90      |
|                       | ITV ORD GBP0.10                                                                                                                                                            | Corporate Stock - Common                             | 239,728.00      | 506,697.79     | 381,189.04        |
|                       | J & J SNACK FOODS CORP COM STK NPV                                                                                                                                         | Corporate Stock - Common                             | 8,954.00        | 1,062,576.67   | 1,294,658.86      |
|                       | J FRONT RETAILING NPV                                                                                                                                                      | Corporate Stock - Common                             | 14,800.00       | 194,175.19     | 169,967.64        |
|                       | J P MORGAN SECS LLC 4/2 DISC COMPL PAPER YRS 3&4 144A 07-08-2019                                                                                                           | Corporate Debt Instruments - Other                   | 5,000,000.00    | 4,862,238.90   | 4,922,641.25      |
|                       | J P MORGAN SECS LLC DISC COMPL PAPER 3/A3YRS 3&4 01-14-2019                                                                                                                | Corporate Debt Instruments - Other                   | 250,000.00      | 248,813.54     | 249,760.54        |
|                       | J P MORGAN SECS LLC IAM COMPL PAPER 4/2 07-09-2018 FLTG 07-08-2019                                                                                                         | Corporate Debt Instruments - Other                   | 10,000,000.00   | 10,000,000.00  | 9,996,500.00      |
|                       | J2 GLOBAL INC 3.25% DUE 06-15-2029                                                                                                                                         | Corporate Debt Instruments - Other                   | 830,000.00      | 961,352.86     | 951,696.26        |
|                       | J2 GLOBAL INC COM                                                                                                                                                          | Corporate Stock - Common                             | 16,637.00       | 1,185,789.71   | 1,154,275.06      |
|                       | JACK HENRY & ASSOC INC COM                                                                                                                                                 | Corporate Stock - Common                             | 149.00          | 20,425.11      | 18,851.48         |
|                       | JACOBS ENGR GROUP INC COM                                                                                                                                                  | Corporate Stock - Common                             | 76,703.00       | 5,261,915.12   | 4,484,057.38      |
|                       | JAFCO CO LTD NPV                                                                                                                                                           | Corporate Stock - Common                             | 50,200.00       | 1,915,861.79   | 1,599,134.12      |
|                       | JAGGED PEAK ENERGY 5.875% DUE 05-01-2026                                                                                                                                   | Corporate Debt Instruments - Other                   | 461,000.00      | 461,773.25     | 428,730.00        |
|                       | JAMES HARDIE INDUSTRIES PLC                                                                                                                                                | Corporate Stock - Common                             | 107.00          | 1,668.91       | 1,138.96          |
|                       | JAMES RIVER GROUP HOLDINGS COM USD0.0002                                                                                                                                   | Corporate Stock - Common                             | 20,039.00       | 762,287.96     | 732,225.06        |
|                       | JAPAN AIRLINES CO NPV                                                                                                                                                      | Corporate Stock - Common                             | 21,600.00       | 759,174.57     | 766,035.63        |
|                       | JAPAN ELEVATOR SER NPV                                                                                                                                                     | Corporate Stock - Common                             | 104,400.00      | 1,200,866.76   | 1,560,552.34      |
|                       | JAPAN EXCHANGE GROUP INC NPV                                                                                                                                               | Corporate Stock - Common                             | 245,200.00      | 4,416,201.99   | 3,975,853.80      |
|                       | JAPAN PETROLEUM EX NPV                                                                                                                                                     | Corporate Stock - Common                             | 79,500.00       | 1,789,413.40   | 1,428,920.38      |
|                       | JAPAN POST BANK CO NPV                                                                                                                                                     | Corporate Stock - Common                             | 25,600.00       | 338,852.76     | 282,331.50        |
|                       | JAPAN POST HOLD CO NPV                                                                                                                                                     | Corporate Stock - Common                             | 211,900.00      | 2,574,456.78   | 2,443,180.05      |
|                       | JAPAN PRIME REALTY REIT                                                                                                                                                    | Other                                                | 278.00          | 1,008,902.42   | 1,056,610.31      |
|                       | JAPAN REAL ESTATE INVESTMENT CO                                                                                                                                            | Other                                                | 391.00          | 2,004,247.49   | 2,195,287.78      |
|                       | JAPAN RETAIL FUND REIT                                                                                                                                                     | Other                                                | 840.00          | 1,632,731.50   | 1,680,535.94      |
|                       | JAPAN TOBACCO INC NPV                                                                                                                                                      | Corporate Stock - Common                             | 70,200.00       | 2,369,559.85   | 1,674,140.27      |
|                       | JAPAN(GOV'T OF) 0.1% IDX/LKD SNR 03/25 JPY                                                                                                                                 | Other                                                | 170,000,000.00  | 1,586,789.14   | 1,620,307.71      |
|                       | Japanese yen                                                                                                                                                               | Other                                                | 1,995,600.24    | 1,995,600.24   | 1,995,600.24      |
|                       | JARDINE MATHESON HLDGS USD0.25(SING QUOTE)                                                                                                                                 | Corporate Stock - Common                             | 121,900.00      | 7,523,120.12   | 8,481,802.00      |
|                       | JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)                                                                                                                              | Corporate Stock - Common                             | 95,400.00       | 2,919,252.75   | 3,502,134.00      |
|                       | JASTRZESKA SPOLKA WEGLOWA S                                                                                                                                                | Corporate Stock - Common                             | 61,314.00       | 1,747,481.80   | 1,097,751.95      |
|                       | JAZZ INVTs I LTD 1.5% DUE 08-15-2024                                                                                                                                       | Corporate Debt Instruments - Other                   | 920,000.00      | 933,231.48     | 831,838.24        |
|                       | JAZZ INVTs I LTD 1.875% DEBENTURE 08-15-2021 SR                                                                                                                            | Corporate Debt Instruments - Other                   | 1,459,000.00    | 1,537,925.57   | 1,413,082.35      |
|                       | JAZZ PHARMACEUTICALS PLC COM USD0.0001                                                                                                                                     | Corporate Stock - Common                             | 6,310.00        | 934,752.37     | 782,187.60        |
|                       | JB FINANCIAL GROUP                                                                                                                                                         | Corporate Stock - Common                             | 72,396.00       | 389,701.24     | 369,830.79        |
|                       | JBS SA COM NPV                                                                                                                                                             | Corporate Stock - Common                             | 547,600.00      | 1,802,917.01   | 1,637,536.99      |
|                       | JC DECAUX SA NPV                                                                                                                                                           | Corporate Stock - Common                             | 71.00           | 2,393.65       | 1,990.13          |
|                       | JD SPORTS FASHION ORD GBP0.0025                                                                                                                                            | Corporate Stock - Common                             | 139,728.00      | 715,796.36     | 620,716.10        |
|                       | JEFFERIES FINL GROUP INC COM                                                                                                                                               | Corporate Stock - Common                             | 2,750.00        | 62,986.04      | 47,740.00         |
|                       | JEFFERIES GROUP 4.15% DUE 01-23-2030                                                                                                                                       | Corporate Debt Instruments - Other                   | 1,143,000.00    | 1,131,181.38   | 980,135.07        |
|                       | JELD-WEN HLDG INC COM                                                                                                                                                      | Corporate Stock - Common                             | 18,340.00       | 590,738.21     | 260,611.40        |
|                       | JERSEY CENT PWR & 6.4% DUE 05-15-2036                                                                                                                                      | Corporate Debt Instruments - Other                   | 1,250,000.00    | 1,380,397.50   | 1,456,170.00      |
|                       | JETBLUE AWYS CORP COM                                                                                                                                                      | Corporate Stock - Common                             | 287,792.00      | 4,319,242.01   | 4,621,939.52      |
|                       | JFE HOLDINGS INC NPV                                                                                                                                                       | Corporate Stock - Common                             | 45,700.00       | 981,982.57     | 731,849.79        |
|                       | JG SUMMIT HLDGS PHP1                                                                                                                                                       | Corporate Stock - Common                             | 16,580.00       | 15,880.80      | 17,562.16         |
|                       | JGC CORP NPV                                                                                                                                                               | Corporate Stock - Common                             | 7,800.00        | 112,144.35     | 109,981.32        |
|                       | JIANGSU CHANGSHU RURAL COMML BANK A CNY1(STOCK CONNECT)                                                                                                                    | Corporate Stock - Common                             | 48,600.00       | 45,727.97      | 43,433.60         |
|                       | JIANGSU EXPRESSWAY 'H'CNY1                                                                                                                                                 | Corporate Stock - Common                             | 14,000.00       | 16,091.85      | 19,526.53         |
|                       | JIANGSU HENGRUI ME CNY1 (STOCK CONNECT)                                                                                                                                    | Corporate Stock - Common                             | 100.00          | 811.07         | 768.31            |
|                       | JIANGSU KING'S LUCK BREWERY JSC STOCK CONNECT                                                                                                                              | Corporate Stock - Common                             | 303,700.00      | 611,150.81     | 640,522.39        |
|                       | JIANGSU YANGNONG C 'A'CNY1                                                                                                                                                 | Corporate Stock - Common                             | 18,599.00       | 168,543.28     | 101,950.90        |
|                       | JIANGXI COPPER CO 'H'CNY1                                                                                                                                                  | Corporate Stock - Common                             | 14,000.00       | 14,805.95      | 16,468.80         |
|                       | JIAYUAN INTERNATIO HKD0.01                                                                                                                                                 | Corporate Stock - Common                             | 154,000.00      | 303,343.20     | 284,815.47        |
|                       | JIH SUN FINANCIAL TWD10                                                                                                                                                    | Corporate Stock - Common                             | 429,279.00      | 124,197.01     | 120,667.94        |
|                       | JOHN BEAN TECHNOLOGIES CORP COM STK                                                                                                                                        | Corporate Stock - Common                             | 27,565.00       | 1,632,453.79   | 1,979,442.65      |
|                       | JOHN SEVIER COMB CYCLE 4.626 1-15-42                                                                                                                                       | Corporate Debt Instruments - Other                   | 656,905.34      | 676,073.83     | 697,416.69        |
|                       | JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046                                                                                                                                   | Corporate Debt Instruments - Other                   | 1,425,000.00    | 1,404,448.15   | 1,376,129.63      |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | JOHNSON & JOHNSON 1.125% DUE 03-01-2019                                                                                                                                    | Corporate Debt Instruments - Other  | 4,500,000.00  | 4,475,610.00  | 4,488,151.50      |
|                       | JOHNSON & JOHNSON 3.4% 01-15-2038                                                                                                                                          | Corporate Debt Instruments - Other  | 5,350,000.00  | 5,289,985.10  | 4,979,967.25      |
|                       | JOHNSON & JOHNSON 3.5% 01-15-2048                                                                                                                                          | Corporate Debt Instruments - Other  | 3,305,000.00  | 3,252,778.40  | 3,023,470.19      |
|                       | JOHNSON & JOHNSON 3.625% DUE 03-03-2037                                                                                                                                    | Corporate Debt Instruments - Other  | 7,455,000.00  | 7,407,012.90  | 7,170,979.41      |
|                       | JOHNSON & JOHNSON 3.7% DUE 03-01-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 85,000.00     | 80,038.55     | 80,733.60         |
|                       | JOHNSON & JOHNSON 3.75% DUE 03-03-2047                                                                                                                                     | Corporate Debt Instruments - Other  | 150,000.00    | 145,341.00    | 142,435.50        |
|                       | JOHNSON & JOHNSON 4.5 DUE 12-05-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 200,000.00    | 222,027.37    | 214,151.20        |
|                       | JOHNSON & JOHNSON 4.95% DUE 05-15-2033                                                                                                                                     | Corporate Debt Instruments - Other  | 285,000.00    | 318,943.50    | 320,835.90        |
|                       | JOHNSON & JOHNSON COM USD1                                                                                                                                                 | Corporate Stock - Common            | 216,209.00    | 26,693,095.97 | 27,901,771.45     |
|                       | JOHNSON CTLIS INTL PLC COM USD0.01                                                                                                                                         | Corporate Stock - Common            | 165,086.00    | 6,168,434.36  | 4,894,799.90      |
|                       | JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016                                                                                                                 | Corporate Debt Instruments - Other  | 3,500,000.00  | 3,496,882.50  | 3,310,006.00      |
|                       | JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016                                                                                                                 | Corporate Debt Instruments - Other  | 2,040,000.00  | 2,004,946.90  | 1,896,037.20      |
|                       | JOHNSON ELEC HLDGS HKD0.05                                                                                                                                                 | Corporate Stock - Common            | 168,500.00    | 297,453.15    | 343,484.45        |
|                       | JOHNSON MATTHEY                                                                                                                                                            | Corporate Stock - Common            | 13.00         | 600.27        | 463.42            |
|                       | JONES LANG LASALLE INC COM STK                                                                                                                                             | Corporate Stock - Common            | 397.00        | 57,340.98     | 50,260.20         |
|                       | JP MORGAN CHASE BK FLTGT RT 3.086% DUE 04-26-2021                                                                                                                          | Corporate Debt Instruments - Other  | 125,000.00    | 125,000.00    | 124,494.75        |
|                       | JP MORGAN CHASE BK NA GLOBAL SR BK NT PRTRANCHE # TR 372 02-13-2020                                                                                                        | Corporate Debt Instruments - Other  | 175,000.00    | 175,000.00    | 174,768.30        |
|                       | JP MORGAN STRUCTURED PROD(KWEICHOW MOUTAI CO LTD-A) 144 A P-NOTE 19/11/2019                                                                                                | Other                               | 25,800.00     | 2,102,818.88  | 2,217,145.81      |
|                       | JP MORGAN STRUCTURED PRODUCTS (SHANGHAI INTERNATIONAL AIR-A) P-NOTE 18/11/2019                                                                                             | Other                               | 466,000.00    | 2,381,032.84  | 3,445,265.59      |
|                       | JP MORGAN STRUCTURED PRODUCTS (WULIANGYE YIBIN CO LTD) PNOTE 02/07/2020                                                                                                    | Other                               | 726,346.00    | 5,434,968.44  | 5,382,770.07      |
|                       | JP MORGAN STRUCTURED PRODUCTS B.V. (ANHUI CONCH CEMENT CO LTD-A) P-NOTE 14/04/21                                                                                           | Other                               | 416,300.00    | 1,787,411.34  | 1,775,385.45      |
|                       | JPM STRUCT.PROD.BV CERT 13/11/2019(DOW JONES)                                                                                                                              | Other                               | 1,753,600.00  | 2,699,717.03  | 2,569,470.82      |
|                       | JPMORGAN CHASE & 2.7% DUE 05-18-2023                                                                                                                                       | Corporate Debt Instruments - Other  | 305,000.00    | 304,188.70    | 292,961.65        |
|                       | JPMORGAN CHASE & 3.797% DUE 07-23-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 1,190,000.00  | 1,190,000.00  | 1,192,147.95      |
|                       | JPMORGAN CHASE & 3.875% DUE 02-01-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 100,000.00    | 101,737.00    | 100,255.70        |
|                       | JPMORGAN CHASE & 3.882% DUE 07-24-2038                                                                                                                                     | Corporate Debt Instruments - Other  | 26,872,000.00 | 25,395,515.52 | 24,404,827.94     |
|                       | JPMORGAN CHASE & 5.6% DUE 07-15-2041                                                                                                                                       | Corporate Debt Instruments - Other  | 7,250,000.00  | 8,046,050.00  | 8,167,995.00      |
|                       | JPMORGAN CHASE & CO 2.776% 04-25-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 245,000.00    | 245,000.00    | 237,563.27        |
|                       | JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                                                                                                                                  | Corporate Debt Instruments - Other  | 3,395,000.00  | 3,366,948.02  | 3,005,124.99      |
|                       | JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044                                                                                                                              | Corporate Debt Instruments - Other  | 100,000.00    | 101,869.00    | 101,834.00        |
|                       | JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000                                                                                                                     | Corporate Debt Instruments - Other  | 1,050,000.00  | 1,138,294.50  | 1,153,287.45      |
|                       | JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                                                                                                                                     | Corporate Debt Instruments - Other  | 6,930,000.00  | 8,267,774.75  | 7,676,063.02      |
|                       | JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                                                                                                                               | Corporate Debt Instruments - Other  | 5,000,000.00  | 5,803,150.00  | 5,496,465.00      |
|                       | JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                                                                                                                                 | Corporate Debt Instruments - Other  | 13,430,000.00 | 13,159,161.77 | 11,779,023.24     |
|                       | JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                                                                                                                                 | Corporate Debt Instruments - Other  | 3,220,000.00  | 3,175,041.51  | 2,881,767.98      |
|                       | JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                                                                                                                                  | Corporate Debt Instruments - Other  | 1,380,000.00  | 1,371,490.89  | 1,283,515.92      |
|                       | JPMORGAN CHASE & CO COM                                                                                                                                                    | Corporate Stock - Common            | 301,645.00    | 26,035,311.05 | 29,446,584.90     |
|                       | JPMORGAN CHASE & CO NT FIXED/FLTGT RATE DUE 05-01-2028/10-25-2017 REG                                                                                                      | Corporate Debt Instruments - Other  | 4,510,000.00  | 4,510,000.00  | 4,299,770.86      |
|                       | JPMORGAN CHASE & FLTGT RT 4.023% DUE 12-05-2024                                                                                                                            | Corporate Debt Instruments - Other  | 500,000.00    | 500,000.00    | 503,978.50        |
|                       | JPMORGAN CHASE & FLTGT RT 4.452% DUE 12-05-2029                                                                                                                            | Corporate Debt Instruments - Other  | 8,449,000.00  | 8,450,997.14  | 8,593,858.11      |
|                       | JPMORGAN CHASE & FLTGT RT 6.1% DUE 10-29-2049                                                                                                                              | Corporate Debt Instruments - Other  | 7,500,000.00  | 7,706,250.00  | 7,453,125.00      |
|                       | JPMORGAN CHASE & FLTGT RT 6.125% DUE 12-31-2049                                                                                                                            | Corporate Debt Instruments - Other  | 1,457,000.00  | 1,508,211.60  | 1,446,072.50      |
|                       | JSR CORP NPV                                                                                                                                                               | Corporate Stock - Common            | 201,300.00    | 3,103,826.84  | 3,036,517.33      |
|                       | JTEKT CORPORATION NPV                                                                                                                                                      | Corporate Stock - Common            | 13,000.00     | 189,517.73    | 145,267.28        |
|                       | JUBILANT FOODWORKS INR10                                                                                                                                                   | Corporate Stock - Common            | 84,943.00     | 1,531,853.88  | 1,523,292.07      |
|                       | JULIUS BAER GRUPPE CHF0.02 (REGD)                                                                                                                                          | Corporate Stock - Common            | 92,791.00     | 3,996,238.43  | 3,295,407.70      |
|                       | JUNGHEINRICH NON-VTGT PRF NPV                                                                                                                                              | Corporate Stock - Preferred         | 27,813.00     | 1,064,655.49  | 726,184.84        |
|                       | JUNIPER NETWORKS INC COM                                                                                                                                                   | Corporate Stock - Common            | 3,475.00      | 95,717.19     | 93,512.25         |
|                       | JUST EAT PLC ORD GBP0.01                                                                                                                                                   | Corporate Stock - Common            | 241,620.00    | 2,508,293.32  | 1,805,743.58      |
|                       | JW CHILDS EQUITY PARTNERS III, LP                                                                                                                                          | Partnership/Joint Venture Interests | 1.00          | 1.00          | 2,112.00          |
|                       | JXTG HOLDINGS INC NPV                                                                                                                                                      | Corporate Stock - Common            | 317,900.00    | 1,704,446.86  | 1,670,992.39      |
|                       | JYP ENTERTAINMENT CORPORATION SHS                                                                                                                                          | Corporate Stock - Common            | 11,718.00     | 298,593.78    | 317,681.93        |
|                       | K + S AG -REG.SHS- SHS                                                                                                                                                     | Corporate Stock - Common            | 21,967.00     | 431,269.12    | 394,753.99        |
|                       | K3 PRIVATE INVESTORS LP                                                                                                                                                    | Partnership/Joint Venture Interests | 18,387,500.00 | 18,387,500.00 | 21,983,189.00     |
|                       | KADANT INC COM                                                                                                                                                             | Corporate Stock - Common            | 8,480.00      | 810,825.03    | 690,780.80        |
|                       | KAISA GROUP HLDGS HKD0.10                                                                                                                                                  | Corporate Stock - Common            | 17,000.00     | 5,460.45      | 5,428.29          |
|                       | KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                                                                                                                                    | Corporate Debt Instruments - Other  | 6,990,000.00  | 6,973,891.65  | 6,903,813.30      |
|                       | KAJIMA CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 43,300.00     | 666,765.84    | 583,305.84        |
|                       | KAKAKU.COM. INC NPV                                                                                                                                                        | Corporate Stock - Common            | 100.00        | 1,917.47      | 1,770.04          |
|                       | KAMIGUMI CO LTD NPV                                                                                                                                                        | Corporate Stock - Common            | 6,900.00      | 134,232.93    | 141,880.33        |
|                       | KANEKA CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 47,900.00     | 1,829,909.03  | 1,720,147.66      |
|                       | KANGWON LAND INC KRW500                                                                                                                                                    | Corporate Stock - Common            | 487.00        | 11,693.19     | 13,966.66         |
|                       | KANSAI ELECTRIC POWER CO NPV                                                                                                                                               | Corporate Stock - Common            | 403,600.00    | 5,328,526.63  | 6,069,726.11      |
|                       | KANSAI PAINT CO NPV                                                                                                                                                        | Corporate Stock - Common            | 100.00        | 1,614.11      | 1,926.81          |
|                       | KANSAS CITY SOUTHN 4.3% DUE 05-15-2043                                                                                                                                     | Corporate Debt Instruments - Other  | 200,000.00    | 198,542.00    | 186,045.60        |
|                       | KANSAS CITY SOUTHN 4.7% DUE 05-01-2048                                                                                                                                     | Corporate Debt Instruments - Other  | 6,380,000.00  | 6,280,357.80  | 6,230,433.66      |
|                       | KANSAS CITY SOUTHN 4.95% DUE 08-15-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 500,000.00    | 557,403.00    | 509,351.50        |
|                       | KAO CORP NPV                                                                                                                                                               | Corporate Stock - Common            | 81,900.00     | 5,534,571.15  | 6,086,793.97      |
|                       | KAR AUCTION SVCS INC COM STK                                                                                                                                               | Corporate Stock - Common            | 8,920.00      | 385,861.21    | 425,662.40        |
|                       | KARDEMIR KARABUK D TR11'D                                                                                                                                                  | Corporate Stock - Common            | 756,971.00    | 414,763.77    | 310,193.20        |
|                       | KARYOPHARM THERAPEUTICS INC COM                                                                                                                                            | Corporate Stock - Common            | 8,734.00      | 143,588.29    | 81,837.58         |
|                       | KASAI KOGYO CO LTD NPV                                                                                                                                                     | Corporate Stock - Common            | 3,000.00      | 34,186.55     | 22,449.07         |
|                       | KASIKORNBANK PCL THB10 (NVDR)                                                                                                                                              | Corporate Stock - Common            | 510,100.00    | 3,085,203.38  | 2,898,295.45      |
|                       | KAWASAKI HEAVY IND NPV                                                                                                                                                     | Corporate Stock - Common            | 78,500.00     | 2,275,681.19  | 1,682,832.79      |
|                       | KB FINANCIAL GROUP KRW5000                                                                                                                                                 | Corporate Stock - Common            | 208,316.00    | 10,034,215.88 | 8,681,389.13      |
|                       | KBC ANCORA NPV                                                                                                                                                             | Corporate Stock - Common            | 1,117.00      | 67,801.94     | 47,551.70         |
|                       | KBC GROEP NV NPV                                                                                                                                                           | Corporate Stock - Common            | 15,797.00     | 1,036,627.87  | 1,023,546.79      |
|                       | KBR INC COM                                                                                                                                                                | Corporate Stock - Common            | 58,300.00     | 875,356.45    | 884,994.00        |
|                       | KCC CORP KRW5000                                                                                                                                                           | Corporate Stock - Common            | 50.00         | 15,518.00     | 13,846.57         |
|                       | KDDI CORP NPV                                                                                                                                                              | Corporate Stock - Common            | 659,700.00    | 16,010,137.40 | 15,777,722.28     |
|                       | KEANE GROUP INC COM                                                                                                                                                        | Corporate Stock - Common            | 102,834.00    | 1,274,232.16  | 841,182.12        |
|                       | KEIHIN CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 97,500.00     | 1,855,593.65  | 1,638,700.27      |
|                       | KELLOGG CO 4.5% DUE 04-01-2046                                                                                                                                             | Corporate Debt Instruments - Other  | 1,885,000.00  | 1,932,333.05  | 1,748,599.52      |
|                       | KELLOGG CO COM USD0.25                                                                                                                                                     | Corporate Stock - Common            | 29,876.00     | 1,980,506.47  | 1,703,230.76      |
|                       | KEMPER CORP DEL COM                                                                                                                                                        | Corporate Stock - Common            | 51,070.00     | 3,830,377.89  | 3,390,026.60      |
|                       | KEPPEL CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 92,100.00     | 543,941.41    | 399,347.76        |
|                       | KERING                                                                                                                                                                     | Corporate Stock - Common            | 3,278.00      | 1,204,806.30  | 1,542,366.40      |
|                       | KERRY GROUP 'A'ORD EURO.125                                                                                                                                                | Corporate Stock - Common            | 15,068.00     | 1,580,280.38  | 1,477,042.46      |
|                       | KERRY PROPERTIES HKD1                                                                                                                                                      | Corporate Stock - Common            | 41,944.00     | 162,616.24    | 143,307.17        |
|                       | KESKO OYJ SER'B'EUR2                                                                                                                                                       | Corporate Stock - Common            | 13,237.00     | 773,828.76    | 712,711.42        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | KEYBANK NATL ASSN 3.35% DUE 06-15-2021                                                                                                                                     | Corporate Debt Instruments - Other  | 250,000.00    | 249,965.00    | 250,780.50        |
|                       | KEYBANK NATL ASSN CLEV OH GLOBAL 2.3% 09-14-2022                                                                                                                           | Corporate Debt Instruments - Other  | 545,000.00    | 544,874.65    | 524,669.32        |
|                       | KEYCORP NEW COM                                                                                                                                                            | Corporate Stock - Common            | 44,496.00     | 852,442.08    | 657,650.88        |
|                       | KEYENCE CORP NPV                                                                                                                                                           | Corporate Stock - Common            | 42,090.00     | 14,973,185.19 | 21,360,535.94     |
|                       | KEYERA CORP COM                                                                                                                                                            | Corporate Stock - Common            | 1,817.00      | 49,037.47     | 34,336.48         |
|                       | KEYSIGHT TECHNOLOGIES INC COM                                                                                                                                              | Corporate Stock - Common            | 551.00        | 36,254.77     | 34,206.08         |
|                       | KEYTONE VENTURES II                                                                                                                                                        | Partnership/Joint Venture Interests | 37,600,000.00 | 37,600,000.00 | 58,880,540.00     |
|                       | KEYTONE VENTURES, LP                                                                                                                                                       | Partnership/Joint Venture Interests | 22,022,757.51 | 22,022,757.51 | 15,838,574.00     |
|                       | KEYW HLDG CORP COM STK                                                                                                                                                     | Corporate Stock - Common            | 91,700.00     | 791,610.20    | 613,473.00        |
|                       | KEYWORDS STUDIOS P ORD GBP0.01                                                                                                                                             | Corporate Stock - Common            | 31,053.00     | 600,546.79    | 423,175.42        |
|                       | KGHM POLSKA MIEDZ PLN10.00                                                                                                                                                 | Corporate Stock - Common            | 1,289.00      | 28,787.51     | 30,496.13         |
|                       | KIA MOTORS CORP KRW5000                                                                                                                                                    | Corporate Stock - Common            | 175,792.00    | 6,825,885.04  | 5,309,365.84      |
|                       | KIATNAKIN BANK (NVDR)                                                                                                                                                      | Corporate Stock - Common            | 550,700.00    | 984,586.88    | 1,120,512.13      |
|                       | KILLAM APT REAL ES TRUST UNIT                                                                                                                                              | Other                               | 56,330.00     | 649,026.18    | 657,417.04        |
|                       | KIMBERLY CLARK 3.2% DUE 07-30-2046                                                                                                                                         | Corporate Debt Instruments - Other  | 1,216,000.00  | 1,167,776.00  | 1,059,129.92      |
|                       | KIMBERLY CLARK DE MEXICO S.A.B DE C.V                                                                                                                                      | Corporate Stock - Common            | 13,400.00     | 22,114.00     | 21,208.66         |
|                       | KIMBERLY-CLARK CORP COM                                                                                                                                                    | Corporate Stock - Common            | 3,111.00      | 361,314.11    | 354,467.34        |
|                       | KIMCO RLTY CORP 4.125% DUE 12-01-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 420,000.00    | 410,153.10    | 362,459.58        |
|                       | KIMCO RLTY CORP 4.45% 09-01-2047                                                                                                                                           | Corporate Debt Instruments - Other  | 500,000.00    | 496,295.00    | 453,093.50        |
|                       | KIMCO RLTY CORP COM                                                                                                                                                        | Other                               | 4,044.00      | 68,903.90     | 59,244.60         |
|                       | KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 757,000.00    | 683,737.54    | 670,007.83        |
|                       | KINDER MORGAN 5.4% DUE 09-01-2044                                                                                                                                          | Corporate Debt Instruments - Other  | 195,000.00    | 195,801.45    | 186,400.31        |
|                       | KINDER MORGAN 5.5 DUE 03-01-2044                                                                                                                                           | Corporate Debt Instruments - Other  | 1,395,000.00  | 1,382,652.10  | 1,344,326.63      |
|                       | KINDER MORGAN 5.625% DUE 09-01-2041                                                                                                                                        | Corporate Debt Instruments - Other  | 4,265,000.00  | 4,408,901.10  | 4,157,692.60      |
|                       | KINDER MORGAN 5.8% DUE 03-15-2035                                                                                                                                          | Corporate Debt Instruments - Other  | 700,000.00    | 766,562.00    | 715,625.40        |
|                       | KINDER MORGAN 6.5% DUE 02-01-2037                                                                                                                                          | Corporate Debt Instruments - Other  | 65,000.00     | 71,946.55     | 70,024.18         |
|                       | KINDER MORGAN 6.5% DUE 09-01-2039                                                                                                                                          | Corporate Debt Instruments - Other  | 4,400,000.00  | 4,879,820.00  | 4,692,670.40      |
|                       | KINDER MORGAN 6.55% DUE 09-15-2040                                                                                                                                         | Corporate Debt Instruments - Other  | 790,000.00    | 864,785.95    | 852,714.15        |
|                       | KINDER MORGAN 6.95% DUE 01-15-2038                                                                                                                                         | Corporate Debt Instruments - Other  | 1,075,000.00  | 1,251,825.65  | 1,199,000.18      |
|                       | KINDER MORGAN 7.4% DUE 03-15-2031                                                                                                                                          | Corporate Debt Instruments - Other  | 1,549,000.00  | 1,854,859.96  | 1,797,163.74      |
|                       | KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042                                                                                                                              | Corporate Debt Instruments - Other  | 835,000.00    | 813,572.90    | 764,117.69        |
|                       | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                                                                                                                         | Corporate Debt Instruments - Other  | 7,530,000.00  | 6,989,633.48  | 6,832,819.89      |
|                       | KINDER MORGAN INC 4.3% DUE 06-01-2025                                                                                                                                      | Corporate Debt Instruments - Other  | 160,000.00    | 159,356.80    | 158,737.28        |
|                       | KINDER MORGAN INC 5.05% DUE 02-15-2046                                                                                                                                     | Corporate Debt Instruments - Other  | 2,485,000.00  | 2,424,604.79  | 2,269,145.45      |
|                       | KINDER MORGAN INC 5.2% 03-01-2048                                                                                                                                          | Corporate Debt Instruments - Other  | 840,000.00    | 837,975.60    | 801,873.25        |
|                       | KINDER MORGAN INC 5.3% DUE 12-01-2034                                                                                                                                      | Corporate Debt Instruments - Other  | 3,445,000.00  | 3,533,756.65  | 3,376,654.65      |
|                       | KINDER MORGAN INC 5.55% DUE 06-01-2045                                                                                                                                     | Corporate Debt Instruments - Other  | 5,049,000.00  | 5,201,471.11  | 5,000,373.10      |
|                       | KINDER MORGAN INC DEL COM                                                                                                                                                  | Corporate Stock - Common            | 365,079.00    | 6,656,425.84  | 5,614,915.02      |
|                       | KINDRED GROUP PLC SDR EACH REP 1 GBP0.000625                                                                                                                               | Corporate Stock - Common            | 7,142.00      | 93,795.80     | 65,733.93         |
|                       | KING SLIDE WORKS TWD10                                                                                                                                                     | Corporate Stock - Common            | 230,000.00    | 3,270,602.26  | 2,394,508.25      |
|                       | KINGBOARD HOLDINGS LTD                                                                                                                                                     | Corporate Stock - Common            | 6,000.00      | 16,992.49     | 16,016.66         |
|                       | KINGBOARD LAMINATE HKD0.10                                                                                                                                                 | Corporate Stock - Common            | 11,500.00     | 9,213.24      | 9,488.65          |
|                       | KINGDEE INTL SOFTW HKD0.025                                                                                                                                                | Corporate Stock - Common            | 514,000.00    | 559,091.44    | 454,300.80        |
|                       | KINGFISHER ORD GBP0.157142857                                                                                                                                              | Corporate Stock - Common            | 142,515.00    | 700,100.87    | 376,627.28        |
|                       | KINGSOFT CORP LTD USD.0005                                                                                                                                                 | Corporate Stock - Common            | 6,000.00      | 10,088.39     | 8,644.40          |
|                       | KINGSPAN GROUP ORD EURO.13                                                                                                                                                 | Corporate Stock - Common            | 67,127.00     | 3,075,789.28  | 2,832,717.34      |
|                       | KINNEVIK AB SER'B'NPV (POST SPLIT)                                                                                                                                         | Corporate Stock - Common            | 10,425.00     | 328,920.13    | 251,281.32        |
|                       | KINROSS GOLD CORP 6.875 DUE 09-01-2041                                                                                                                                     | Corporate Debt Instruments - Other  | 2,000,000.00  | 2,060,000.00  | 1,910,000.00      |
|                       | KINROSS GOLD CORP COM                                                                                                                                                      | Corporate Stock - Common            | 244,600.00    | 964,457.76    | 787,992.39        |
|                       | KINROSS GOLD CORP COM NPV NEW                                                                                                                                              | Corporate Stock - Common            | 385,350.00    | 1,468,376.44  | 1,248,534.00      |
|                       | KINROSS GOLD CORP FIXED 4.5% DUE 07-15-2027                                                                                                                                | Corporate Debt Instruments - Other  | 1,022,000.00  | 1,022,000.00  | 882,752.50        |
|                       | KINTETSU GROUP HOLDINGS CO LTD NPV                                                                                                                                         | Corporate Stock - Common            | 3,600.00      | 150,291.26    | 156,514.61        |
|                       | KINTETSU WORLD EXP NPV                                                                                                                                                     | Corporate Stock - Common            | 12,200.00     | 237,111.43    | 180,361.85        |
|                       | KION GROUP AG NPV                                                                                                                                                          | Corporate Stock - Common            | 4,521.00      | 256,685.64    | 229,105.48        |
|                       | KIRBY CORP 4.2% 03-01-2028                                                                                                                                                 | Corporate Debt Instruments - Other  | 1,339,000.00  | 1,337,112.01  | 1,309,524.59      |
|                       | KIRIN HOLDINGS CO NPV                                                                                                                                                      | Corporate Stock - Common            | 11,100.00     | 295,991.17    | 232,542.04        |
|                       | KIRKLAND LAKE GOLD COM NPV                                                                                                                                                 | Corporate Stock - Common            | 38,247.00     | 762,737.94    | 996,919.90        |
|                       | KIRKLAND LAKE GOLD LTD COM KIRKLAND LAKEGOLD LTD                                                                                                                           | Corporate Stock - Common            | 209,223.00    | 2,177,641.79  | 5,458,628.07      |
|                       | KITO CORP NPV                                                                                                                                                              | Corporate Stock - Common            | 12,700.00     | 126,932.17    | 174,326.21        |
|                       | KKR & CO INC CL A CL A                                                                                                                                                     | Corporate Stock - Common            | 653,125.00    | 16,187,001.80 | 12,820,843.75     |
|                       | KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT                                                                                                                                   | Corporate Stock - Common            | 622,700.00    | 3,104,517.53  | 2,551,370.96      |
|                       | KLA-TENCOR CORP                                                                                                                                                            | Corporate Stock - Common            | 28,644.00     | 2,952,649.90  | 2,563,351.56      |
|                       | KLEPIERRE EUR1.40                                                                                                                                                          | Other                               | 19,231.00     | 762,204.18    | 592,686.45        |
|                       | KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01                                                                                                             | Corporate Stock - Common            | 37,990.00     | 1,593,478.21  | 952,409.30        |
|                       | KNOWIT AB                                                                                                                                                                  | Corporate Stock - Common            | 2,244.00      | 45,420.42     | 38,877.08         |
|                       | KOBE STEEL LTD                                                                                                                                                             | Corporate Stock - Common            | 20,000.00     | 186,836.37    | 139,269.93        |
|                       | KOHL'S CORP COM                                                                                                                                                            | Corporate Stock - Common            | 8,826.00      | 498,064.49    | 585,516.84        |
|                       | KOJIMA CO LTD NPV                                                                                                                                                          | Corporate Stock - Common            | 12,400.00     | 42,947.93     | 53,910.59         |
|                       | KOMATSU NPV                                                                                                                                                                | Corporate Stock - Common            | 172,300.00    | 4,528,203.61  | 3,714,858.05      |
|                       | KOMERCNI BANKA CZK100                                                                                                                                                      | Corporate Stock - Common            | 57,365.00     | 2,323,501.04  | 2,158,121.13      |
|                       | KOMERI CO LTD NPV                                                                                                                                                          | Corporate Stock - Common            | 7,700.00      | 202,228.02    | 166,401.13        |
|                       | KON AHOLD DELHAIZE EURO.01                                                                                                                                                 | Corporate Stock - Common            | 71,857.00     | 1,682,754.24  | 1,813,314.09      |
|                       | KONE CORPORATION NPV ORD 'B'                                                                                                                                               | Corporate Stock - Common            | 152,939.00    | 6,837,507.31  | 7,280,013.87      |
|                       | KONICA MINOLTA INC NPV                                                                                                                                                     | Corporate Stock - Common            | 28,900.00     | 255,177.51    | 261,565.88        |
|                       | KONINKLIJKE BOSKAL EURO.01                                                                                                                                                 | Corporate Stock - Common            | 144,755.00    | 6,164,221.87  | 3,595,808.38      |
|                       | KONINKLIJKE DSM NV EUR1.50                                                                                                                                                 | Corporate Stock - Common            | 29,448.00     | 2,993,736.08  | 2,404,919.21      |
|                       | KONINKLIJKE KPN                                                                                                                                                            | Corporate Stock - Common            | 1,793.00      | 5,387.26      | 5,247.15          |
|                       | KONINKLIJKE NT 5 DUE 03-15-2042                                                                                                                                            | Corporate Debt Instruments - Other  | 2,000,000.00  | 2,219,460.00  | 2,153,404.00      |
|                       | KONINKLIJKE PHILIP EURO.20                                                                                                                                                 | Corporate Stock - Common            | 218,515.00    | 8,467,922.36  | 7,726,172.76      |
|                       | KONINKLIJKE PHILIPS NV                                                                                                                                                     | Corporate Stock - Common            | 17,664.00     | 754,802.19    | 620,183.04        |
|                       | KONINKLIJKE VOPAK EURO.50                                                                                                                                                  | Corporate Stock - Common            | 153.00        | 6,770.29      | 6,940.11          |
|                       | KOREA AEROSPACE INDUSTRIES                                                                                                                                                 | Corporate Stock - Common            | 16,020.00     | 655,536.12    | 458,001.43        |
|                       | KOREA DEV BK C/D 0.0% 15/11/2019                                                                                                                                           | Certificates of Deposit             | 15,000,000.00 | 15,000,000.00 | 14,989,995.00     |
|                       | KOREA GAS KRW5000                                                                                                                                                          | Corporate Stock - Common            | 28,316.00     | 1,282,000.59  | 1,223,186.24      |
|                       | KOREA INVESTMENT HOLDINGS KRW5000                                                                                                                                          | Corporate Stock - Common            | 3,485.00      | 189,470.93    | 185,837.52        |
|                       | KOREA ZINC KRW5000                                                                                                                                                         | Corporate Stock - Common            | 64.00         | 24,336.53     | 24,807.31         |
|                       | KOREAN AIR LINES KRW5000                                                                                                                                                   | Corporate Stock - Common            | 421.00        | 10,426.72     | 12,470.02         |
|                       | KOREAN REINSURANCE KRW500                                                                                                                                                  | Corporate Stock - Common            | 26,398.00     | 299,119.24    | 204,881.41        |
|                       | KOSHIDAKA HLDG CO NPV                                                                                                                                                      | Corporate Stock - Common            | 78,200.00     | 1,195,720.08  | 939,412.11        |
|                       | KRAFT FOODS GROUP 5% DUE 06-04-2042                                                                                                                                        | Corporate Debt Instruments - Other  | 7,115,000.00  | 7,263,448.20  | 6,362,752.40      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | KRAFT FOODS GROUP 6.5% DUE 02-09-2040                                                                                                                                      | Corporate Debt Instruments - Other  | 925,000.00    | 1,122,647.00  | 982,834.70        |
|                       | KRAFT HEINZ CO COM                                                                                                                                                         | Corporate Stock - Common            | 29,667.00     | 2,419,866.75  | 1,276,867.68      |
|                       | KRAFT HEINZ FOODS 3% DUE 06-01-2026                                                                                                                                        | Corporate Debt Instruments - Other  | 175,000.00    | 174,819.75    | 156,114.53        |
|                       | KRAFT HEINZ FOODS 4% DUE 06-15-2023                                                                                                                                        | Corporate Debt Instruments - Other  | 925,000.00    | 923,177.75    | 922,575.58        |
|                       | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                                                                                                                                    | Corporate Debt Instruments - Other  | 20,672,000.00 | 18,824,565.44 | 17,030,131.07     |
|                       | KRAFT HEINZ FOODS 4.625% DUE 01-30-2029                                                                                                                                    | Corporate Debt Instruments - Other  | 520,000.00    | 516,937.20    | 514,133.88        |
|                       | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                                                                                                                                      | Corporate Debt Instruments - Other  | 8,713,000.00  | 8,945,526.01  | 7,961,791.28      |
|                       | KROGER CO 3.875% DUE 10-15-2046                                                                                                                                            | Corporate Debt Instruments - Other  | 1,170,000.00  | 1,146,654.07  | 951,662.79        |
|                       | KROGER CO 4.45% DUE 02-01-2047                                                                                                                                             | Corporate Debt Instruments - Other  | 12,443,000.00 | 11,896,647.74 | 10,901,847.35     |
|                       | KROGER CO 4.65% 01-15-2048                                                                                                                                                 | Corporate Debt Instruments - Other  | 335,000.00    | 312,584.90    | 307,353.79        |
|                       | KROGER CO 5 DUE 04-15-2042 REG                                                                                                                                             | Corporate Debt Instruments - Other  | 525,000.00    | 540,856.12    | 499,708.13        |
|                       | KROGER CO 5.15% DUE 08-01-2043                                                                                                                                             | Corporate Debt Instruments - Other  | 105,000.00    | 108,891.30    | 100,415.49        |
|                       | KROGER CO COM                                                                                                                                                              | Corporate Stock - Common            | 467,352.00    | 11,895,265.17 | 12,852,180.00     |
|                       | KROTON EDUCACIONAL COM NPV                                                                                                                                                 | Corporate Stock - Common            | 163,700.00    | 465,592.88    | 374,642.07        |
|                       | KRUNG THAI BNK LTD THB5.15(NVDR)                                                                                                                                           | Corporate Stock - Common            | 34,100.00     | 19,959.81     | 20,108.11         |
|                       | KS CY PWR & LT CO 4.2% DUE 06-15-2047                                                                                                                                      | Corporate Debt Instruments - Other  | 420,000.00    | 418,861.80    | 404,688.06        |
|                       | KT CORPORATION KRW5000                                                                                                                                                     | Corporate Stock - Common            | 9.00          | 234.75        | 240.37            |
|                       | KT&G CORPORATION KRW5000                                                                                                                                                   | Corporate Stock - Common            | 38,538.00     | 3,671,934.65  | 3,505,652.45      |
|                       | KUBOTA CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 134,500.00    | 2,226,921.64  | 1,914,248.28      |
|                       | KUEHNE&NAGEL INTL CHF1 (REGD)                                                                                                                                              | Corporate Stock - Common            | 68,375.00     | 9,914,128.38  | 8,763,624.72      |
|                       | KULICKE & SOFFA INDS INC COM                                                                                                                                               | Corporate Stock - Common            | 77,201.00     | 1,872,287.28  | 1,564,864.27      |
|                       | KUMAGAI GUMI CO NPV                                                                                                                                                        | Corporate Stock - Common            | 7,100.00      | 216,300.47    | 213,553.30        |
|                       | KUMBA IRON ORE LTD ZAR0.01                                                                                                                                                 | Corporate Stock - Common            | 52,324.00     | 949,357.63    | 1,029,566.09      |
|                       | KUMHO PETRO CHEM KRW5000                                                                                                                                                   | Corporate Stock - Common            | 15,382.00     | 1,500,102.09  | 1,203,485.04      |
|                       | KUNLUN ENERGY CO COMSTK                                                                                                                                                    | Corporate Stock - Common            | 30,000.00     | 32,109.52     | 31,803.41         |
|                       | KURARAY CO NPV                                                                                                                                                             | Corporate Stock - Common            | 20,200.00     | 301,488.75    | 285,375.74        |
|                       | KUREHA CORPORATION                                                                                                                                                         | Corporate Stock - Common            | 9,800.00      | 680,448.63    | 543,973.02        |
|                       | KURITA WATER INDS NPV                                                                                                                                                      | Corporate Stock - Common            | 55,100.00     | 1,336,743.40  | 1,337,888.16      |
|                       | KUSHNER-LOCKE CO COM NEW COM NEW                                                                                                                                           | Corporate Stock - Common            | 352,050.00    | 1,840,312.18  | 35.21             |
|                       | KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO                                                                                                                                 | Other                               | 900,000.00    | 894,294.00    | 883,227.60        |
|                       | KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO                                                                                                                                  | Other                               | 1,400,000.00  | 1,386,364.00  | 1,392,081.60      |
|                       | KWEICHOW MOUTAI 'A'CNY1(STOCK CONNECT)                                                                                                                                     | Corporate Stock - Common            | 7,200.00      | 748,418.64    | 618,319.59        |
|                       | KWG GROUP HOLDINGS LTD                                                                                                                                                     | Corporate Stock - Common            | 11,000.00     | 10,454.41     | 9,736.44          |
|                       | KYORITSU MAINTENAN NPV                                                                                                                                                     | Corporate Stock - Common            | 39,000.00     | 1,951,413.60  | 1,713,348.22      |
|                       | KYOWA HAKKO KIRIN CO LTD NPV                                                                                                                                               | Corporate Stock - Common            | 100.00        | 1,755.85      | 1,893.09          |
|                       | KYUSHU RAILWAY COR NPV                                                                                                                                                     | Corporate Stock - Common            | 10,100.00     | 329,893.33    | 341,990.61        |
|                       | L BRANDS INC 6.875% DUE 11-01-2035                                                                                                                                         | Corporate Debt Instruments - Other  | 307,000.00    | 300,774.25    | 256,406.40        |
|                       | L BRANDS INC COM                                                                                                                                                           | Corporate Stock - Common            | 125,305.00    | 6,498,362.36  | 3,216,579.35      |
|                       | L3 TECHNOLOGIES 4.4% DUE 06-15-2028                                                                                                                                        | Corporate Debt Instruments - Other  | 3,028,000.00  | 3,024,704.87  | 3,027,327.78      |
|                       | L3 TECHNOLOGIES INC COM                                                                                                                                                    | Corporate Stock - Common            | 326.00        | 68,357.54     | 56,613.16         |
|                       | L-85 JAY STREET CO-INVESTOR, LLC.                                                                                                                                          | Partnership/Joint Venture Interests | 50,344,845.45 | 50,344,845.45 | 49,932,508.00     |
|                       | LA Z BOY INC COM                                                                                                                                                           | Corporate Stock - Common            | 61,803.00     | 1,787,514.89  | 1,712,561.13      |
|                       | LAB CORP AMER 4.7% DUE 02-01-2045                                                                                                                                          | Corporate Debt Instruments - Other  | 4,780,000.00  | 4,701,177.60  | 4,449,917.10      |
|                       | LAB CORP AMER HLDGS COM NEW                                                                                                                                                | Corporate Stock - Common            | 13,927.00     | 2,006,834.60  | 1,759,815.72      |
|                       | LACLEDE GROUP INC 4.7% DUE 08-15-2044                                                                                                                                      | Corporate Debt Instruments - Other  | 1,325,000.00  | 1,338,325.83  | 1,341,746.68      |
|                       | LAFARGEHOLCIM LTD                                                                                                                                                          | Corporate Stock - Common            | 138,926.00    | 7,279,454.39  | 5,707,550.20      |
|                       | LAM RESH CORP COM                                                                                                                                                          | Corporate Stock - Common            | 942.00        | 147,311.03    | 128,272.14        |
|                       | LAMB WESTON HLDGS 4.625% DUE 11-01-2024                                                                                                                                    | Corporate Debt Instruments - Other  | 159,000.00    | 159,000.00    | 154,627.50        |
|                       | LAMB WESTON HLDGS 4.875% DUE 11-01-2026                                                                                                                                    | Corporate Debt Instruments - Other  | 604,000.00    | 620,432.50    | 579,840.00        |
|                       | LAND & HOUSES THB1(NVDR)                                                                                                                                                   | Corporate Stock - Common            | 28,800.00     | 9,921.37      | 8,756.76          |
|                       | LAND SECURITIES GP ORD GBP0.106666666                                                                                                                                      | Other                               | 48,534.00     | 742,493.46    | 497,223.04        |
|                       | LANDIS & GYR GROUP CHF10 (REGD)                                                                                                                                            | Corporate Stock - Common            | 29,244.00     | 1,795,071.88  | 1,636,038.34      |
|                       | LANDMARK REAL ESTATE PARTNERS VII LP                                                                                                                                       | Partnership/Joint Venture Interests | 24,518,505.00 | 24,518,505.00 | 37,776,941.00     |
|                       | LANDMARK REAL ESTATE PARTNERS VIII, LP                                                                                                                                     | Partnership/Joint Venture Interests | 9,367,020.00  | 9,367,020.00  | 12,381,135.00     |
|                       | LANDSTAR SYS INC COM                                                                                                                                                       | Corporate Stock - Common            | 36,300.00     | 2,157,478.64  | 3,472,821.00      |
|                       | LANXESS AG NPV                                                                                                                                                             | Corporate Stock - Common            | 57,498.00     | 3,306,566.74  | 2,642,299.43      |
|                       | LAREDO PETROLEUM INC 6.25% 03-15-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 1,320,000.00  | 1,206,835.52  | 1,184,700.00      |
|                       | LARGAN PRECISION C TWD10                                                                                                                                                   | Corporate Stock - Common            | 13,000.00     | 1,942,533.38  | 1,359,761.85      |
|                       | LARSEN & TOUBRO INR2                                                                                                                                                       | Corporate Stock - Common            | 253,122.00    | 4,907,220.45  | 5,211,996.43      |
|                       | LARSEN AND TOUBRO INR1                                                                                                                                                     | Corporate Stock - Common            | 35,108.00     | 901,036.19    | 870,571.79        |
|                       | LAS VEGAS SANDS CORP COM STK                                                                                                                                               | Corporate Stock - Common            | 3,368.00      | 206,269.85    | 175,304.40        |
|                       | LAS VEGAS SANDS, LLC REFINANCING TERM LOAN DUE 03-27-2025 BEO                                                                                                              | Corporate Debt Instruments - Other  | 2,878,250.00  | 2,871,036.35  | 2,741,936.08      |
|                       | LASERTEC CORP NPV                                                                                                                                                          | Corporate Stock - Common            | 24,100.00     | 711,004.71    | 615,487.40        |
|                       | LAUREATE ED INC CL A CL A                                                                                                                                                  | Corporate Stock - Common            | 220,055.00    | 3,276,086.58  | 3,353,638.20      |
|                       | LAWSON INC NPV                                                                                                                                                             | Corporate Stock - Common            | 24,800.00     | 1,659,737.89  | 1,570,979.35      |
|                       | LCH_IRS GOLDUS33 20/03/2024 EUR P 6MEURIB / R 0.5% SWU00QRN1                                                                                                               | Other                               | 0.00          | 4,945.86      | 26,132.82         |
|                       | LCH_IRS GOLDUS33 20/03/2024 GBP P 1.5% / R 6MLIBOR SWU00QVY2                                                                                                               | Other                               | 0.00          | (1,950.14)    | (24,936.81)       |
|                       | LCH_IRS GOLDUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KX11                                                                                                              | Other                               | 0.00          | 5,261.34      | (48,367.50)       |
|                       | LCH_IRS GOLDUS33 20/03/2049 EUR P 1.5% / R 6MEURIB SWU00QRP6                                                                                                               | Other                               | 0.00          | 7,043.47      | (10,559.59)       |
|                       | LCH_IRS GOLDUS33 21/03/2028 JPY P 0.3% / R 6MLIBOR SWU00NTU0                                                                                                               | Other                               | 0.00          | 4,397.22      | (7,028.89)        |
|                       | LCH_IRS LCH_GOLDUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11                                                                                                              | Other                               | 0.00          | 0.00          | 169,727.19        |
|                       | LCH_IRS LCH_GOLDUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9                                                                                                             | Other                               | 0.00          | 0.00          | 431,744.94        |
|                       | LCH_IRS LCH_GOLDUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FAB9                                                                                                             | Other                               | 0.00          | 0.00          | 13,189.25         |
|                       | LCH_IRS LCH_SBSIUS USD P 2.54%/R 1D FEDL1 12/20/2047 SWU00OOM1                                                                                                             | Other                               | 0.00          | 0.00          | (4,038.90)        |
|                       | LCH_IRS MSNYUS33 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBR6                                                                                                               | Other                               | 0.00          | 453,920.28    | 421,769.40        |
|                       | LCH_IRS MSNYUS33 19/06/2029 EUR P 1% / R 6MEURIB SWU00RTY3                                                                                                                 | Other                               | 0.00          | (5,164.82)    | (24,021.31)       |
|                       | LCH_IRS MSNYUS33 19/06/2049 GBP P 1.75% / R 6MLIBOR SWU00RU70                                                                                                              | Other                               | 0.00          | (124,072.33)  | (114,159.56)      |
|                       | LCH_IRS MSNYUS33 20/03/2028 JPY P 0.3% / R 6MLIBOR SWU00MO45                                                                                                               | Other                               | 0.00          | 6,172.45      | (95,616.34)       |
|                       | LCH_IRS MSNYUS33 20/03/2029 EUR P 1% / R 6MEURIB SWU00QR09                                                                                                                 | Other                               | 0.00          | 22,865.61     | (91,279.71)       |
|                       | LCH_IRS MSNYUS33 20/03/2049 EUR P 1.5% / R 6MEURIB SWU00QRP6                                                                                                               | Other                               | 0.00          | 48,298.10     | (72,408.59)       |
|                       | LCH_IRS MSNYUS33 20/03/2049 GBP P 1.75% / R 6MLIBOR SWU00QR78                                                                                                              | Other                               | 0.00          | (10,981.31)   | (117,113.87)      |
|                       | LCH_RPI GOLDUS33 15/10/2033 GBP P RPI / R 3.579% SWU0TY838                                                                                                                 | Other                               | 0.00          | 115.18        | 3,030.20          |
|                       | LEAGOLD MINING COR COM NPV                                                                                                                                                 | Corporate Stock - Common            | 628,749.00    | 1,547,912.36  | 796,409.27        |
|                       | LEAGOLD MINING CORPORATION WARRANT 24/05/2020                                                                                                                              | Corporate Stock - Common            | 206,092.00    | 0.00          | 0.00              |
|                       | LEAR CORP COM NEW COM NEW                                                                                                                                                  | Corporate Stock - Common            | 639.00        | 98,141.27     | 78,507.54         |
|                       | LEE & MAN PAPER MA HKD0.025                                                                                                                                                | Corporate Stock - Common            | 14,000.00     | 12,912.78     | 11,873.27         |
|                       | LEG IMMOBILIEN AG NPV                                                                                                                                                      | Corporate Stock - Common            | 15,871.00     | 1,670,656.43  | 1,653,184.19      |
|                       | LEGAL & GENERAL GP ORD GBP0.025                                                                                                                                            | Corporate Stock - Common            | 691,299.00    | 2,428,002.80  | 2,033,812.93      |
|                       | LEGEND HOLDINGS CORPORATION 'H' CNY1                                                                                                                                       | Corporate Stock - Common            | 3,400.00      | 10,670.04     | 8,902.40          |
|                       | LEGG MASON INC 5.625 DUE 01-15-2044 REG                                                                                                                                    | Corporate Debt Instruments - Other  | 1,200,000.00  | 1,270,306.00  | 1,184,242.80      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | LEGGETT & PLATT INC COM                                                                                                                                                    | Corporate Stock - Common               | 1,387.00      | 63,985.40     | 49,710.08         |
|                       | LEGRAND SA EUR4                                                                                                                                                            | Corporate Stock - Common               | 36,261.00     | 2,152,392.41  | 2,043,571.96      |
|                       | LEIDOS HLDGS INC COM                                                                                                                                                       | Corporate Stock - Common               | 1,278.00      | 89,735.12     | 67,376.16         |
|                       | LENDINGTREE INC NEW CONV CORP 0.625% DUE 06-01-2022                                                                                                                        | Corporate Debt Instruments - Other     | 1,275,000.00  | 1,679,046.45  | 1,580,094.75      |
|                       | LENLEASE GROUP NPV (STAPLED)                                                                                                                                               | Other                                  | 48,199.00     | 714,147.76    | 394,630.29        |
|                       | LENNAR CORP 4.5% DUE 04-30-2024                                                                                                                                            | Corporate Debt Instruments - Other     | 875,000.00    | 877,500.00    | 826,875.00        |
|                       | LENNAR CORP 5.25% 06-01-2026                                                                                                                                               | Corporate Debt Instruments - Other     | 94,000.00     | 92,803.75     | 88,595.00         |
|                       | LENNAR CORP 5.875% 11-15-2024 BEO                                                                                                                                          | Corporate Debt Instruments - Other     | 765,000.00    | 819,698.24    | 765,000.00        |
|                       | LENNAR CORP CL A CL A                                                                                                                                                      | Corporate Stock - Common               | 116,627.00    | 6,182,050.08  | 4,565,947.05      |
|                       | LENNAR CORP CL B CL B                                                                                                                                                      | Corporate Stock - Common               | 1,868.00      | 82,342.71     | 58,524.44         |
|                       | LENNAR CORP FIXED 4.75% DUE 11-29-2027                                                                                                                                     | Corporate Debt Instruments - Other     | 151,000.00    | 151,000.00    | 136,277.50        |
|                       | LENNAR CORP FIXED 5% DUE 06-15-2027                                                                                                                                        | Corporate Debt Instruments - Other     | 29,000.00     | 28,970.83     | 26,462.50         |
|                       | LENOVO GROUP LIMITED HKD0.025                                                                                                                                              | Corporate Stock - Common               | 64,000.00     | 44,496.60     | 43,242.41         |
|                       | LEONARDO SPA EUR4.40                                                                                                                                                       | Corporate Stock - Common               | 157,782.00    | 1,843,426.37  | 1,384,869.35      |
|                       | LEVEL 3 FINANCING INC TERM LOAN SENIOR SECURED DUE 02-22-2024 BEO                                                                                                          | Corporate Debt Instruments - Other     | 1,800,000.00  | 1,800,000.00  | 1,705,500.00      |
|                       | LEWIS GROUP LTD ZAR0.01                                                                                                                                                    | Corporate Stock - Common               | 88,251.00     | 549,973.40    | 214,661.28        |
|                       | LEXICON 5.25% DUE 12-01-2021                                                                                                                                               | Corporate Debt Instruments - Other     | 157,000.00    | 165,700.00    | 173,817.84        |
|                       | LF CORP                                                                                                                                                                    | Corporate Stock - Common               | 20,750.00     | 599,819.40    | 462,123.59        |
|                       | LG CHEMICAL KRW5000                                                                                                                                                        | Corporate Stock - Common               | 19,125.00     | 4,914,615.10  | 5,947,638.47      |
|                       | LG CHEMICAL PRF KRW5000                                                                                                                                                    | Corporate Stock - Preferred            | 65.00         | 10,982.66     | 11,388.69         |
|                       | LG CORP KRW5000                                                                                                                                                            | Corporate Stock - Common               | 95,623.00     | 6,482,415.39  | 5,990,363.60      |
|                       | LG CORP PFD KRW5000                                                                                                                                                        | Corporate Stock - Preferred            | 12,886.00     | 492,747.44    | 470,608.08        |
|                       | LG DISPLAY CO LTD KRW5000                                                                                                                                                  | Corporate Stock - Common               | 2,046.00      | 37,026.31     | 33,097.60         |
|                       | LG ELECTRONICS INC KRW5000                                                                                                                                                 | Corporate Stock - Common               | 1,969.00      | 123,372.97    | 109,937.89        |
|                       | LG HSEHLD & HLTCRE COMMON STOCK                                                                                                                                            | Corporate Stock - Common               | 3,381.00      | 3,308,811.47  | 3,336,154.33      |
|                       | LG UPLUS CORP KRW5000                                                                                                                                                      | Corporate Stock - Common               | 482,039.00    | 6,394,268.63  | 7,625,011.95      |
|                       | LHC GROUP INC COM                                                                                                                                                          | Corporate Stock - Common               | 6,052.00      | 568,414.06    | 568,161.76        |
|                       | LIBERTY BROADBAND CORP COM SER C COM SERC                                                                                                                                  | Corporate Stock - Common               | 417.00        | 33,782.13     | 30,036.51         |
|                       | LIBERTY GOLD CORP COM NPV                                                                                                                                                  | Corporate Stock - Common               | 2,503,990.00  | 975,069.16    | 559,171.89        |
|                       | LIBERTY HLDGS ZAR0.0833                                                                                                                                                    | Corporate Stock - Common               | 1,379.00      | 9,702.85      | 10,545.01         |
|                       | LIBERTY MEDIA CORP 2.25% DUE 12-01-2048                                                                                                                                    | Corporate Debt Instruments - Other     | 1,265,000.00  | 1,258,675.00  | 1,248,508.20      |
|                       | LIBERTY MEDIA CORP DEL 1% SNR NTS 01-30-2023                                                                                                                               | Corporate Debt Instruments - Other     | 1,970,000.00  | 2,163,069.51  | 2,028,942.40      |
|                       | LIBERTY MEDIA CORP DEL 2.25% DUE 09-30-2046 BEO                                                                                                                            | Corporate Debt Instruments - Other     | 386,456.59    | 407,253.07    | 378,552.28        |
|                       | LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP                                                                                                   | Corporate Stock - Common               | 806.00        | 37,619.37     | 29,660.80         |
|                       | LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP                                                                                                   | Corporate Stock - Common               | 1,604.00      | 75,043.78     | 59,315.92         |
|                       | LIBERTY MEDIA CORP DEL SR NT CASH CONV 1.375% DUE 10-15-2023 REG                                                                                                           | Corporate Debt Instruments - Other     | 1,612,000.00  | 1,776,991.37  | 1,726,129.60      |
|                       | LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA                                                                                                                        | Corporate Stock - Common               | 1,813.00      | 64,280.31     | 55,659.10         |
|                       | LIBERTY PPTY TR SH BEN INT                                                                                                                                                 | Other                                  | 1,361.00      | 58,555.90     | 56,998.68         |
|                       | LIC HOUSING FINAN INR 2                                                                                                                                                    | Corporate Stock - Common               | 190,540.00    | 1,267,620.44  | 1,333,766.35      |
|                       | LIFE STORAGE INC COM                                                                                                                                                       | Other                                  | 24,060.00     | 2,030,144.48  | 2,237,339.40      |
|                       | LIFE STORAGE LP 3.875% 12-15-2027                                                                                                                                          | Corporate Debt Instruments - Other     | 1,165,000.00  | 1,159,442.95  | 1,108,667.59      |
|                       | LIGAND .75% DUE 05-15-2023                                                                                                                                                 | Corporate Debt Instruments - Other     | 3,740,000.00  | 3,771,607.37  | 3,311,803.66      |
|                       | LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK                                                                                                                       | Corporate Stock - Common               | 2,160.00      | 357,010.01    | 293,112.00        |
|                       | LIGHTSPEED VENTURE PARTNERS SELECT II, LP                                                                                                                                  | Partnership/Joint Venture Interests    | 8,950,000.00  | 8,950,000.00  | 10,259,311.00     |
|                       | LIGHTSPEED VENTURE PARTNERS SELECT III, LP                                                                                                                                 | Partnership/Joint Venture Interests    | 9,000,000.00  | 9,000,000.00  | 8,787,475.00      |
|                       | LIGHTSPEED VENTURE PARTNERS SELECT LP                                                                                                                                      | Partnership/Joint Venture Interests    | 7,433,107.41  | 7,433,107.41  | 9,263,951.00      |
|                       | LIGHTSPEED VENTURE PARTNERS X, LP                                                                                                                                          | Partnership/Joint Venture Interests    | 18,900,000.00 | 18,900,000.00 | 23,653,141.00     |
|                       | LIGHTSPEED VENTURE PARTNERS XI, LP                                                                                                                                         | Partnership/Joint Venture Interests    | 14,000,000.00 | 14,000,000.00 | 13,170,412.00     |
|                       | LIGHTSPEED VENTURE PARTNERS XII, LP                                                                                                                                        | Partnership/Joint Venture Interests    | 6,500,000.00  | 6,500,000.00  | 6,345,736.00      |
|                       | LILIS ENERGY INC COM NEW COM NEW                                                                                                                                           | Corporate Stock - Common               | 574,798.00    | 1,033,552.82  | 787,473.26        |
|                       | LINAMAR CORP COMMON STOCK                                                                                                                                                  | Corporate Stock - Common               | 122,800.00    | 3,152,162.04  | 4,072,953.58      |
|                       | LINCOLN NATL CORP 4.35% 03-01-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 370,000.00    | 358,783.69    | 341,369.03        |
|                       | LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO                                                                                                                                  | Corporate Debt Instruments - Other     | 11,000.00     | 12,749.33     | 12,694.41         |
|                       | LINCOLN NATL CORP COM                                                                                                                                                      | Corporate Stock - Common               | 1,948.00      | 125,052.43    | 99,951.88         |
|                       | LINDE AG NPV                                                                                                                                                               | Corporate Stock - Common               | 3,800.00      | 709,368.09    | 841,644.22        |
|                       | LINDE PLC COM USD0.001                                                                                                                                                     | Corporate Stock - Common               | 111,903.00    | 15,487,858.99 | 17,461,344.12     |
|                       | LINDE PLC COMMON STOCK                                                                                                                                                     | Corporate Stock - Common               | 165,475.00    | 19,851,416.44 | 26,208,499.66     |
|                       | LINK REAL ESTATE INVESTMENT                                                                                                                                                | Other                                  | 165,000.00    | 1,333,244.72  | 1,671,211.53      |
|                       | LION CORP NPV                                                                                                                                                              | Corporate Stock - Common               | 34,500.00     | 671,913.75    | 713,803.95        |
|                       | LITE-ON TECHNOLOGY TWD10                                                                                                                                                   | Corporate Stock - Common               | 17,000.00     | 19,658.36     | 22,455.02         |
|                       | LIVANOVA PLC ORD GBP1.00 (DI)                                                                                                                                              | Corporate Stock - Common               | 4,170.00      | 501,123.14    | 381,429.90        |
|                       | LIVE NATION ENTERTAINMENT INC                                                                                                                                              | Corporate Stock - Common               | 157,078.00    | 6,485,686.11  | 7,736,091.50      |
|                       | LIVE NATION ENTMT 5.625% DUE 03-15-2026                                                                                                                                    | Corporate Debt Instruments - Other     | 156,000.00    | 156,000.00    | 152,490.00        |
|                       | LIVEPERSON INC COM STK ISIN# U55381461012                                                                                                                                  | Corporate Stock - Common               | 17,737.00     | 376,136.37    | 334,519.82        |
|                       | LIVERAMP HOLDINGS INC                                                                                                                                                      | Corporate Stock - Common               | 58,977.00     | 1,403,471.86  | 2,278,281.51      |
|                       | LIXIL GROUP CORPORATION                                                                                                                                                    | Corporate Stock - Common               | 159,300.00    | 2,859,094.03  | 1,977,547.28      |
|                       | LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD                                                                                                                                | Corporate Debt Instruments - Preferred | 800,000.00    | 612,000.00    | 642,925.20        |
|                       | LLOYDS BANKING GP ORD GBP0.1                                                                                                                                               | Corporate Stock - Common               | 25,721,446.00 | 24,625,447.83 | 16,985,456.94     |
|                       | LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049                                                                                                                   | Corporate Debt Instruments - Other     | 1,100,000.00  | 1,100,000.00  | 1,061,720.00      |
|                       | LLOYDS BKG GROUP 4.05% DUE 08-16-2023                                                                                                                                      | Corporate Debt Instruments - Other     | 200,000.00    | 199,946.00    | 197,584.80        |
|                       | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                                                                                                                                     | Corporate Debt Instruments - Other     | 800,000.00    | 735,263.70    | 631,289.60        |
|                       | LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023                                                                                                                             | Corporate Debt Instruments - Other     | 200,000.00    | 200,000.00    | 189,386.60        |
|                       | LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 2,015,000.00  | 2,015,000.00  | 1,792,388.85      |
|                       | LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG                                                                                                                         | Corporate Debt Instruments - Other     | 1,000,000.00  | 996,980.00    | 960,812.00        |
|                       | LM BAYPORT INC COM (PHYSICAL HELD IN NEWYORK)                                                                                                                              | Corporate Stock - Common               | 1,000.00      | 0.00          | 0.00              |
|                       | LMT143 HIGHMARK LONG SHORT EQUITY 2 (PANAGORA)                                                                                                                             | Other                                  | 41,004.84     | 4,100,483.79  | 6,116,470.19      |
|                       | LOBLAWS COS LTD COM NPV                                                                                                                                                    | Corporate Stock - Common               | 57,520.00     | 2,434,115.46  | 2,573,617.81      |
|                       | LOCALIZA RENT A CA COM NPV                                                                                                                                                 | Corporate Stock - Common               | 567,622.00    | 2,555,329.97  | 4,357,028.83      |
| *                     | LOCKHEED MARTIN CORP COM                                                                                                                                                   | Corporate Stock - Common               | 44,602.00     | 10,555,690.93 | 11,678,587.68     |
| *                     | LOCKHEED-DEE P HAVEN (HM)                                                                                                                                                  | Other                                  | 250,000.00    | 25,000,000.00 | 25,875,904.25     |
|                       | LOEWS CORP COM                                                                                                                                                             | Corporate Stock - Common               | 2,379.00      | 118,489.76    | 108,292.08        |
|                       | LOG COML PPTYS PAR COM NPV                                                                                                                                                 | Corporate Stock - Common               | 102,718.90    | 440,690.65    | 477,583.60        |
|                       | LOGAN PROPERTY HLD COM                                                                                                                                                     | Corporate Stock - Common               | 8,000.00      | 9,367.38      | 10,023.82         |
|                       | LOJAS AMERICANAS PRF NPV                                                                                                                                                   | Corporate Stock - Preferred            | 253,000.00    | 1,243,315.05  | 1,285,970.46      |
|                       | LOJAS RENNER SA COM NPV                                                                                                                                                    | Corporate Stock - Common               | 439,000.00    | 3,679,678.39  | 4,802,580.14      |
|                       | LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                                                                                                                              | Corporate Stock - Common               | 202,130.00    | 11,450,835.16 | 10,456,920.09     |
|                       | LONE STAR FUND IX (US) LP                                                                                                                                                  | Partnership/Joint Venture Interests    | 39,259,363.26 | 39,259,363.26 | 50,653,752.00     |
|                       | LONE STAR FUND X US LP                                                                                                                                                     | Partnership/Joint Venture Interests    | 34,379,393.49 | 34,379,393.49 | 37,162,555.00     |
|                       | LONE STAR REAL ESTATE FUND III (US) LP                                                                                                                                     | Partnership/Joint Venture Interests    | 5,536,393.21  | 5,536,393.21  | 13,406,972.00     |
|                       | LONE STAR REAL ESTATE FUND IV (US) LP                                                                                                                                      | Partnership/Joint Venture Interests    | 47,014,147.97 | 47,014,147.97 | 80,747,630.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | LONE STAR REAL ESTATE FUND V (US), L.P.                                                                                                                                    | Partnership/Joint Venture Interests    | 13,694,964.16 | 13,694,964.16 | 11,755,611.00     |
|                       | LONG BEACH MTG LN TR 2005-2 MTG PASSTRUCT M-4 04-25-2035 REG                                                                                                               | Corporate Debt Instruments - Other     | 298,086.98    | 277,220.90    | 299,571.75        |
|                       | LONGFOR GROUP HOLDINGS LTD                                                                                                                                                 | Corporate Stock - Common               | 1,503,000.00  | 3,863,214.77  | 4,492,097.05      |
|                       | LONZA GROUP AG CHF1 (REGD)                                                                                                                                                 | Corporate Stock - Common               | 69,647.00     | 18,842,097.87 | 17,994,614.42     |
|                       | LOOMIS AB SER'B'NPV                                                                                                                                                        | Corporate Stock - Common               | 98,700.00     | 2,979,164.51  | 3,183,924.84      |
|                       | L'OREAL EURO.20                                                                                                                                                            | Corporate Stock - Common               | 31,195.00     | 6,212,198.91  | 7,174,905.84      |
|                       | LOS ANGELES CALIF DEPT WTR & PWR WTRWKS REV 6.008% 07-01-2039 BEO TAXABLE                                                                                                  | Other                                  | 595,000.00    | 727,292.30    | 722,050.35        |
|                       | LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE                                                                                                                | Other                                  | 1,250,000.00  | 1,488,437.50  | 1,479,137.50      |
|                       | LOTES CO LTD RIGHT 07/01/2019                                                                                                                                              | Corporate Stock - Common               | 256.00        | 0.00          | 595.50            |
|                       | LOTES CO LTD TWD10                                                                                                                                                         | Corporate Stock - Common               | 3,000.00      | 12,240.16     | 20,642.87         |
|                       | LOTTE CHEMICAL COR KRW5000                                                                                                                                                 | Corporate Stock - Common               | 719.00        | 180,700.18    | 178,493.46        |
|                       | LOTTE FINE CHEMICA KRW5000                                                                                                                                                 | Corporate Stock - Common               | 2,343.00      | 161,836.37    | 86,198.38         |
|                       | LOTTE FOOD CO LTD                                                                                                                                                          | Corporate Stock - Common               | 1,199.00      | 881,010.17    | 761,866.82        |
|                       | LOTTE HIMART CO LTD                                                                                                                                                        | Corporate Stock - Common               | 16,864.00     | 1,014,739.41  | 705,059.69        |
|                       | LOTTE SHOPPING CO KRW5000                                                                                                                                                  | Corporate Stock - Common               | 2,063.00      | 436,371.44    | 390,117.41        |
|                       | LOUISIANA-PACIFIC CORP COM                                                                                                                                                 | Corporate Stock - Common               | 17,073.00     | 487,726.09    | 379,362.06        |
|                       | LOWES COS INC 3.7% DUE 04-15-2046                                                                                                                                          | Corporate Debt Instruments - Other     | 3,340,000.00  | 3,145,365.79  | 2,723,896.92      |
|                       | LOWES COS INC 4.05% DUE 05-03-2047                                                                                                                                         | Corporate Debt Instruments - Other     | 6,015,000.00  | 5,841,768.57  | 5,186,680.37      |
|                       | LOWES COS INC 4.25% DUE 09-15-2044                                                                                                                                         | Corporate Debt Instruments - Other     | 1,410,000.00  | 1,443,106.50  | 1,247,202.81      |
|                       | LOWES COS INC 4.65 DUE 04-15-2042                                                                                                                                          | Corporate Debt Instruments - Other     | 180,000.00    | 172,106.15    | 169,953.66        |
|                       | LOWES COS INC 6.65% DUE 09-15-2037                                                                                                                                         | Corporate Debt Instruments - Other     | 145,000.00    | 193,126.95    | 175,351.84        |
|                       | LOWES COS INC COM                                                                                                                                                          | Corporate Stock - Common               | 86,687.00     | 7,679,756.02  | 8,006,411.32      |
|                       | LUBRIZOL CORP 6.5% DUE 10-01-2034                                                                                                                                          | Corporate Debt Instruments - Preferred | 1,900,000.00  | 2,671,305.00  | 2,411,508.50      |
|                       | LUKOIL PJSC                                                                                                                                                                | Corporate Stock - Common               | 4,164.00      | 284,500.10    | 297,447.86        |
|                       | LULULEMON ATHLETICA INC COM                                                                                                                                                | Corporate Stock - Common               | 53,470.00     | 5,312,534.14  | 6,502,486.70      |
|                       | LUMENTUM HLDGS INC .25% DUE 03-15-2024                                                                                                                                     | Corporate Debt Instruments - Other     | 2,715,000.00  | 3,296,797.41  | 2,723,837.33      |
|                       | LUMENTUM HLDGS INC COM                                                                                                                                                     | Corporate Stock - Common               | 5,658.00      | 339,710.93    | 237,692.58        |
|                       | LUMINEX CORP DEL COM                                                                                                                                                       | Corporate Stock - Common               | 31,500.00     | 617,481.73    | 727,965.00        |
|                       | LUNDIN GOLD INC COM                                                                                                                                                        | Corporate Stock - Common               | 718,500.00    | 2,561,340.84  | 2,625,065.90      |
|                       | LUNDIN MINING CORP COM NPV                                                                                                                                                 | Corporate Stock - Common               | 1,036,949.00  | 4,460,513.13  | 4,282,026.91      |
|                       | LUNDIN PETROLEUM A NPV                                                                                                                                                     | Corporate Stock - Common               | 9,871.00      | 324,323.42    | 246,500.84        |
|                       | LUPIN LTD INR2                                                                                                                                                             | Corporate Stock - Common               | 124,604.00    | 2,051,593.85  | 1,506,884.72      |
|                       | LUYE PHARMA GP LTD USD0.02                                                                                                                                                 | Corporate Stock - Common               | 1,101,000.00  | 1,057,680.40  | 766,404.62        |
|                       | LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30                                                                                                                                | Corporate Stock - Common               | 78,670.00     | 20,827,904.95 | 23,220,342.86     |
|                       | LYB INTL FIN B V 4.875% DUE 03-15-2044                                                                                                                                     | Corporate Debt Instruments - Other     | 6,055,000.00  | 6,254,119.66  | 5,498,551.56      |
|                       | LYDALL INC COM                                                                                                                                                             | Corporate Stock - Common               | 17,300.00     | 632,646.14    | 351,363.00        |
|                       | LYONDELLBASELL 4.625% DUE 02-26-2055                                                                                                                                       | Corporate Debt Instruments - Other     | 1,000,000.00  | 983,530.00    | 842,217.00        |
|                       | LYONDELLBASELL IND N V COM USD0.01 CL 'A'                                                                                                                                  | Corporate Stock - Common               | 8,777.00      | 871,261.53    | 729,895.32        |
|                       | M & T BK CORP COM                                                                                                                                                          | Corporate Stock - Common               | 1,184.00      | 206,528.07    | 169,465.92        |
|                       | M DIAS BRANCO SA I COM NPV                                                                                                                                                 | Corporate Stock - Common               | 234,000.00    | 2,692,285.15  | 2,584,067.60      |
|                       | M UFJ LEASE                                                                                                                                                                | Corporate Stock - Common               | 25,800.00     | 140,146.19    | 124,161.69        |
|                       | M3 INC NPV                                                                                                                                                                 | Corporate Stock - Common               | 239,800.00    | 4,639,832.06  | 3,221,667.05      |
|                       | MA ELEC CO 5.9% DUE 11-15-2039                                                                                                                                             | Corporate Debt Instruments - Other     | 285,000.00    | 347,541.60    | 339,212.13        |
|                       | MA INST TECH 3.885% DUE 07-01-2116                                                                                                                                         | Corporate Debt Instruments - Other     | 1,820,000.00  | 1,721,573.25  | 1,657,646.91      |
|                       | MA INST TECH 3.959% DUE 07-01-2038                                                                                                                                         | Corporate Debt Instruments - Other     | 200,000.00    | 220,268.00    | 205,324.40        |
|                       | MA INST TECH 4.678% DUE 07-01-2114                                                                                                                                         | Corporate Debt Instruments - Other     | 4,587,000.00  | 4,900,074.22  | 5,033,998.56      |
|                       | MAANSHAN IRON&STL 'H' CNY1                                                                                                                                                 | Corporate Stock - Common               | 7,152,000.00  | 3,459,437.47  | 3,151,525.99      |
|                       | MACERICH CO REIT                                                                                                                                                           | Other                                  | 959.00        | 54,599.87     | 41,505.52         |
|                       | MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK                                                                                                                            | Corporate Stock - Common               | 51,590.00     | 1,744,931.02  | 748,570.90        |
|                       | MACQUARIE (AIER EYE HOSPITAL GROUP CO-A) P-NOTE 31/03/2021                                                                                                                 | Other                                  | 338,150.00    | 1,059,128.77  | 1,295,329.66      |
|                       | MACQUARIE BANK CERT 10/08/2020(I)                                                                                                                                          | Other                                  | 5,106,083.00  | 11,554,753.89 | 11,078,230.00     |
|                       | MACQUARIE BANK CERT 10/08/2020(SILVER)                                                                                                                                     | Other                                  | 2,187,955.00  | 3,044,542.24  | 3,081,626.75      |
|                       | MACQUARIE BANK CERT 13/11/2020(DOW JONES)                                                                                                                                  | Other                                  | 1,325,300.00  | 1,267,934.83  | 1,264,359.79      |
|                       | MACQUARIE GP LTD NPV                                                                                                                                                       | Corporate Stock - Common               | 24.00         | 2,005.74      | 1,835.75          |
|                       | MACQUARIE INFRASTRUCTURE CORP SR NT CONV2% DUE 10-01-2023 REG                                                                                                              | Corporate Debt Instruments - Other     | 2,540,000.00  | 2,482,212.32  | 2,197,856.92      |
|                       | MACQUARIE MEXICO REAL ESTATE MGMT                                                                                                                                          | Other                                  | 1,033,100.00  | 968,372.65    | 927,986.75        |
|                       | MACYS INC COM STK                                                                                                                                                          | Corporate Stock - Common               | 39,227.00     | 1,199,691.52  | 1,168,180.06      |
|                       | MACYS RETAIL HLDGS 4.3 DUE 02-15-2043                                                                                                                                      | Corporate Debt Instruments - Other     | 350,000.00    | 261,987.20    | 259,437.15        |
|                       | MACYS RETAIL HLDGS 5.125% DUE 01-15-2042                                                                                                                                   | Corporate Debt Instruments - Other     | 40,000.00     | 37,798.80     | 32,455.48         |
|                       | MADDEN STEVEN LTD COM                                                                                                                                                      | Corporate Stock - Common               | 34,116.00     | 1,027,478.86  | 1,032,350.16      |
|                       | MADISON REALTY CAPITAL DEBT FUND III LP                                                                                                                                    | Partnership/Joint Venture Interests    | 55,223,814.03 | 55,223,814.03 | 62,154,168.00     |
|                       | MADISON REALTY CAPITAL DEBT FUND IV LP                                                                                                                                     | Partnership/Joint Venture Interests    | 68,551,854.21 | 68,551,854.21 | 73,965,355.00     |
|                       | MADRIGAL PHARMACEUTICALS INC COM                                                                                                                                           | Corporate Stock - Common               | 1,224.00      | 260,712.53    | 137,969.28        |
|                       | MAG SILVER CORP COM STK                                                                                                                                                    | Corporate Stock - Common               | 121,664.00    | 985,244.34    | 888,147.20        |
|                       | MAGAZINE LUIZA SA COM NPV                                                                                                                                                  | Corporate Stock - Common               | 61,500.00     | 1,915,828.72  | 2,873,200.02      |
|                       | MAGELLAN HEALTH INC COM NEW COM NEW                                                                                                                                        | Corporate Stock - Common               | 11,888.00     | 834,350.11    | 676,308.32        |
|                       | MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043                                                                                                                                    | Corporate Debt Instruments - Other     | 285,000.00    | 291,255.75    | 285,993.51        |
|                       | MAGNA INTL INC COM NPV                                                                                                                                                     | Corporate Stock - Common               | 86,241.00     | 3,657,748.81  | 3,912,984.90      |
|                       | MAGNA INTL INC DISC COM PL PAPER 4/2 YRS 4&4 02-25-2019                                                                                                                    | Corporate Debt Instruments - Other     | 250,000.00    | 248,299.65    | 248,842.67        |
|                       | MAGNIT PJSC GDR REGS                                                                                                                                                       | Corporate Stock - Common               | 41,276.00     | 770,529.31    | 525,443.48        |
|                       | MAGNITOGORSK IRON& GDR EACH REPR 13 ORD 'REGS'                                                                                                                             | Corporate Stock - Common               | 52,891.00     | 494,780.21    | 438,466.39        |
|                       | MAGYAR TELEKOM HUF100                                                                                                                                                      | Corporate Stock - Common               | 144,856.00    | 246,735.65    | 227,121.38        |
|                       | MAHINDRA & MAHINDRA LTD COMSTK                                                                                                                                             | Corporate Stock - Common               | 178,717.00    | 2,183,751.83  | 2,057,747.77      |
|                       | MAKINO MILLING NPV                                                                                                                                                         | Corporate Stock - Common               | 3,800.00      | 145,176.22    | 134,730.89        |
|                       | MAKITA CORP NPV                                                                                                                                                            | Corporate Stock - Common               | 101,700.00    | 3,705,596.29  | 3,619,728.39      |
|                       | MALAYAN BKG BERHAD MYR1                                                                                                                                                    | Corporate Stock - Common               | 34,082.00     | 80,616.83     | 78,349.43         |
|                       | MALAYSIA AIRPORT MYR1                                                                                                                                                      | Corporate Stock - Common               | 6,800.00      | 12,480.01     | 13,789.23         |
|                       | Malaysian ringgit                                                                                                                                                          | Non-Interest Bearing Cash - USD        | 163,553.23    | 163,553.23    | 163,553.23        |
|                       | MALLINCKRODT PLC COMMON STOCK                                                                                                                                              | Corporate Stock - Common               | 16,200.00     | 278,027.24    | 255,960.00        |
|                       | MAN SE ORD NPV                                                                                                                                                             | Corporate Stock - Common               | 2,003.00      | 236,613.53    | 206,419.12        |
|                       | MANAPPURAM GEN FIN & LEASING COM STK                                                                                                                                       | Corporate Stock - Common               | 270,415.00    | 323,630.82    | 360,217.65        |
|                       | MANDO (NEW)                                                                                                                                                                | Corporate Stock - Common               | 4,432.00      | 114,769.07    | 114,990.50        |
|                       | MANGINI NORTH HOLDINGS LLC                                                                                                                                                 | Partnership/Joint Venture Interests    | 2,847,415.00  | 2,847,415.00  | 5,959,467.00      |
|                       | MANHATTAN ASSOCS INC COM                                                                                                                                                   | Corporate Stock - Common               | 34,100.00     | 1,495,560.26  | 1,444,817.00      |
|                       | MANI INC NPV                                                                                                                                                               | Corporate Stock - Common               | 4,000.00      | 168,935.82    | 152,212.55        |
|                       | MANILA ELECTRIC CO PHPI0                                                                                                                                                   | Corporate Stock - Common               | 1,790.00      | 12,792.39     | 12,935.25         |
|                       | MANITOWOC 9.5% DUE 02-15-2024                                                                                                                                              | Corporate Debt Instruments - Other     | 153,000.00    | 173,655.00    | 163,710.00        |
|                       | MANITOWOC CO INC COM USD0.01(POST REV SPLIT)                                                                                                                               | Corporate Stock - Common               | 16,662.00     | 350,626.56    | 246,097.74        |
|                       | MANPOWERGROUP INC                                                                                                                                                          | Corporate Stock - Common               | 591.00        | 51,023.38     | 38,296.80         |
|                       | MANULIFE FINL CORP COM NPV                                                                                                                                                 | Corporate Stock - Common               | 776,341.00    | 14,254,657.91 | 11,010,195.61     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | MAPFRE EURO.10                                                                                                                                                             | Corporate Stock - Common               | 69,998.00     | 229,237.75    | 185,642.27        |
|                       | MAPLE ESCR 5.085% DUE 05-25-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 3,002,000.00  | 2,910,656.40  | 2,854,754.91      |
|                       | MARATHON GOLD CORP COM                                                                                                                                                     | Corporate Stock - Common               | 282,000.00    | 207,854.66    | 158,983.75        |
|                       | MARATHON OIL CORP 4.4% DUE 07-15-2027                                                                                                                                      | Corporate Debt Instruments - Other     | 145,000.00    | 148,472.75    | 137,779.29        |
|                       | MARATHON OIL CORP 5.2% DUE 06-01-2045                                                                                                                                      | Corporate Debt Instruments - Other     | 200,000.00    | 211,276.00    | 184,807.20        |
|                       | MARATHON OIL CORP 6.6% DUE 10-01-2037                                                                                                                                      | Corporate Debt Instruments - Other     | 6,751,000.00  | 8,204,030.82  | 7,566,493.80      |
|                       | MARATHON OIL CORP 6.8% DUE 03-15-2032                                                                                                                                      | Corporate Debt Instruments - Other     | 460,000.00    | 556,167.80    | 503,985.20        |
|                       | MARATHON OIL CORP COM                                                                                                                                                      | Corporate Stock - Common               | 325,178.00    | 6,116,901.19  | 4,663,052.52      |
|                       | MARATHON PETE CORP 5% DUE 09-15-2054                                                                                                                                       | Corporate Debt Instruments - Other     | 875,000.00    | 852,031.92    | 794,701.25        |
|                       | MARATHON PETE CORP 5.85% DUE 12-15-2045                                                                                                                                    | Corporate Debt Instruments - Other     | 335,000.00    | 329,904.46    | 330,746.17        |
|                       | MARATHON PETE CORP 6.5% DUE 03-01-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 480,000.00    | 557,522.61    | 517,794.72        |
|                       | MARATHON PETE CORP COM                                                                                                                                                     | Corporate Stock - Common               | 267,604.00    | 17,463,881.49 | 15,791,312.04     |
|                       | MARKEL CORP 4.3% 11-01-2047                                                                                                                                                | Corporate Debt Instruments - Other     | 2,915,000.00  | 2,697,916.90  | 2,530,721.38      |
|                       | MARKEL CORP HOLDING CO COM                                                                                                                                                 | Corporate Stock - Common               | 58.00         | 66,354.01     | 60,206.90         |
|                       | MARKET VALUE ADJUSTMENT TO LP AND HF ASSETS PER CLIENT DIRECTION                                                                                                           | Partnership/Joint Venture Interests    | 1.00          | 0.00          | (371,000,000.00)  |
|                       | MARKETAXESS HLDGS INC COM STK                                                                                                                                              | Corporate Stock - Common               | 29,386.00     | 3,941,066.68  | 6,209,555.66      |
|                       | MARKS & SPENCER GP ORD GBP0.25                                                                                                                                             | Corporate Stock - Common               | 106,788.00    | 654,694.69    | 336,204.88        |
|                       | MARLIN EQUITY IV LP                                                                                                                                                        | Partnership/Joint Venture Interests    | 23,273,146.00 | 23,273,146.00 | 22,171,461.00     |
|                       | MARLIN EQUITY V LP                                                                                                                                                         | Partnership/Joint Venture Interests    | 13,415,888.00 | 13,415,888.00 | 12,456,031.00     |
|                       | MARLIN HERITAGE II, L.P.                                                                                                                                                   | Partnership/Joint Venture Interests    | 9,780,326.00  | 9,780,326.00  | 9,179,118.00      |
|                       | MARLIN HERITAGE, L.P.                                                                                                                                                      | Partnership/Joint Venture Interests    | 6,073,638.00  | 6,073,638.00  | 8,033,406.00      |
|                       | MARRIOTT INTL INC NEW COM STK CL A                                                                                                                                         | Corporate Stock - Common               | 16.00         | 1,826.58      | 1,736.96          |
|                       | MARRIOTT OWN 6.5% DUE 09-15-2026                                                                                                                                           | Corporate Debt Instruments - Other     | 92,000.00     | 92,000.00     | 88,780.00         |
|                       | MARRIOTT VACATIONS WORLDWIDE CORP 1.5% 09-15-2022                                                                                                                          | Corporate Debt Instruments - Other     | 1,115,000.00  | 1,164,549.50  | 956,573.00        |
|                       | MARRIOTT VACATIONS WORLDWIDE CORP COM                                                                                                                                      | Corporate Stock - Common               | 56,420.00     | 5,087,530.23  | 3,978,174.20      |
|                       | MARSH & MCLENNAN COS INC 4.2% 03-01-2048                                                                                                                                   | Corporate Debt Instruments - Other     | 1,335,000.00  | 1,329,579.90  | 1,212,511.08      |
|                       | MARSH & MCLENNAN COS INC 4.35% 01-30-2047                                                                                                                                  | Corporate Debt Instruments - Other     | 2,870,000.00  | 2,960,754.10  | 2,676,427.11      |
|                       | MARSH & MCLENNAN CO'S INC COM                                                                                                                                              | Corporate Stock - Common               | 107,017.00    | 5,734,490.28  | 8,534,605.75      |
|                       | MARTEN TRANS LTD COM                                                                                                                                                       | Corporate Stock - Common               | 24,226.00     | 524,422.85    | 392,218.94        |
| *                     | MARTIN MARIETTA MATLS INC COM                                                                                                                                              | Corporate Stock - Common               | 138,527.00    | 28,237,444.40 | 23,808,635.49     |
|                       | MARUBENI CORP NPV                                                                                                                                                          | Corporate Stock - Common               | 115,500.00    | 774,366.42    | 813,126.73        |
|                       | MARUI GROUP CO LTD                                                                                                                                                         | Corporate Stock - Common               | 184,300.00    | 3,834,623.74  | 3,583,027.84      |
|                       | MARUICHI STEEL TUBE LTD                                                                                                                                                    | Corporate Stock - Common               | 3,400.00      | 99,285.40     | 107,378.20        |
|                       | MARUTI SUZUKI IND INR5                                                                                                                                                     | Corporate Stock - Common               | 4,309.00      | 445,242.91    | 460,772.61        |
|                       | MARVELL TECH GROUP COM USD0.002                                                                                                                                            | Corporate Stock - Common               | 155,527.00    | 3,063,555.65  | 2,517,982.13      |
|                       | MASCO CORP 4.5% DUE 05-15-2047                                                                                                                                             | Corporate Debt Instruments - Other     | 600,000.00    | 510,353.00    | 512,436.00        |
|                       | MASCO CORP COM                                                                                                                                                             | Corporate Stock - Common               | 107,811.00    | 3,958,232.30  | 3,152,393.64      |
|                       | MASMOVIL IBERCOM EURO.02 (POST CONS)                                                                                                                                       | Corporate Stock - Common               | 3,249.00      | 71,010.98     | 72,424.84         |
|                       | MASON WELLS BUYOUT FUND II, LP                                                                                                                                             | Partnership/Joint Venture Interests    | 1.00          | 1.00          | 355,173.00        |
|                       | MASON WELLS BUYOUT FUND III, LP                                                                                                                                            | Partnership/Joint Venture Interests    | 21,552,929.90 | 21,552,929.90 | 23,325,575.00     |
|                       | MASON WELLS BUYOUT FUND IV LP                                                                                                                                              | Partnership/Joint Venture Interests    | 17,638,995.00 | 17,638,995.00 | 14,210,462.00     |
|                       | MASRAF AL-RAYAN QAR10 (94% PAID UP)                                                                                                                                        | Corporate Stock - Common               | 2,984.00      | 32,937.49     | 34,156.71         |
|                       | MASTERCARD INC 3.8% DUE 11-21-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 2,781,000.00  | 2,690,561.88  | 2,686,048.32      |
|                       | MASTERCARD INC CL A                                                                                                                                                        | Corporate Stock - Common               | 152,374.00    | 20,200,839.25 | 28,745,355.10     |
|                       | MASTR AST BACKED FLTG RT 2.6755% DUE 01-25-2036                                                                                                                            | Corporate Debt Instruments - Other     | 49,684.23     | 48,988.65     | 49,574.08         |
|                       | MATADOR RES CO FIXED 5.875% 09-15-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 544,000.00    | 544,875.00    | 500,480.00        |
|                       | MATCH GROUP INC 6.375% DUE 06-01-2024                                                                                                                                      | Corporate Debt Instruments - Other     | 612,000.00    | 657,900.00    | 622,710.00        |
|                       | MATCH GROUP INC COM                                                                                                                                                        | Corporate Stock - Common               | 11,260.00     | 473,782.02    | 481,590.20        |
|                       | MATSON INC COM                                                                                                                                                             | Corporate Stock - Common               | 20,745.00     | 777,674.16    | 664,254.90        |
|                       | MATTEL INC COM STOCK 1.00 PAR                                                                                                                                              | Corporate Stock - Common               | 76,870.00     | 1,401,634.17  | 767,931.30        |
|                       | MAUREL ET PROM EURO.77                                                                                                                                                     | Corporate Stock - Common               | 17,223.00     | 106,184.56    | 63,593.77         |
|                       | MAXIMUS INC COM                                                                                                                                                            | Corporate Stock - Common               | 70,932.00     | 3,759,950.62  | 4,616,963.88      |
|                       | MAXIS BHD MYR0.10                                                                                                                                                          | Corporate Stock - Common               | 17,900.00     | 24,520.44     | 23,173.62         |
|                       | MAXWELL TECHNOLOGIES INC COM                                                                                                                                               | Corporate Stock - Common               | 90,700.00     | 482,344.73    | 187,749.00        |
|                       | MAZDA MOTOR CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 382,800.00    | 5,392,906.98  | 3,960,060.16      |
|                       | MBANK SA PLN4                                                                                                                                                              | Corporate Stock - Common               | 92.00         | 9,850.28      | 10,388.34         |
|                       | MC CORMICK & CO INC COM NON-VTG                                                                                                                                            | Corporate Stock - Common               | 422.00        | 54,975.69     | 58,759.28         |
|                       | MC DONALDS CORP COM                                                                                                                                                        | Corporate Stock - Common               | 143,847.00    | 20,300,136.87 | 25,542,911.79     |
|                       | MCAFFEE LLC TLB DUE 09-30-2024 BEO                                                                                                                                         | Corporate Debt Instruments - Other     | 0.00          | 0.00          | 0.00              |
|                       | MCDERMOTT INTL INC COM USD1.00 (POST REVSPPLIT)                                                                                                                            | Corporate Stock - Common               | 21,383.00     | 343,617.25    | 139,844.82        |
|                       | MCDONALDS CORP 4.45% DUE 03-01-2047 REG                                                                                                                                    | Corporate Debt Instruments - Other     | 4,800,000.00  | 4,782,766.50  | 4,589,284.80      |
|                       | MCDONALD'S CORP 3.625 DUE 05-01-2043                                                                                                                                       | Corporate Debt Instruments - Other     | 440,000.00    | 392,859.73    | 374,451.88        |
|                       | MCDONALDS CORP 4.7% DUE 12-09-2035                                                                                                                                         | Corporate Debt Instruments - Other     | 115,000.00    | 115,576.15    | 115,507.15        |
|                       | MCDONALDS CORP 4.875% DUE 07-15-2040                                                                                                                                       | Corporate Debt Instruments - Other     | 495,000.00    | 534,533.70    | 507,038.90        |
|                       | MCDONALDS CORP 4.875% DUE 12-09-2045                                                                                                                                       | Corporate Debt Instruments - Other     | 5,000,000.00  | 5,366,550.00  | 5,033,225.00      |
|                       | MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                                                                                                                                 | Corporate Debt Instruments - Other     | 7,996,000.00  | 7,931,109.22  | 7,606,458.87      |
|                       | MCDONALDS CORP FIXED 4.6% DUE 05-26-2045                                                                                                                                   | Corporate Debt Instruments - Other     | 1,850,000.00  | 1,848,957.20  | 1,799,557.90      |
|                       | MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042                                                                                                                          | Corporate Debt Instruments - Other     | 330,000.00    | 284,056.18    | 285,267.51        |
|                       | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038                                                                                                        | Corporate Debt Instruments - Other     | 120,000.00    | 144,908.40    | 143,322.72        |
|                       | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039                                                                                                 | Corporate Debt Instruments - Other     | 75,000.00     | 91,305.75     | 84,004.73         |
|                       | MCDONALD'S HOLDING CO JAPAN                                                                                                                                                | Corporate Stock - Common               | 15,200.00     | 596,142.56    | 645,599.96        |
|                       | MCKESSON CORP                                                                                                                                                              | Corporate Stock - Common               | 68,519.00     | 10,536,676.71 | 7,569,293.93      |
|                       | MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028                                                                                                                               | Corporate Debt Instruments - Other     | 1,220,000.00  | 1,219,695.00  | 1,170,191.07      |
|                       | MEBUKI FINANCIAL GROUP INC NPV                                                                                                                                             | Corporate Stock - Common               | 54,460.00     | 215,295.71    | 144,942.08        |
|                       | MEDIASET EURO.52                                                                                                                                                           | Corporate Stock - Common               | 261,161.00    | 794,749.81    | 819,210.80        |
|                       | MEDIBANK PRIVATE L NPV                                                                                                                                                     | Corporate Stock - Common               | 3,242.00      | 6,464.51      | 5,865.69          |
|                       | MEDICINES CO SR NT CONV 2.75% DUE 07-15-2023                                                                                                                               | Corporate Debt Instruments - Other     | 2,365,000.00  | 2,395,553.81  | 1,782,370.43      |
|                       | MEDICINES COMPANY COM                                                                                                                                                      | Corporate Stock - Common               | 301,314.00    | 9,570,734.84  | 5,767,149.96      |
|                       | MEDICLINIC INTERNA ORD GBP0.10                                                                                                                                             | Corporate Stock - Common               | 657,215.00    | 3,063,291.82  | 2,699,418.88      |
|                       | MEDIDATA SOLUTIONS INC COM                                                                                                                                                 | Corporate Stock - Common               | 32,643.00     | 1,657,416.62  | 2,200,791.06      |
|                       | MEDIOBANCA SPA EURO.5                                                                                                                                                      | Corporate Stock - Common               | 84,818.00     | 766,719.13    | 715,174.76        |
|                       | MEDIPAL HOLDINGS CORP                                                                                                                                                      | Corporate Stock - Common               | 10,900.00     | 184,421.14    | 233,965.28        |
|                       | MEDTRONIC INC 4.375% DUE 03-15-2035                                                                                                                                        | Corporate Debt Instruments - Preferred | 2,062,000.00  | 2,098,373.52  | 2,111,158.08      |
|                       | MEDTRONIC INC 4.5 DUE 03-15-2042 REG                                                                                                                                       | Corporate Debt Instruments - Other     | 2,950,000.00  | 2,930,677.50  | 3,017,097.75      |
|                       | MEDTRONIC INC 4.625 DUE 03-15-2044                                                                                                                                         | Corporate Debt Instruments - Preferred | 270,000.00    | 295,100.60    | 280,149.57        |
|                       | MEDTRONIC INC 4.625% DUE 03-15-2045                                                                                                                                        | Corporate Debt Instruments - Preferred | 14,019,000.00 | 14,932,578.99 | 14,698,108.40     |
|                       | MEDTRONIC PLC COMMON STOCK STOCK                                                                                                                                           | Corporate Stock - Common               | 499,777.00    | 38,019,961.03 | 45,459,715.92     |
|                       | MEGA FINANCIAL HD TWD10                                                                                                                                                    | Corporate Stock - Common               | 2,098,692.00  | 1,832,394.62  | 1,771,840.37      |
|                       | MEGACABLE HOLDINGS-CPO COM STK                                                                                                                                             | Corporate Stock - Common               | 326,500.00    | 1,638,988.45  | 1,461,261.06      |
|                       | MEGAWORLD CORP PHP1                                                                                                                                                        | Corporate Stock - Common               | 2,139,000.00  | 195,148.52    | 193,215.74        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par     | (d) Cost         | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|---------------|------------------|-------------------|
|                       | MEGGITT ORD GBP0.05                                                                                                                                                        | Corporate Stock - Common                             | 51,267.00     | 372,567.39       | 307,533.13        |
|                       | MEITU INC USD0.00001                                                                                                                                                       | Corporate Stock - Common                             | 12,500.00     | 5,198.76         | 3,496.46          |
|                       | MELLANOX TECHNOLOGIES LTD COM STK ILS0.0175                                                                                                                                | Corporate Stock - Common                             | 23,200.00     | 1,117,427.05     | 2,143,216.00      |
|                       | MELROSE INDUST PLC                                                                                                                                                         | Corporate Stock - Common                             | 4,003,659.00  | 11,227,253.47    | 8,354,810.82      |
|                       | MEM 4.2% DUE 07-01-2055                                                                                                                                                    | Corporate Debt Instruments - Other                   | 130,000.00    | 132,864.10       | 130,682.76        |
|                       | MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52                                                                                                      | Corporate Debt Instruments - Other                   | 380,000.00    | 340,670.00       | 379,307.26        |
|                       | MENICON CO LTD NPV                                                                                                                                                         | Corporate Stock - Common                             | 1,800.00      | 48,759.99        | 45,871.58         |
|                       | MERCADOLIBRE INC COM STK                                                                                                                                                   | Corporate Stock - Common                             | 730.00        | 195,243.27       | 213,780.50        |
|                       | MERCARI INC NPV                                                                                                                                                            | Corporate Stock - Common                             | 47,700.00     | 2,064,755.76     | 800,833.07        |
|                       | MERCEDES-BENZ AUTO 1.79% DUE 04-15-2020                                                                                                                                    | Corporate Debt Instruments - Other                   | 605,000.00    | 604,986.20       | 603,185.61        |
|                       | MERCK & CO INC 4.15% DUE 05-18-2043                                                                                                                                        | Corporate Debt Instruments - Other                   | 5,315,000.00  | 5,087,708.19     | 5,396,197.26      |
|                       | MERCK & CO INC NEW 1.85% DUE 02-10-2020                                                                                                                                    | Corporate Debt Instruments - Preferred               | 2,000,000.00  | 1,971,340.00     | 1,982,090.00      |
|                       | MERCK & CO INC NEW 3.7% DUE 02-10-2045                                                                                                                                     | Corporate Debt Instruments - Preferred               | 190,000.00    | 188,907.50       | 182,481.13        |
|                       | MERCK & CO INC NEW COM                                                                                                                                                     | Corporate Stock - Common                             | 300,015.00    | 17,161,287.44    | 22,924,146.15     |
|                       | MERCK KGAA NPV                                                                                                                                                             | Corporate Stock - Common                             | 41,779.00     | 4,148,273.19     | 4,297,414.75      |
|                       | MERCURIES & ASSOCIATES HOLDING TWD10                                                                                                                                       | Corporate Stock - Common                             | 226,230.00    | 155,621.15       | 131,379.30        |
|                       | MERCURY SYSTEMS INC                                                                                                                                                        | Corporate Stock - Common                             | 25,917.00     | 187,024.27       | 1,225,614.93      |
|                       | MEREDITH CORP COM                                                                                                                                                          | Corporate Stock - Common                             | 36,369.00     | 1,905,051.49     | 1,889,005.86      |
|                       | MERIDIAN ENERGY LT NPV                                                                                                                                                     | Corporate Stock - Common                             | 82,599.00     | 161,147.54       | 188,591.92        |
|                       | MERIT MED SYS INC COM                                                                                                                                                      | Corporate Stock - Common                             | 17,009.00     | 869,898.72       | 949,272.29        |
|                       | MERITAGE HOMES 7% DUE 04-01-2022                                                                                                                                           | Corporate Debt Instruments - Other                   | 445,000.00    | 492,837.50       | 456,125.00        |
|                       | MERITAGE HOMES CORP 6.0% DUE 06-01-2025                                                                                                                                    | Corporate Debt Instruments - Other                   | 276,000.00    | 284,280.00       | 260,130.00        |
|                       | MERITAGE HOMES FIXED 5.125% DUE 06-06-2027                                                                                                                                 | Corporate Debt Instruments - Other                   | 180,000.00    | 180,450.00       | 153,000.00        |
|                       | MERITZ FIRE & MARINE INSURANCE LTD KRW500                                                                                                                                  | Corporate Stock - Common                             | 32,937.00     | 698,905.09       | 644,984.27        |
|                       | MERLIN ENTERTAINME ORD GBP0.01                                                                                                                                             | Corporate Stock - Common                             | 2,392.00      | 11,496.51        | 9,672.48          |
|                       | MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                                                                                                                    | Corporate Debt Instruments - Other                   | 6,725,000.00  | 8,136,965.28     | 7,391,023.84      |
|                       | MERRILL LYNCH & CO 7.75% DUE 05-14-2038                                                                                                                                    | Corporate Debt Instruments - Other                   | 2,685,000.00  | 3,458,849.95     | 3,472,459.49      |
|                       | MET LIFE GLOBAL 3.45% DUE 10-09-2021                                                                                                                                       | Corporate Debt Instruments - Other                   | 250,000.00    | 249,872.50       | 251,045.75        |
|                       | METALLURGICAL CORP 'H' CNY1                                                                                                                                                | Corporate Stock - Common                             | 1,278,000.00  | 319,673.46       | 306,876.05        |
|                       | METHANEX CORP 5.65% DUE 12-01-2044                                                                                                                                         | Corporate Debt Instruments - Other                   | 335,000.00    | 340,204.88       | 300,514.77        |
|                       | METHANEX CORP COM NPV                                                                                                                                                      | Corporate Stock - Common                             | 140,506.00    | 7,425,402.17     | 6,754,740.05      |
| *                     | METLIFE INC 4.05% DUE 03-01-2045                                                                                                                                           | Corporate Debt Instruments - Other                   | 5,281,000.00  | 5,159,647.17     | 4,922,562.69      |
| *                     | METLIFE INC 4.125% DUE 08-13-2042                                                                                                                                          | Corporate Debt Instruments - Other                   | 140,000.00    | 138,920.29       | 131,082.70        |
| *                     | METLIFE INC 4.875% DUE 11-13-2043                                                                                                                                          | Corporate Debt Instruments - Other                   | 2,085,000.00  | 2,114,250.07     | 2,175,568.23      |
| *                     | METLIFE INC 5.7% DUE 06-15-2035                                                                                                                                            | Corporate Debt Instruments - Other                   | 3,560,000.00  | 4,051,386.80     | 4,010,393.40      |
| *                     | METLIFE INC 5.875% DUE 02-06-2041                                                                                                                                          | Corporate Debt Instruments - Other                   | 325,000.00    | 399,619.34       | 382,707.65        |
| *                     | METLIFE INC 6.375% DUE 06-15-2034                                                                                                                                          | Corporate Debt Instruments - Other                   | 180,000.00    | 216,873.00       | 218,215.98        |
| *                     | METLIFE INC 6.4% DUE 12-15-2066                                                                                                                                            | Corporate Debt Instruments - Other                   | 1,500,000.00  | 1,572,663.05     | 1,523,790.00      |
| *                     | METLIFE INC COM STK USD0.01                                                                                                                                                | Corporate Stock - Common                             | 45,595.00     | 2,065,060.65     | 1,872,130.70      |
| *                     | METLIFE INC FIXED 10.75% DUE 08-01-2069                                                                                                                                    | Corporate Debt Instruments - Other                   | 320,000.00    | 496,028.06       | 467,200.00        |
| *                     | METLIFE INC STEP CPN 4.721% DUE 12-15-2044                                                                                                                                 | Corporate Debt Instruments - Other                   | 1,460,000.00  | 1,501,256.99     | 1,488,718.20      |
|                       | METRO AG (NEW)                                                                                                                                                             | Corporate Stock - Common                             | 80,830.00     | 1,439,652.35     | 1,237,708.98      |
|                       | METRO INC COM NPV                                                                                                                                                          | Corporate Stock - Common                             | 59,507.00     | 1,906,967.47     | 2,062,572.40      |
|                       | METRO PACIFIC INVE PHP1                                                                                                                                                    | Corporate Stock - Common                             | 117,100.00    | 11,085.75        | 10,332.68         |
|                       | METROPOLITAN BANK PHP20                                                                                                                                                    | Corporate Stock - Common                             | 1,657,191.00  | 2,706,300.61     | 2,551,100.34      |
|                       | METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE                                                                                                             | Other                                                | 750,000.00    | 974,107.50       | 923,452.50        |
|                       | METSO OYJ NPV                                                                                                                                                              | Corporate Stock - Common                             | 52.00         | 1,810.94         | 1,361.26          |
|                       | METTLER-TOLEDO INTL INC COM                                                                                                                                                | Corporate Stock - Common                             | 21,358.00     | 12,290,691.64    | 12,079,657.64     |
|                       | Mexican peso                                                                                                                                                               | Non-Interest Bearing Cash - USD                      | 33,949.20     | 33,949.20        | 33,949.20         |
|                       | MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100                                                                                                               | Other                                                | 63,130.00     | 1,853,302.69     | 2,045,453.45      |
| *                     | MFB NT COLLECTIVE CANADA INDEX FUND - NON LENDING                                                                                                                          | Value of Interest in Common/Collective Trusts        | 894,274.74    | 139,566,820.13   | 120,905,050.57    |
| *                     | MFB NT COLLECTIVE EAFE INDEX FUND-NON LENDING                                                                                                                              | Value of Interest in Common/Collective Trusts        | 31,474.09     | 8,707,906.32     | 8,887,182.27      |
| *                     | MFB NT COLLECTIVE MSCI EMERGING MARKETS FUND-NON LENDING                                                                                                                   | Value of Interest in Common/Collective Trusts        | 964,867.91    | 176,297,162.78   | 158,990,934.21    |
| *                     | MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - NON LENDING                                                                                                             | Value of Interest in Common/Collective Trusts        | 398,521.21    | 152,485,347.78   | 161,689,220.88    |
| *                     | MFB NT COLLECTIVE RUSSELL 1000 INDEX FUND - NON LENDING                                                                                                                    | Value of Interest in Common/Collective Trusts        | 40,118,681.26 | 1,052,711,688.23 | 1,137,765,800.53  |
| *                     | MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - NON LENDING                                                                                                              | Value of Interest in Common/Collective Trusts        | 1,152,166.60  | 301,880,414.32   | 381,702,426.41    |
| *                     | MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - NON LENDING                                                                                                                    | Value of Interest in Common/Collective Trusts        | 9,159.16      | 309,958.75       | 314,250.75        |
|                       | MFC DEUTSCHE X-TRACKERS HARVEST CSI 300 CHINA A-SHARES ETF                                                                                                                 | Value of Interest in Registered Investment Companies | 12,826.00     | 323,360.14       | 281,274.18        |
|                       | MFC GLOBAL X MSCI COLOMBIA ETF                                                                                                                                             | Value of Interest in Registered Investment Companies | 6,867.00      | 59,320.58        | 53,493.93         |
|                       | MFC INVESCO EXCHANGE TRADED FD TR II S&P 500 LOW VOLATILITY ETF                                                                                                            | Value of Interest in Registered Investment Companies | 108,000.00    | 5,074,620.00     | 5,038,200.00      |
|                       | MFC INVESCO EXCHANGE-T S&P 500 QUALITY ETF                                                                                                                                 | Value of Interest in Registered Investment Companies | 360,000.00    | 10,224,665.00    | 10,011,600.00     |
|                       | MFC INVESCO EXCHANGE-TRADED FD TR S&P 500 PURE GROWTH ETF                                                                                                                  | Value of Interest in Registered Investment Companies | 100,000.00    | 10,050,320.90    | 9,965,000.00      |
|                       | MFC INVESCO EXCHANGE-TRADED FD TR S&P 500 PURE VALUE ETF                                                                                                                   | Value of Interest in Registered Investment Companies | 175,000.00    | 10,080,168.65    | 9,950,500.00      |
|                       | MFC INVESCO QQQ TRUST UNIT SER 1                                                                                                                                           | Value of Interest in Registered Investment Companies | 203.00        | 30,450.43        | 31,314.78         |
|                       | MFC ISHARES CHINA LARGE-CAP ETF                                                                                                                                            | Value of Interest in Registered Investment Companies | 36,229.00     | 1,536,498.51     | 1,415,829.32      |
|                       | MFC ISHARES INC CORE MSCI EMERGING MKTS ET                                                                                                                                 | Value of Interest in Registered Investment Companies | 77,567.00     | 3,851,030.32     | 3,657,284.05      |
|                       | MFC ISHARES INC MSCI AUSTRALIA ETF                                                                                                                                         | Value of Interest in Registered Investment Companies | 496,300.00    | 8,932,608.24     | 9,553,775.00      |
|                       | MFC ISHARES INC MSCI BRAZIL ETF                                                                                                                                            | Value of Interest in Registered Investment Companies | 25,088.00     | 829,878.98       | 958,361.60        |
|                       | MFC ISHARES INC MSCI CDA ETF                                                                                                                                               | Value of Interest in Registered Investment Companies | 598,591.00    | 15,152,310.06    | 14,342,240.36     |
|                       | MFC ISHARES INC MSCI CHILE CAPPED ETF                                                                                                                                      | Value of Interest in Registered Investment Companies | 382.00        | 14,317.36        | 15,818.62         |
|                       | MFC ISHARES INC MSCI HONG KONG ETF                                                                                                                                         | Value of Interest in Registered Investment Companies | 23,110.00     | 521,283.03       | 521,592.70        |
|                       | MFC ISHARES INC MSCI JAPAN                                                                                                                                                 | Value of Interest in Registered Investment Companies | 437,525.00    | 22,732,224.81    | 22,178,142.25     |
|                       | MFC ISHARES INC MSCI MEXICO ETF                                                                                                                                            | Value of Interest in Registered Investment Companies | 10,381.00     | 516,100.72       | 427,489.58        |
|                       | MFC ISHARES INC MSCI THAILAND ETF                                                                                                                                          | Value of Interest in Registered Investment Companies | 314.00        | 22,567.18        | 26,002.34         |
|                       | MFC ISHARES MSCI CHINA ETF                                                                                                                                                 | Value of Interest in Registered Investment Companies | 482,000.00    | 29,129,026.92    | 25,362,840.00     |
|                       | MFC ISHARES MSCI GLOBAL SILVER M ETF                                                                                                                                       | Value of Interest in Registered Investment Companies | 6,206.00      | 64,403.90        | 51,758.04         |
|                       | MFC ISHARES MSCI INDONESIA ETF                                                                                                                                             | Value of Interest in Registered Investment Companies | 650.00        | 15,184.00        | 16,133.00         |
|                       | MFC ISHARES TR CORE MSCI EAFE ETF                                                                                                                                          | Value of Interest in Registered Investment Companies | 10,900.00     | 596,996.27       | 599,500.00        |
|                       | MFC ISHARES TR LATIN AMER 40 ETF                                                                                                                                           | Value of Interest in Registered Investment Companies | 5,400.00      | 179,899.65       | 166,428.00        |
|                       | MFC ISHARES TR MSCI EAFE GROWTH ETF                                                                                                                                        | Value of Interest in Registered Investment Companies | 50,819.00     | 3,667,564.15     | 3,510,068.33      |
|                       | MFC ISHARES TR MSCI EAFE SMALL CAP ETF                                                                                                                                     | Value of Interest in Registered Investment Companies | 48,615.00     | 2,984,616.84     | 2,519,229.30      |
|                       | MFC ISHARES TR MSCI EAFE VALUE INDEX FD                                                                                                                                    | Value of Interest in Registered Investment Companies | 62,507.00     | 3,157,290.78     | 2,826,566.54      |
|                       | MFC ISHARES TR MSCI PERU ETF                                                                                                                                               | Value of Interest in Registered Investment Companies | 995.00        | 32,009.15        | 35,322.50         |
|                       | MFC ISHARES TR MSCI PHILIPPINES ETF                                                                                                                                        | Value of Interest in Registered Investment Companies | 462.00        | 14,899.50        | 14,728.56         |
|                       | MFC ISHARES TR MSCI UTD KINGDOM ETF NEW                                                                                                                                    | Value of Interest in Registered Investment Companies | 126,000.00    | 3,961,714.98     | 3,698,100.00      |
|                       | MFC ISHARES TR NASDAQ BIOTECHNOLOGY ETF                                                                                                                                    | Value of Interest in Registered Investment Companies | 417,400.00    | 40,153,659.30    | 40,249,882.00     |
|                       | MFC ISHARES TR RUSSELL 2000 ETF                                                                                                                                            | Value of Interest in Registered Investment Companies | 17,172.00     | 2,429,154.90     | 2,299,330.80      |
|                       | MFC ISHARES TR RUSSELL 2000 GROWTH ETF                                                                                                                                     | Value of Interest in Registered Investment Companies | 13,826.00     | 2,678,237.45     | 2,322,768.00      |
|                       | MFC ISHARES TR S&P 500 GROWTH ETF                                                                                                                                          | Value of Interest in Registered Investment Companies | 32,519.00     | 4,545,486.79     | 4,899,637.73      |
|                       | MFC ISHARES TR S&P 500 VALUE ETF                                                                                                                                           | Value of Interest in Registered Investment Companies | 52,500.00     | 5,565,223.68     | 5,309,850.00      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par     | (d) Cost        | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|---------------|-----------------|-------------------|
|                       | MFC ISHARES TR S&P MIDCAP 400 GROWTH ETFGROWTH INDEX FD                                                                                                                    | Value of Interest in Registered Investment Companies | 10,962.00     | 2,061,335.26    | 2,096,263.26      |
|                       | MFC ISHARES TR S&P MIDCAP 400 VALUE ETF                                                                                                                                    | Value of Interest in Registered Investment Companies | 17,712.00     | 2,691,468.04    | 2,450,278.08      |
|                       | MFC ISHARES TRUST EDGE MSCI USA MOMENTUM FACTOR ETF                                                                                                                        | Value of Interest in Registered Investment Companies | 100,000.00    | 10,087,505.00   | 10,023,000.00     |
|                       | MFC ISHARES TRUST US TREASURY 20+ YEAR BD ETF                                                                                                                              | Value of Interest in Registered Investment Companies | 728.00        | 85,070.42       | 88,459.28         |
|                       | MFC ISHARES U.S TELECOMMUNICATIONS ETF                                                                                                                                     | Value of Interest in Registered Investment Companies | 1,979,700.00  | 53,816,342.79   | 52,165,095.00     |
|                       | MFC REAL ESTATE SELECT SECT SPDR                                                                                                                                           | Value of Interest in Registered Investment Companies | 584,079.00    | 18,565,847.24   | 18,106,449.00     |
|                       | MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE                                                                                                                                   | Value of Interest in Registered Investment Companies | 1,094,500.00  | 77,944,089.11   | 94,685,195.00     |
|                       | MFC SELECT SECTOR SPDR TR CNSMR DISCRETIONARY COM                                                                                                                          | Value of Interest in Registered Investment Companies | 587,073.00    | 40,536,582.64   | 58,126,097.73     |
|                       | MFC SELECT SECTOR SPDR TR COMUNICATION SERVC SELECT SECTOR SPDR FD                                                                                                         | Value of Interest in Registered Investment Companies | 1,249,300.00  | 60,392,254.01   | 51,571,104.00     |
|                       | MFC SELECT SECTOR SPDR TR CONSUMER STAPLES                                                                                                                                 | Value of Interest in Registered Investment Companies | 876,280.00    | 45,347,856.37   | 44,497,498.40     |
|                       | MFC SELECT SECTOR SPDR TR ENERGY                                                                                                                                           | Value of Interest in Registered Investment Companies | 3,437,757.00  | 241,010,215.07  | 197,155,363.95    |
|                       | MFC SELECT SECTOR SPDR TR FINANCIAL                                                                                                                                        | Value of Interest in Registered Investment Companies | 4,894,330.00  | 112,175,536.54  | 116,582,940.60    |
|                       | MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS                                                                                                                            | Value of Interest in Registered Investment Companies | 288,070.00    | 13,767,812.22   | 14,553,296.40     |
|                       | MFC SELECT SECTOR SPDR TR TECHNOLOGY                                                                                                                                       | Value of Interest in Registered Investment Companies | 1,994,810.00  | 103,012,143.20  | 123,638,323.80    |
|                       | MFC SELECT SECTOR SPDR TR UTILS                                                                                                                                            | Value of Interest in Registered Investment Companies | 1,392,870.00  | 71,777,927.31   | 73,710,680.40     |
|                       | MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P                                                                                                                                 | Value of Interest in Registered Investment Companies | 71,350.00     | 19,231,055.91   | 17,831,792.00     |
|                       | MFC SPDR SER TR S&P AEROSPACE & DEFENSE ETF SPDR S&P AEROSPACE & DEF ETF                                                                                                   | Value of Interest in Registered Investment Companies | 868.00        | 56,281.12       | 68,502.56         |
|                       | MFC SPDR SERIES TRUST S&P 500 GROWTH ETF                                                                                                                                   | Value of Interest in Registered Investment Companies | 154,000.00    | 5,004,106.80    | 5,005,000.00      |
|                       | MFC VANECK VECTORS ETF TR GOLD MINERS ETF                                                                                                                                  | Value of Interest in Registered Investment Companies | 2,277,902.00  | (33,771,582.83) | (34,280,782.68)   |
|                       | MFC VANECK VECTORS ETF TR JR GOLD MINERSETF                                                                                                                                | Value of Interest in Registered Investment Companies | 1,050,763.00  | (17,596,546.22) | (17,673,290.62)   |
|                       | MFC VANGUARD FTSE EUROPE EFT                                                                                                                                               | Value of Interest in Registered Investment Companies | 262,100.00    | 13,510,687.20   | 12,743,302.00     |
|                       | MFC VANGUARD FTSE PACIFIC ETF                                                                                                                                              | Value of Interest in Registered Investment Companies | 12,178.00     | 814,381.83      | 738,352.14        |
|                       | MFC VANGUARD INDEX FUNDS S&P 500 ETF SHSNEW                                                                                                                                | Value of Interest in Registered Investment Companies | 133.00        | 29,622.85       | 30,564.73         |
|                       | MFC VANGUARD INTL EQUITY INDEX FDS FTSE EMERGING MKTS ETF                                                                                                                  | Value of Interest in Registered Investment Companies | 18,927.00     | 753,794.75      | 721,118.70        |
|                       | MFC VANGUARD MATERIALS ETF                                                                                                                                                 | Value of Interest in Registered Investment Companies | 180.00        | 23,006.70       | 19,949.40         |
|                       | MFC VANGUARD WORLD FDS VANGUARD FINLS ETF                                                                                                                                  | Value of Interest in Registered Investment Companies | 1,060.00      | 67,262.30       | 62,921.60         |
|                       | MFM AGRICULTURE (HM)                                                                                                                                                       | Other                                                | 668,300.38    | 12,000,000.00   | 3,075,176.38      |
|                       | MFO BLACKROCK FDS V STRATEGIC INCOME OPPORTUNITIES PORT CL K                                                                                                               | Value of Interest in Registered Investment Companies | 4,170,150.55  | 40,389,181.79   | 40,033,445.28     |
|                       | MFO JPMORGAN UNCONSTRAINED DEBT R6                                                                                                                                         | Value of Interest in Registered Investment Companies | 4,182,886.58  | 42,248,951.59   | 39,570,107.05     |
|                       | MFO METROPOLITAN WEST FDS FLOATING RATE INCOME FD CL I                                                                                                                     | Value of Interest in Registered Investment Companies | 108,778.30    | 1,092,833.64    | 1,054,061.74      |
|                       | MFO METROPOLITAN WEST FDS UNCONSTRAINED BD FD CL I SHS                                                                                                                     | Value of Interest in Registered Investment Companies | 285,107.42    | 3,370,477.93    | 3,315,799.32      |
|                       | MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO                                                                                                                              | Value of Interest in Registered Investment Companies | 15,980,135.61 | 184,192,585.75  | 173,704,074.08    |
|                       | MFO PIMCO SHORT TERM FLOATING NAV II                                                                                                                                       | Value of Interest in Registered Investment Companies | 444,838.19    | 4,451,082.86    | 4,450,606.11      |
|                       | MFO TCW FUNDS INC EMERGING MARKETS INC FD                                                                                                                                  | Value of Interest in Registered Investment Companies | 32,286.89     | 268,304.71      | 247,640.45        |
|                       | MGIC INVT CORP WIS COM                                                                                                                                                     | Corporate Stock - Common                             | 239,327.00    | 2,992,211.66    | 2,503,360.42      |
|                       | MGM CHINA HLDGS LT HKD1                                                                                                                                                    | Corporate Stock - Common                             | 800.00        | 1,639.81        | 1,342.64          |
|                       | MGM GROWTH / MGM FINANCE 4.5% 09-01-2026                                                                                                                                   | Corporate Debt Instruments - Other                   | 169,000.00    | 169,000.00      | 152,945.00        |
|                       | MGM GROWTH PPTYS FIXED 4.5% DUE 01-15-2028                                                                                                                                 | Corporate Debt Instruments - Other                   | 308,000.00    | 309,110.77      | 269,500.00        |
|                       | MGM RESORTS INTERNATIONAL COM                                                                                                                                              | Corporate Stock - Common                             | 27.00         | 777.36          | 655.02            |
|                       | MGM RESORTS INTL 6% DUE 03-15-2023                                                                                                                                         | Corporate Debt Instruments - Other                   | 1,139,000.00  | 1,235,815.00    | 1,144,695.00      |
|                       | MGM RESORTS INTL FIXED 5.75% DUE 06-15-2025                                                                                                                                | Corporate Debt Instruments - Other                   | 1,000,000.00  | 1,000,000.00    | 965,000.00        |
|                       | MICHAEL HILL INTERNATIONAL LTD                                                                                                                                             | Corporate Stock - Common                             | 32,330.00     | 22,297.60       | 14,111.40         |
|                       | MICHAELS COS INC COM                                                                                                                                                       | Corporate Stock - Common                             | 24,818.00     | 519,701.94      | 336,035.72        |
|                       | MICHELIN (CGDE) EUR2                                                                                                                                                       | Corporate Stock - Common                             | 42,900.00     | 4,257,976.43    | 4,251,866.60      |
|                       | MICHIGAN ST UNIV REVS 6.173% 02-15-2050 BEO TAXABLE                                                                                                                        | Other                                                | 1,805,000.00  | 2,003,279.75    | 2,146,145.00      |
|                       | MICRO FOCUS INTL ORD GBP0.10                                                                                                                                               | Corporate Stock - Common                             | 555,107.00    | 13,295,251.54   | 9,777,593.50      |
|                       | MICROCHIP TECHNOLOGY INC 1.625% DUE 02-15-2027 BEO                                                                                                                         | Corporate Debt Instruments - Other                   | 13,505,000.00 | 14,620,930.79   | 13,191,589.47     |
|                       | MICROCHIP TECHNOLOGY INC COM                                                                                                                                               | Corporate Stock - Common                             | 154,504.00    | 10,571,346.96   | 11,111,927.68     |
|                       | MICRON TECH INC COM                                                                                                                                                        | Corporate Stock - Common                             | 5,083.00      | 196,771.50      | 161,283.59        |
|                       | MICRON TECHNOLOGY INC SR SUB NT 3 DUE 11-15-2043                                                                                                                           | Corporate Debt Instruments - Other                   | 4,202,000.00  | 4,646,443.01    | 4,658,001.04      |
|                       | MICRONICS JAPAN CO NPV                                                                                                                                                     | Corporate Stock - Common                             | 14,000.00     | 87,863.49       | 88,556.72         |
|                       | MICROSOFT CORP 4.875 12-15-2043                                                                                                                                            | Corporate Debt Instruments - Other                   | 2,000,000.00  | 2,086,200.00    | 2,247,210.00      |
|                       | MICROSOFT CORP 1.1% DUE 08-08-2019                                                                                                                                         | Corporate Debt Instruments - Other                   | 15,000,000.00 | 14,738,550.00   | 14,850,675.00     |
|                       | MICROSOFT CORP 2% DUE 08-08-2023                                                                                                                                           | Corporate Debt Instruments - Other                   | 210,000.00    | 209,372.10      | 201,907.23        |
|                       | MICROSOFT CORP 3.45% DUE 08-08-2036                                                                                                                                        | Corporate Debt Instruments - Other                   | 1,780,000.00  | 1,773,111.40    | 1,676,510.80      |
|                       | MICROSOFT CORP 3.5% DUE 02-12-2035                                                                                                                                         | Corporate Debt Instruments - Other                   | 425,000.00    | 402,081.55      | 405,622.55        |
|                       | MICROSOFT CORP 3.5% DUE 11-15-2042                                                                                                                                         | Corporate Debt Instruments - Other                   | 4,070,000.00  | 3,370,733.30    | 3,786,003.54      |
|                       | MICROSOFT CORP 3.7% DUE 08-08-2046                                                                                                                                         | Corporate Debt Instruments - Other                   | 28,134,000.00 | 27,531,980.51   | 26,951,893.72     |
|                       | MICROSOFT CORP 3.75% DUE 02-12-2045                                                                                                                                        | Corporate Debt Instruments - Other                   | 2,765,000.00  | 2,741,336.56    | 2,674,957.78      |
|                       | MICROSOFT CORP 3.75% DUE 05-01-2043                                                                                                                                        | Corporate Debt Instruments - Other                   | 225,000.00    | 226,498.70      | 217,171.80        |
|                       | MICROSOFT CORP 3.95% DUE 08-08-2056                                                                                                                                        | Corporate Debt Instruments - Other                   | 15,167,000.00 | 15,273,064.92   | 14,798,062.73     |
|                       | MICROSOFT CORP 4% DUE 02-12-2055                                                                                                                                           | Corporate Debt Instruments - Other                   | 4,625,000.00  | 4,551,851.83    | 4,541,925.75      |
|                       | MICROSOFT CORP 4.1% DUE 02-06-2037                                                                                                                                         | Corporate Debt Instruments - Other                   | 2,025,000.00  | 2,061,755.19    | 2,077,976.03      |
|                       | MICROSOFT CORP 4.2% DUE 11-03-2035                                                                                                                                         | Corporate Debt Instruments - Other                   | 450,000.00    | 464,508.00      | 466,497.45        |
|                       | MICROSOFT CORP 4.45% DUE 11-03-2045                                                                                                                                        | Corporate Debt Instruments - Other                   | 345,000.00    | 375,495.87      | 365,921.15        |
|                       | MICROSOFT CORP 4.75% DUE 11-03-2055                                                                                                                                        | Corporate Debt Instruments - Other                   | 1,890,000.00  | 1,882,950.30    | 2,116,093.14      |
|                       | MICROSOFT CORP 5.3% DUE 02-08-2041                                                                                                                                         | Corporate Debt Instruments - Other                   | 95,000.00     | 113,052.85      | 113,161.72        |
|                       | MICROSOFT CORP COM                                                                                                                                                         | Corporate Stock - Common                             | 907,644.00    | 53,806,961.82   | 92,189,401.08     |
|                       | MICROSOFT CORP FIXED 1.85% DUE 02-06-2020                                                                                                                                  | Corporate Debt Instruments - Other                   | 2,585,000.00  | 2,553,727.50    | 2,566,240.66      |
|                       | MICRO-STAR INTL TWD10                                                                                                                                                      | Corporate Stock - Common                             | 418,000.00    | 1,333,265.69    | 1,038,982.33      |
|                       | MICROSTRATEGY INC CL A NEW                                                                                                                                                 | Corporate Stock - Common                             | 8.00          | 0.00            | 1,022.00          |
|                       | MID-AMER APT CMNTYS INC COM                                                                                                                                                | Other                                                | 1,062.00      | 110,070.32      | 101,633.40        |
|                       | MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                                                                                                                                     | Corporate Debt Instruments - Other                   | 4,222,000.00  | 4,785,266.93    | 4,349,740.83      |
|                       | MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                                                                                                                                     | Corporate Debt Instruments - Other                   | 1,500,000.00  | 1,724,280.00    | 1,642,047.00      |
|                       | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036                                                                                                                                   | Corporate Debt Instruments - Other                   | 3,998,000.00  | 4,577,630.05    | 4,785,665.97      |
|                       | MIDAMERICAN ENERGY CO 3.65% 08-01-2048                                                                                                                                     | Corporate Debt Instruments - Other                   | 985,000.00    | 931,704.12      | 906,641.28        |
|                       | MIDAMERICAN ENERGY CO 3.95% 08-01-2047                                                                                                                                     | Corporate Debt Instruments - Preferred               | 800,000.00    | 798,872.00      | 774,456.80        |
|                       | MIDAMERICAN ENERGY CO 4.25% 05-01-2046                                                                                                                                     | Corporate Debt Instruments - Preferred               | 1,000,000.00  | 1,083,605.00    | 1,015,581.00      |
|                       | MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036                                                                                                   | Corporate Debt Instruments - Other                   | 1,550,000.00  | 1,910,545.50    | 1,859,001.80      |
|                       | MIDAS GOLD CORP                                                                                                                                                            | Corporate Stock - Common                             | 463,000.00    | 323,745.15      | 325,435.65        |
|                       | MIDDLEBY CORP COM                                                                                                                                                          | Corporate Stock - Common                             | 50,100.00     | 4,356,142.67    | 5,146,773.00      |
|                       | MIDEA GROUP CO LTD STOCK CONNECT                                                                                                                                           | Corporate Stock - Common                             | 1,300.00      | 7,244.94        | 6,974.61          |
|                       | MIKUNI CORP NPV                                                                                                                                                            | Corporate Stock - Common                             | 13,100.00     | 87,708.50       | 60,535.93         |
|                       | MILACRON HLDGS CORP COM                                                                                                                                                    | Corporate Stock - Common                             | 30,164.00     | 622,520.56      | 358,649.96        |
|                       | MILBON CO LTD NPV                                                                                                                                                          | Corporate Stock - Common                             | 11,500.00     | 589,825.00      | 468,532.11        |
|                       | MILLER HERMAN INC COM                                                                                                                                                      | Corporate Stock - Common                             | 96,822.00     | 3,051,955.22    | 2,928,865.50      |
|                       | MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT                                                                                                          | Corporate Stock - Common                             | 18,369.00     | 1,071,568.50    | 1,163,362.06      |
|                       | MILLS ESTRUTURAS E COM NPV                                                                                                                                                 | Corporate Stock - Common                             | 701,400.00    | 772,798.84      | 774,557.70        |
|                       | MINDTREE LTD INR10                                                                                                                                                         | Corporate Stock - Common                             | 91,776.00     | 1,099,365.25    | 1,136,437.04      |
|                       | MINERALS TECHNOLOGIES INC COM                                                                                                                                              | Corporate Stock - Common                             | 13,824.00     | 1,001,065.06    | 709,724.16        |



| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                             | MINERVA NEUROSCIENCES INC COM                                                                                                                                              | Corporate Stock - Common            | 9,160.00      | 100,024.35    | 61,738.40         |
|                             | MINTH GRP HKD0.1                                                                                                                                                           | Corporate Stock - Common            | 540,000.00    | 1,980,218.74  | 1,741,523.88      |
|                             | MIRAE ASSET DAEWOO KRW5000                                                                                                                                                 | Corporate Stock - Common            | 3,602.00      | 26,170.15     | 21,080.00         |
|                             | MIRVAC GROUP STAPLED SECURITIES                                                                                                                                            | Other                               | 242,264.00    | 409,321.40    | 382,040.65        |
|                             | MISC BHD MYR1                                                                                                                                                              | Corporate Stock - Common            | 9,500.00      | 13,504.81     | 15,402.30         |
|                             | MISSISSIPPI PWR CO 3.95% DUE 03-30-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 4,089,000.00  | 4,086,143.08  | 4,035,258.27      |
|                             | MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE                                                                                              | Other                               | 265,000.00    | 265,000.00    | 255,306.30        |
|                             | MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE                                                                                              | Other                               | 120,000.00    | 118,252.80    | 113,292.00        |
|                             | MISUMI GROUP INC NPV                                                                                                                                                       | Corporate Stock - Common            | 232,870.00    | 5,439,839.08  | 4,922,075.65      |
|                             | MITSUBISHI CHEM HL NPV                                                                                                                                                     | Corporate Stock - Common            | 166,900.00    | 1,502,188.98  | 1,266,562.83      |
|                             | MITSUBISHI CORP NPV                                                                                                                                                        | Corporate Stock - Common            | 122,000.00    | 3,037,128.66  | 3,358,155.21      |
|                             | MITSUBISHI ELEC CP NPV                                                                                                                                                     | Corporate Stock - Common            | 170,200.00    | 2,020,474.84  | 1,887,146.70      |
|                             | MITSUBISHI ESTATE CO LTD                                                                                                                                                   | Corporate Stock - Common            | 26,900.00     | 469,935.95    | 424,040.01        |
|                             | MITSUBISHI GAS CHM NPV                                                                                                                                                     | Corporate Stock - Common            | 10,200.00     | 231,701.13    | 153,862.27        |
|                             | MITSUBISHI HVY IND NPV                                                                                                                                                     | Corporate Stock - Common            | 137,200.00    | 5,367,337.43  | 4,947,028.21      |
|                             | MITSUBISHI LOGISNE NPV                                                                                                                                                     | Corporate Stock - Common            | 4,800.00      | 55,713.40     | 46,462.20         |
|                             | MITSUBISHI MATERLS NPV                                                                                                                                                     | Corporate Stock - Common            | 6,700.00      | 213,274.21    | 176,789.87        |
|                             | MITSUBISHI MOTOR C NPV                                                                                                                                                     | Corporate Stock - Common            | 626,900.00    | 4,222,334.09  | 3,439,764.85      |
|                             | MITSUBISHI TANABE PHARMA CORP                                                                                                                                              | Corporate Stock - Common            | 24,800.00     | 427,023.43    | 357,369.55        |
|                             | MITSUBISHI UFJ 4.286% DUE 07-26-2038                                                                                                                                       | Corporate Debt Instruments - Other  | 205,000.00    | 203,976.74    | 204,942.81        |
|                             | MITSUBISHI UFJ FIN NPV                                                                                                                                                     | Corporate Stock - Common            | 3,081,500.00  | 18,300,595.25 | 15,107,677.62     |
|                             | MITSUBISHI UFJ FINL GROUP INC FRN 02-22-2022                                                                                                                               | Corporate Debt Instruments - Other  | 400,000.00    | 400,000.00    | 397,416.40        |
|                             | MITSUMI & CO LTD NPV                                                                                                                                                       | Corporate Stock - Common            | 128,700.00    | 1,972,808.19  | 1,983,022.84      |
|                             | MITSUMI CHEMICALS NPV                                                                                                                                                      | Corporate Stock - Common            | 11,700.00     | 331,108.62    | 264,893.58        |
|                             | MITSUMI FUDOSAN CO LTD NPV                                                                                                                                                 | Corporate Stock - Common            | 37,200.00     | 864,789.18    | 829,002.42        |
|                             | MITSUMI MATSUSHIMA HOLDINGS CO LTD                                                                                                                                         | Corporate Stock - Common            | 6,500.00      | 107,201.28    | 80,690.88         |
|                             | MITSUMI O.S.K.LINES NPV                                                                                                                                                    | Corporate Stock - Common            | 162,400.00    | 4,066,903.75  | 3,550,996.68      |
|                             | MIURA CO LTD NPV                                                                                                                                                           | Corporate Stock - Common            | 51,700.00     | 1,434,036.54  | 1,180,408.33      |
|                             | MIZUHO FINANCIAL GROUP NPV                                                                                                                                                 | Corporate Stock - Common            | 2,409,900.00  | 4,444,332.27  | 3,740,655.06      |
|                             | MIZUNO CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 5,400.00      | 155,948.40    | 114,728.16        |
|                             | MK LNG SHRT CRDT4 (NORTHLIGHT)                                                                                                                                             | Other                               | 500,000.00    | 50,000,000.00 | 55,460,409.70     |
|                             | MLP BROOKFIELD PPTYs LTD UNIT LTD PARTNERSHIP                                                                                                                              | Partnership/Joint Venture Interests | 21,265.00     | 430,886.28    | 342,791.80        |
|                             | MLP ENERGY TRANSFER LP COMMON UNITS REP LIMITED PTNR INTERESTS                                                                                                             | Partnership/Joint Venture Interests | 186,316.00    | 3,256,339.69  | 2,461,234.36      |
|                             | MLP ENTERPRISE PRODS PARTNERS L P COM UNIT                                                                                                                                 | Partnership/Joint Venture Interests | 104,516.00    | 3,009,956.05  | 2,570,048.44      |
|                             | MLP NOBLE MIDSTREAM PARTNERS LP COM UNITREPSTG LTD PARTNER INT                                                                                                             | Partnership/Joint Venture Interests | 32,687.00     | 1,532,790.55  | 947,693.08        |
|                             | MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S                                                                                                                             | Corporate Stock - Common            | 131,128.00    | 2,190,607.30  | 2,459,961.28      |
|                             | MMG LTD NPV                                                                                                                                                                | Corporate Stock - Common            | 4,631,800.00  | 2,932,367.56  | 1,993,673.29      |
|                             | MMI HOLDINGS LIMIT ZAR0.000001                                                                                                                                             | Corporate Stock - Common            | 9,929.00      | 9,618.24      | 10,632.87         |
|                             | MO ST HLTH & EDL FACS AUTH EDL FACS REV 3.086 DUE 09-15-2051 BEO TAXABLE N/C                                                                                               | Other                               | 1,455,000.00  | 1,455,000.00  | 1,243,253.85      |
|                             | MOBILE TELESYSTEMS PJSC ADR                                                                                                                                                | Corporate Stock - Common            | 4,452.00      | 34,814.64     | 31,164.00         |
|                             | MOHAWK INDS INC COM                                                                                                                                                        | Corporate Stock - Common            | 2,260.00      | 401,546.90    | 264,329.60        |
|                             | MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)                                                                                                                                 | Corporate Stock - Common            | 173,329.00    | 1,520,094.13  | 1,901,116.32      |
|                             | MOLINA HEALTHCARE INC 1.125 01-15-2020 REG                                                                                                                                 | Corporate Debt Instruments - Other  | 915,000.00    | 1,802,509.48  | 2,628,366.78      |
|                             | MOLINA HEALTHCARE INC COM                                                                                                                                                  | Corporate Stock - Common            | 46,276.00     | 3,773,088.42  | 5,378,196.72      |
|                             | MOLSON COORS 4.2% DUE 07-15-2046                                                                                                                                           | Corporate Debt Instruments - Other  | 6,417,000.00  | 6,227,971.46  | 5,331,262.86      |
|                             | MOLSON COORS BREWING COM CL B                                                                                                                                              | Corporate Stock - Common            | 1,711.00      | 107,852.79    | 96,089.76         |
|                             | MONCLER SPA NPV                                                                                                                                                            | Corporate Stock - Common            | 33,398.00     | 1,159,231.50  | 1,104,516.31      |
|                             | MONDELEZ INTL INC 4.625% DUE 05-07-2048                                                                                                                                    | Corporate Debt Instruments - Other  | 1,160,000.00  | 1,141,126.80  | 1,115,063.92      |
|                             | MONDELEZ INTL INC COM                                                                                                                                                      | Corporate Stock - Common            | 310,699.00    | 13,262,297.17 | 12,437,280.97     |
|                             | MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 3&4 03-04-2019                                                                                                                   | Corporate Debt Instruments - Other  | 500,000.00    | 496,781.25    | 497,323.38        |
|                             | MONDI LTD NPV                                                                                                                                                              | Corporate Stock - Common            | 56,256.00     | 1,311,443.88  | 1,210,647.89      |
|                             | MONDI PLC GBP                                                                                                                                                              | Corporate Stock - Common            | 168.00        | 4,161.94      | 3,495.12          |
|                             | MONETA MONEY BANK CZK1                                                                                                                                                     | Corporate Stock - Common            | 239,166.00    | 982,772.53    | 770,163.36        |
|                             | MONEY FORWARD INC NPV                                                                                                                                                      | Corporate Stock - Common            | 10,800.00     | 498,014.35    | 332,224.40        |
|                             | MONGODB INC CL A CL A                                                                                                                                                      | Corporate Stock - Common            | 4,537.00      | 174,250.73    | 379,928.38        |
|                             | MONGODB INC SR NT CONV 144A .75% DUE 06-15-2024 BEO                                                                                                                        | Corporate Debt Instruments - Other  | 640,000.00    | 726,192.59    | 880,899.20        |
|                             | MONOLITHIC PWR SYS INC COM                                                                                                                                                 | Corporate Stock - Common            | 12,869.00     | 1,634,050.61  | 1,496,021.25      |
|                             | MONOTARO CO.LTD NPV                                                                                                                                                        | Corporate Stock - Common            | 117,400.00    | 2,936,454.13  | 2,908,382.63      |
|                             | MONSTER BEVERAGE CORP NEW COM                                                                                                                                              | Corporate Stock - Common            | 141.00        | 7,449.95      | 6,940.02          |
|                             | MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048                                                                                                                             | Corporate Debt Instruments - Other  | 140,000.00    | 140,000.00    | 135,544.22        |
|                             | MOODY'S CORP 3.25% 01-15-2028                                                                                                                                              | Corporate Debt Instruments - Other  | 200,000.00    | 198,868.00    | 189,270.00        |
|                             | MOODY'S CORP COM                                                                                                                                                           | Corporate Stock - Common            | 35,200.00     | 4,588,617.56  | 4,929,408.00      |
|                             | MOODY'S CORPORATION 4.875% 12-17-2048 BEO                                                                                                                                  | Corporate Debt Instruments - Other  | 620,000.00    | 609,633.60    | 634,512.34        |
|                             | MOOG INC CL A                                                                                                                                                              | Corporate Stock - Common            | 11,463.00     | 930,651.65    | 888,153.24        |
|                             | MORGAN STANLEY FLTG 07-22-2022                                                                                                                                             | Corporate Debt Instruments - Other  | 935,000.00    | 935,000.00    | 921,876.34        |
|                             | MORGAN STANLEY 2.5% DUE 04-21-2021                                                                                                                                         | Corporate Debt Instruments - Other  | 340,000.00    | 338,857.60    | 332,790.64        |
|                             | MORGAN STANLEY 2.625% DUE 11-17-2021                                                                                                                                       | Corporate Debt Instruments - Other  | 590,000.00    | 586,985.10    | 575,855.93        |
|                             | MORGAN STANLEY 3.125% DUE 01-23-2023                                                                                                                                       | Corporate Debt Instruments - Other  | 555,000.00    | 553,751.25    | 542,203.92        |
|                             | MORGAN STANLEY 3.125% DUE 07-27-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 3,690,000.00  | 3,664,908.00  | 3,411,899.46      |
|                             | MORGAN STANLEY 3.737% DUE 04-24-2024                                                                                                                                       | Corporate Debt Instruments - Other  | 100,000.00    | 100,000.00    | 99,148.40         |
|                             | MORGAN STANLEY 3.772% DUE 01-24-2029                                                                                                                                       | Corporate Debt Instruments - Other  | 2,300,000.00  | 2,300,000.00  | 2,200,582.51      |
|                             | MORGAN STANLEY 3.875% DUE 04-29-2024                                                                                                                                       | Corporate Debt Instruments - Other  | 625,000.00    | 621,246.00    | 622,013.13        |
|                             | MORGAN STANLEY 3.971% 07-22-2038                                                                                                                                           | Corporate Debt Instruments - Other  | 7,504,000.00  | 7,360,139.19  | 6,838,095.04      |
|                             | MORGAN STANLEY 4.3% DUE 01-27-2045                                                                                                                                         | Corporate Debt Instruments - Other  | 2,365,000.00  | 2,325,643.50  | 2,212,090.93      |
|                             | MORGAN STANLEY 4.35 DUE 09-08-2026                                                                                                                                         | Corporate Debt Instruments - Other  | 10,000,000.00 | 9,969,900.00  | 9,718,040.00      |
|                             | MORGAN STANLEY 4.375% DUE 01-22-2047                                                                                                                                       | Corporate Debt Instruments - Other  | 8,055,000.00  | 8,323,562.30  | 7,623,574.20      |
|                             | MORGAN STANLEY 4.457% DUE 04-22-2039                                                                                                                                       | Corporate Debt Instruments - Other  | 8,670,000.00  | 8,652,367.21  | 8,394,189.96      |
|                             | MORGAN STANLEY 6.375% DUE 07-24-2042                                                                                                                                       | Corporate Debt Instruments - Other  | 3,125,000.00  | 3,717,796.25  | 3,824,365.63      |
|                             | MORGAN STANLEY ABS CAP I INC TR 2004-WMC2 PASSTHRU M-1 FLTG 7-25-2034                                                                                                      | Corporate Debt Instruments - Other  | 378,552.70    | 378,138.66    | 375,865.35        |
|                             | MORGAN STANLEY COM STK USD0.01                                                                                                                                             | Corporate Stock - Common            | 153,726.00    | 6,682,531.09  | 6,095,235.90      |
|                             | MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                                                                                                                   | Corporate Debt Instruments - Other  | 1,000,000.00  | 1,000,000.00  | 945,504.00        |
|                             | MORNEAU SHEPHELL I COM STK                                                                                                                                                 | Corporate Stock - Common            | 10,758.00     | 201,182.85    | 197,232.63        |
|                             | MOSAIC CO/THE                                                                                                                                                              | Corporate Stock - Common            | 3,289.00      | 102,326.70    | 96,071.69         |
|                             | MOTOR OIL SA EURO.75                                                                                                                                                       | Corporate Stock - Common            | 23,433.00     | 448,881.77    | 562,536.13        |
|                             | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                                                                                                                                     | Corporate Debt Instruments - Other  | 1,300,000.00  | 1,283,061.00  | 1,181,389.30      |
|                             | MOTOROLA SOLUTIONS INC                                                                                                                                                     | Corporate Stock - Common            | 9,404.00      | 1,190,750.20  | 1,081,836.16      |
|                             | MOUNT SINAI HOSP 3.981% BNDS 07-01-2048                                                                                                                                    | Corporate Debt Instruments - Other  | 200,000.00    | 200,000.00    | 187,077.60        |
|                             | MOWI ASA                                                                                                                                                                   | Corporate Stock - Common            | 355,109.00    | 6,689,155.07  | 7,492,469.16      |
|                             | MPH ACQSTN HLDGS 7.125% DUE 06-01-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 745,000.00    | 792,252.50    | 694,712.50        |
|                             | MPHASIS LTD INR10                                                                                                                                                          | Corporate Stock - Common            | 65,826.00     | 934,881.72    | 960,259.11        |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|----------------|-------------------|
|                             | MPLX LP 4.5% 04-15-2038                                                                                                                                                    | Corporate Debt Instruments - Other  | 8,290,000.00   | 7,956,084.29   | 7,240,046.63      |
|                             | MPLX LP 4.7% 04-15-2048                                                                                                                                                    | Corporate Debt Instruments - Other  | 7,708,000.00   | 7,489,901.61   | 6,694,436.55      |
|                             | MPLX LP 5.5% DUE 02-15-2049                                                                                                                                                | Corporate Debt Instruments - Other  | 1,060,000.00   | 1,012,175.40   | 1,031,075.78      |
|                             | MPLX LP FIXED 4.125% DUE 03-01-2027                                                                                                                                        | Corporate Debt Instruments - Other  | 823,000.00     | 788,252.94     | 783,589.82        |
|                             | MPLX LP FIXED 4.9% DUE 04-15-2058                                                                                                                                          | Corporate Debt Instruments - Other  | 400,000.00     | 363,888.00     | 334,123.20        |
|                             | MPLX LP FIXED 5.2% DUE 03-01-2047                                                                                                                                          | Corporate Debt Instruments - Other  | 85,000.00      | 83,723.30      | 78,242.25         |
|                             | MRV ENGENHARIA COM NPV                                                                                                                                                     | Corporate Stock - Common            | 847,100.00     | 2,458,379.75   | 2,701,452.88      |
|                             | MS&AD INS GP HLDGS NPV                                                                                                                                                     | Corporate Stock - Common            | 67,900.00      | 2,143,099.01   | 1,938,320.19      |
|                             | MSA SAFETY INC COM                                                                                                                                                         | Corporate Stock - Common            | 6,909.00       | 584,789.25     | 651,311.43        |
|                             | MSC INDL DIRECT INC CL A COM                                                                                                                                               | Corporate Stock - Common            | 22,035.00      | 1,843,459.04   | 1,694,932.20      |
|                             | MSCI INC COMMON                                                                                                                                                            | Corporate Stock - Common            | 2.00           | 310.04         | 294.86            |
|                             | MSG NETWORK INC CL A CL A                                                                                                                                                  | Corporate Stock - Common            | 21,500.00      | 460,571.66     | 506,540.00        |
|                             | MTN GROUP LTD ZAR0.0001                                                                                                                                                    | Corporate Stock - Common            | 15,021.00      | 69,572.13      | 92,934.93         |
|                             | MTR CORP HKD1                                                                                                                                                              | Corporate Stock - Common            | 1,500.00       | 8,085.85       | 7,893.38          |
|                             | MTU AERO ENGINES A NPV (REGD)                                                                                                                                              | Corporate Stock - Common            | 653.00         | 148,968.74     | 118,241.95        |
|                             | MUANGTHAI CAPITAL PUBLIC COMPANY LIMITED-FOREIGN LINE                                                                                                                      | Corporate Stock - Common            | 408,200.00     | 629,542.55     | 614,305.90        |
|                             | MUENCHENER RUECKVE NPV(REGD)                                                                                                                                               | Corporate Stock - Common            | 35,534.00      | 7,175,518.75   | 7,740,273.22      |
|                             | MUFG BK LTD N Y BRH DISC COML PAPER 3/A3YRS 3&4 01-25-2019                                                                                                                 | Corporate Debt Instruments - Other  | 1,250,000.00   | 1,242,100.70   | 1,247,824.65      |
|                             | MUFG BK LTD N Y BRH DISC COML PAPER 3/A3YRS 3&4 01-29-2019                                                                                                                 | Corporate Debt Instruments - Other  | 1,000,000.00   | 993,650.00     | 997,959.53        |
|                             | MULTI-COLOR CORP 4.875% DUE 11-01-2025                                                                                                                                     | Corporate Debt Instruments - Other  | 510,000.00     | 510,320.00     | 438,600.00        |
|                             | MULTIPLAN EMPREEND COM NPV                                                                                                                                                 | Corporate Stock - Common            | 430,698.00     | 2,441,747.74   | 2,701,481.88      |
|                             | MURATA MANUFACTURING CO. NPV                                                                                                                                               | Corporate Stock - Common            | 62,100.00      | 8,763,935.56   | 8,464,708.56      |
|                             | MYLAN INC 5.4 DUE 11-29-2043                                                                                                                                               | Corporate Debt Instruments - Other  | 100,000.00     | 107,013.00     | 84,632.00         |
|                             | MYLAN INC FORMERLY 5.2% DUE 04-15-2048                                                                                                                                     | Corporate Debt Instruments - Other  | 900,000.00     | 897,138.00     | 742,091.40        |
|                             | MYLAN N V FIXED 3.95% DUE 06-15-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 200,000.00     | 203,111.00     | 182,282.60        |
|                             | MYLAN N V FIXED 5.25% DUE 06-15-2046                                                                                                                                       | Corporate Debt Instruments - Other  | 5,490,000.00   | 5,327,908.40   | 4,626,137.52      |
|                             | MYLAN NV                                                                                                                                                                   | Corporate Stock - Common            | 31,114.00      | 1,390,658.70   | 852,523.60        |
|                             | MYOKARDIA INC COM                                                                                                                                                          | Corporate Stock - Common            | 11,403.00      | 551,248.54     | 557,150.58        |
|                             | MYRIAD GENETICS INC COM                                                                                                                                                    | Corporate Stock - Common            | 50,800.00      | 1,932,568.07   | 1,476,756.00      |
|                             | NABORS INDS INC .75% DUE 01-15-2024 BEO                                                                                                                                    | Corporate Debt Instruments - Other  | 1,255,000.00   | 989,532.90     | 771,461.05        |
|                             | NABORS INDS INC 5.5% DUE 01-15-2023                                                                                                                                        | Corporate Debt Instruments - Other  | 258,000.00     | 249,573.75     | 204,780.02        |
|                             | NABORS INDS INC NEW 5.75% 02-01-2025                                                                                                                                       | Corporate Debt Instruments - Other  | 925,000.00     | 920,315.30     | 700,289.75        |
|                             | NABORS INDUSTRIES COM USD0.10                                                                                                                                              | Corporate Stock - Common            | 437,044.00     | 1,680,378.42   | 874,088.00        |
|                             | NAGOYA RAILROAD CO LTD                                                                                                                                                     | Corporate Stock - Common            | 4,099.00       | 97,620.44      | 108,195.81        |
|                             | NAN YA PLASTIC TWD10                                                                                                                                                       | Corporate Stock - Common            | 45,000.00      | 122,198.93     | 110,534.53        |
|                             | NANOSTRING TECHNOLOGIES INC COM                                                                                                                                            | Corporate Stock - Common            | 70,658.00      | 787,197.08     | 1,047,858.14      |
|                             | NANYA TECHNOLOGY C TWD10                                                                                                                                                   | Corporate Stock - Common            | 121,000.00     | 248,749.83     | 216,514.30        |
|                             | NASDAQ INC                                                                                                                                                                 | Corporate Stock - Common            | 6,380.00       | 493,217.11     | 520,416.60        |
|                             | NASPERS N ZAR0.02                                                                                                                                                          | Corporate Stock - Common            | 142,890.00     | 29,625,852.17  | 28,729,680.93     |
|                             | NATIONAL ALUMINUM                                                                                                                                                          | Corporate Stock - Common            | 344,822.00     | 295,664.25     | 324,991.59        |
|                             | NATIONAL BK HLDGS CORP CL A COM STK                                                                                                                                        | Corporate Stock - Common            | 32,770.00      | 913,587.98     | 1,011,609.90      |
|                             | NATIONAL CAPITAL PROPERTIES III, LP                                                                                                                                        | Partnership/Joint Venture Interests | 1.00           | 1.00           | 1.00              |
|                             | NATIONAL CAPITAL PROPERTIES IV, LP                                                                                                                                         | Partnership/Joint Venture Interests | 2,122,430.35   | 2,122,430.35   | 4,953,965.00      |
|                             | NATIONAL GRID ORD GBP0.12431289                                                                                                                                            | Corporate Stock - Common            | 413,282.00     | 5,578,077.73   | 4,022,412.63      |
|                             | NATIONAL OILWELL VARCO COM STK                                                                                                                                             | Corporate Stock - Common            | 294.00         | 11,859.82      | 7,555.80          |
|                             | NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048                                                                                                                                  | Corporate Debt Instruments - Other  | 1,250,000.00   | 1,232,337.50   | 1,212,451.25      |
|                             | NATIONAL RETAIL PPTYS INC COM STK                                                                                                                                          | Other                               | 1,449.00       | 66,254.34      | 70,290.99         |
|                             | NATIONAL VISION HLDGS INC COM                                                                                                                                              | Corporate Stock - Common            | 70,169.00      | 2,955,938.42   | 1,976,660.73      |
|                             | NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049                                                                                                                              | Corporate Debt Instruments - Other  | 750.00         | 155,859.76     | 133,489.21        |
|                             | NATIXIS EUR1.6(POST SUBDV)                                                                                                                                                 | Corporate Stock - Common            | 135,340.00     | 942,043.39     | 637,266.67        |
|                             | NATL AUSTRALIA BK 2.25% DUE 01-10-2020                                                                                                                                     | Corporate Debt Instruments - Other  | 1,000,000.00   | 990,040.00     | 991,520.00        |
|                             | NATL AUSTRALIA BK NPV                                                                                                                                                      | Corporate Stock - Common            | 269,953.00     | 6,558,229.93   | 4,574,429.32      |
|                             | NATL BK OF CANADA COM NPV                                                                                                                                                  | Corporate Stock - Common            | 27,636.00      | 1,361,089.48   | 1,134,132.23      |
|                             | NATL FUEL GAS CO COM                                                                                                                                                       | Corporate Stock - Common            | 93,400.00      | 5,266,725.62   | 4,780,212.00      |
|                             | NATL RURAL UTILS 5.25% DUE 04-20-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 2,174,000.00   | 2,201,880.00   | 2,150,033.82      |
|                             | NATURA COSMETICOS SA COM NPV                                                                                                                                               | Corporate Stock - Common            | 41,600.00      | 414,475.11     | 483,003.29        |
|                             | NATURGY ENERGY GROUP SA                                                                                                                                                    | Corporate Stock - Common            | 44,881.00      | 1,146,982.96   | 1,142,065.26      |
|                             | NAVER CORPORATION KRW500                                                                                                                                                   | Corporate Stock - Common            | 52,100.00      | 7,605,456.29   | 5,696,540.60      |
|                             | NAVIENT CORP 5.875% DUE 03-25-2021                                                                                                                                         | Corporate Debt Instruments - Other  | 51,000.00      | 50,171.25      | 48,832.50         |
|                             | NAVIENT CORP 6.5% DUE 06-15-2022                                                                                                                                           | Corporate Debt Instruments - Other  | 718,000.00     | 721,429.52     | 669,535.00        |
|                             | NAVIENT CORP 6.625% DUE 07-26-2021                                                                                                                                         | Corporate Debt Instruments - Other  | 1,059,000.00   | 1,071,621.29   | 1,021,935.00      |
|                             | NAVIENT CORP 6.75% 06-15-2026                                                                                                                                              | Corporate Debt Instruments - Other  | 542,000.00     | 544,250.00     | 449,860.00        |
|                             | NAVIENT STUDENT LN TR 2014-1 STUDENT LN BACKED NT CL A-4 02-25-2039 REG                                                                                                    | Corporate Debt Instruments - Other  | 255,000.00     | 255,287.06     | 252,812.61        |
|                             | NAVISTAR INTL CORP NEW SR NT 4.75% DUE 04-15-2019 REG                                                                                                                      | Corporate Debt Instruments - Other  | 2,105,000.00   | 2,199,898.22   | 2,099,718.56      |
|                             | NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                                                                                                                    | Corporate Debt Instruments - Other  | 12,856,000.00  | 12,661,444.56  | 12,392,284.08     |
|                             | NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041                                                                                                                                    | Corporate Debt Instruments - Other  | 550,000.00     | 629,350.86     | 631,269.65        |
|                             | NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040                                                                                                                                     | Corporate Debt Instruments - Other  | 105,000.00     | 127,038.45     | 123,458.37        |
|                             | NCH AGRIBUSINESS PARTNERS, LP                                                                                                                                              | Partnership/Joint Venture Interests | 230,080,597.65 | 230,080,597.65 | 181,049,050.00    |
|                             | NCR CORP NEW 5% DUE 07-15-2022                                                                                                                                             | Corporate Debt Instruments - Other  | 293,000.00     | 279,646.25     | 276,152.50        |
|                             | NCR CORP NEW 6.375% DUE 12-15-2023                                                                                                                                         | Corporate Debt Instruments - Other  | 608,000.00     | 613,761.25     | 589,152.00        |
|                             | NEC CORP NPV                                                                                                                                                               | Corporate Stock - Common            | 212,600.00     | 5,368,933.88   | 6,326,746.58      |
|                             | NEDBANK GROUP LTD ZAR1                                                                                                                                                     | Corporate Stock - Common            | 77,927.00      | 1,748,973.95   | 1,488,224.22      |
|                             | NEKTAR THERAPEUTICS COM                                                                                                                                                    | Corporate Stock - Common            | 38,334.00      | 2,424,517.42   | 1,260,038.58      |
|                             | NEMETSCHKE SE ORD NPV                                                                                                                                                      | Corporate Stock - Common            | 12,295.00      | 1,305,723.73   | 1,345,769.11      |
|                             | NEOGENOMICS INC COM NEW COM NEW                                                                                                                                            | Corporate Stock - Common            | 34,030.00      | 162,346.14     | 429,118.30        |
|                             | NEPI ROCKCASTLE PL ORD EURO.01                                                                                                                                             | Corporate Stock - Common            | 3,047.00       | 26,935.26      | 23,935.42         |
|                             | NESTE OYJ NPV                                                                                                                                                              | Corporate Stock - Common            | 21,567.00      | 1,443,297.64   | 1,660,714.80      |
|                             | NESTLE (MALAYSIA) MYR1                                                                                                                                                     | Corporate Stock - Common            | 12,300.00      | 447,123.12     | 438,722.32        |
|                             | NESTLE HLDGS INC 3.35% DUE 09-24-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 760,000.00     | 759,863.20     | 767,524.00        |
|                             | NESTLE HLDGS INC 4% DUE 09-24-2048                                                                                                                                         | Corporate Debt Instruments - Other  | 1,865,000.00   | 1,839,953.05   | 1,829,050.26      |
|                             | NESTLE SA CHF0.10(REGD)                                                                                                                                                    | Corporate Stock - Common            | 513,897.00     | 38,861,738.81  | 41,599,696.29     |
|                             | NET ONE SYSTEMS CO NPV                                                                                                                                                     | Corporate Stock - Common            | 54,200.00      | 914,640.20     | 955,409.93        |
|                             | NETAPP INC COM STK                                                                                                                                                         | Corporate Stock - Common            | 61.00          | 5,037.91       | 3,639.87          |
|                             | NETDRAGON WEBSOFT HOLDINGS LIMITED                                                                                                                                         | Corporate Stock - Common            | 82,500.00      | 150,933.24     | 126,447.28        |
|                             | NETFLIX INC 5.875% DUE 02-15-2025                                                                                                                                          | Corporate Debt Instruments - Other  | 547,000.00     | 588,025.00     | 551,786.25        |
|                             | NETFLIX INC COM STK                                                                                                                                                        | Corporate Stock - Common            | 19,019.00      | 6,730,579.33   | 5,090,625.54      |
|                             | NETFLIX INC FIXED 4.875% DUE 04-15-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 1,005,000.00   | 1,002,532.50   | 917,062.50        |
|                             | NEUBERGER BERMAN LOAN ADVISERS HOLDINGS (CAYMAN) LP                                                                                                                        | Partnership/Joint Venture Interests | 17,500,000.00  | 17,500,000.00  | 16,291,182.00     |
|                             | NEUROCRINE BIOSCIENCES INC 2.25% 05-15-2024                                                                                                                                | Corporate Debt Instruments - Other  | 1,724,000.00   | 1,856,722.97   | 2,057,993.97      |
|                             | NEUROCRINE BIOSCIENCES INC COM                                                                                                                                             | Corporate Stock - Common            | 15,424.00      | 871,800.83     | 1,101,427.84      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par    | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------|---------------|-------------------|
|                       | NEVADA PWR CO 5.375% DUE 09-15-2040                                                                                                                                        | Corporate Debt Instruments - Other | 375,000.00   | 432,795.00    | 418,179.75        |
|                       | NEW CENTY HOME EQUITY LN TR 2005-2 NT CLM-2 06-25-2035 REG                                                                                                                 | Corporate Debt Instruments - Other | 434,138.66   | 396,490.69    | 433,892.07        |
|                       | NEW CENTY HOME EQUITY LN TR 2005-3 NT CLM-2 VAR RATE 07-25-2035 REG                                                                                                        | Corporate Debt Instruments - Other | 126,647.53   | 119,463.87    | 126,704.90        |
|                       | NEW CHINA LIFE INS CO LTD                                                                                                                                                  | Corporate Stock - Common           | 7,600.00     | 31,655.44     | 30,188.97         |
|                       | NEW ENGLAND PWR CO 3.8% DUE 12-05-2047                                                                                                                                     | Corporate Debt Instruments - Other | 7,690,000.00 | 7,638,169.40  | 7,084,504.78      |
|                       | NEW GOLD INC CDA COM                                                                                                                                                       | Corporate Stock - Common           | 111,707.00   | 342,607.73    | 84,539.86         |
|                       | New Israeli shekel                                                                                                                                                         | Non-Interest Bearing Cash - USD    | 80,023.28    | 80,023.28     | 80,023.28         |
|                       | NEW JERSEY ST TPK AUTH TPK REV 3.729% 01-01-2036 BEO TAXABLE                                                                                                               | Other                              | 850,000.00   | 868,836.00    | 825,018.50        |
|                       | NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE                                                                                                               | Other                              | 4,635,000.00 | 6,598,985.67  | 6,331,734.45      |
|                       | NEW LOOK VISION COMMON STOCK                                                                                                                                               | Corporate Stock - Common           | 202,673.00   | 4,368,741.86  | 4,411,676.89      |
|                       | NEW RELIC INC COM                                                                                                                                                          | Corporate Stock - Common           | 7,962.00     | 671,322.25    | 644,683.14        |
|                       | New Taiwan dollar                                                                                                                                                          | Non-Interest Bearing Cash - USD    | 1,286,735.61 | 1,286,735.61  | 1,286,735.61      |
|                       | NEW WORLD DEVELOPMENT CO HKD1                                                                                                                                              | Corporate Stock - Common           | 395,779.00   | 509,612.92    | 523,705.09        |
|                       | NEW YORK & 3.563% DUE 08-01-2036                                                                                                                                           | Corporate Debt Instruments - Other | 1,000,000.00 | 972,950.00    | 933,438.00        |
|                       | NEW YORK & 4.024% DUE 08-01-2045                                                                                                                                           | Corporate Debt Instruments - Other | 275,000.00   | 278,798.40    | 267,388.28        |
|                       | NEW YORK LIFE INS 6.75% DUE 11-15-2039                                                                                                                                     | Corporate Debt Instruments - Other | 2,905,000.00 | 3,777,511.85  | 3,810,508.84      |
|                       | NEW YORK N Y 5.968% 03-01-2036 BEO TAXABLE                                                                                                                                 | Other                              | 910,000.00   | 1,068,221.70  | 1,114,932.00      |
|                       | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE                                                                                           | Other                              | 805,000.00   | 993,096.30    | 975,603.65        |
|                       | NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE                                                                                                  | Other                              | 1,530,000.00 | 1,889,167.50  | 1,794,016.80      |
|                       | NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE                                                                                                  | Other                              | 1,600,000.00 | 1,893,840.00  | 1,828,608.00      |
|                       | NEW YORK TIMES CO CL A ISIN #US6501111073                                                                                                                                  | Corporate Stock - Common           | 79,671.00    | 1,670,013.20  | 1,775,866.59      |
|                       | New Zealand dollar                                                                                                                                                         | Non-Interest Bearing Cash - USD    | 69,999.19    | 69,999.19     | 69,999.19         |
|                       | NEWCREST MINING LTD NPV                                                                                                                                                    | Corporate Stock - Common           | 170,912.00   | 2,972,628.12  | 2,623,020.73      |
|                       | NEWELL BRANDS INC 5.375% DUE 04-01-2036                                                                                                                                    | Corporate Debt Instruments - Other | 4,334,000.00 | 4,458,637.41  | 4,123,536.63      |
|                       | NEWELL BRANDS INC 5.5% DUE 04-01-2046                                                                                                                                      | Corporate Debt Instruments - Other | 750,000.00   | 738,768.00    | 712,019.25        |
|                       | NEWELL BRANDS INC COM                                                                                                                                                      | Corporate Stock - Common           | 21,999.00    | 563,148.11    | 408,961.41        |
|                       | NEWMONT MINING CORP NEW COM                                                                                                                                                | Corporate Stock - Common           | 101,076.00   | 3,135,733.55  | 3,502,283.40      |
|                       | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG                                                                                                                                  | Corporate Debt Instruments - Other | 150,000.00   | 145,809.00    | 141,837.15        |
|                       | NEWMONT MNG CORP 6.25% DUE 10-01-2039                                                                                                                                      | Corporate Debt Instruments - Other | 750,000.00   | 843,334.70    | 821,274.75        |
|                       | NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW                                                                                                                      | Corporate Stock - Common           | 90,771.00    | 759,285.72    | 623,596.77        |
|                       | NEWS CORP COM CL A                                                                                                                                                         | Corporate Stock - Common           | 4,686.00     | 59,848.90     | 53,186.10         |
|                       | NEXON CO LTD NPV                                                                                                                                                           | Corporate Stock - Common           | 1,179,756.00 | 16,854,252.60 | 15,193,868.00     |
|                       | NEXT ORD GBP0.10                                                                                                                                                           | Corporate Stock - Common           | 206,226.00   | 13,781,634.94 | 10,482,339.97     |
|                       | NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1                                                                                                                                    | Corporate Stock - Common           | 8,000.00     | 10,879.30     | 11,403.25         |
|                       | NEXTERA ENERGY INC COM                                                                                                                                                     | Corporate Stock - Common           | 43,936.00    | 6,902,931.77  | 7,636,955.52      |
|                       | NEXTERA ENERGY INC CORPORATE UNIT                                                                                                                                          | Corporate Stock - Preferred        | 35,125.00    | 1,884,210.55  | 2,024,605.00      |
|                       | NGK INSULATORS LTD NPV                                                                                                                                                     | Corporate Stock - Common           | 10,300.00    | 169,337.88    | 139,974.48        |
|                       | NGK SPARK PLUG CO NPV                                                                                                                                                      | Corporate Stock - Common           | 290,277.00   | 7,301,502.92  | 5,799,454.81      |
|                       | NH FOODS LTD NPV                                                                                                                                                           | Corporate Stock - Common           | 19,500.00    | 966,644.88    | 734,926.86        |
|                       | NH INVESTMENT AND SECURITIES CO LTD KRW5000                                                                                                                                | Corporate Stock - Common           | 6,021.00     | 70,134.13     | 70,419.47         |
|                       | NHPC LTD INR10                                                                                                                                                             | Corporate Stock - Common           | 505,674.00   | 123,752.52    | 188,319.47        |
|                       | NIBE INDUSTRIER AB SER'B'NPV                                                                                                                                               | Corporate Stock - Common           | 93,706.00    | 989,610.39    | 960,962.52        |
|                       | NICE LTD ILS1                                                                                                                                                              | Corporate Stock - Common           | 2,667.00     | 291,057.21    | 287,058.91        |
|                       | NIDEC CORPORATION NPV                                                                                                                                                      | Corporate Stock - Common           | 40,800.00    | 4,860,798.65  | 4,639,110.42      |
|                       | NIELSEN HOLDINGS PLC COMSTK                                                                                                                                                | Corporate Stock - Common           | 80,250.00    | 2,086,332.43  | 1,872,232.50      |
|                       | NIEN MADE ENTERPRI TWD10                                                                                                                                                   | Corporate Stock - Common           | 32,000.00    | 321,043.43    | 245,697.37        |
|                       | NIFCO INC NPV                                                                                                                                                              | Corporate Stock - Common           | 11,500.00    | 350,257.75    | 272,524.27        |
|                       | NIGHTHAWK GOLD COR COM NPV                                                                                                                                                 | Corporate Stock - Common           | 788,500.00   | 402,627.92    | 254,019.62        |
|                       | NIHON KOHDEN CORP NPV                                                                                                                                                      | Corporate Stock - Common           | 94,600.00    | 2,214,471.30  | 3,078,175.27      |
|                       | NIHON M&A CENTER I NPV                                                                                                                                                     | Corporate Stock - Common           | 72,400.00    | 1,794,960.91  | 1,462,319.65      |
|                       | NIIT TECHNOLOGIES INR10                                                                                                                                                    | Corporate Stock - Common           | 84,245.00    | 903,772.56    | 1,386,847.79      |
|                       | NIKE INC CL B                                                                                                                                                              | Corporate Stock - Common           | 298,029.00   | 18,793,615.13 | 22,095,870.06     |
|                       | NIKO RESOURCES 7% CNV SNR 31/12/2025 CAD                                                                                                                                   | Corporate Debt Instruments - Other | 4,000,000.00 | 4,019,898.50  | 24,893.84         |
|                       | NINE DRAGONS PAPER HKD0.1                                                                                                                                                  | Corporate Stock - Common           | 467,000.00   | 503,937.12    | 432,443.31        |
|                       | NINTENDO CO LTD NPV                                                                                                                                                        | Corporate Stock - Common           | 28,695.00    | 7,113,694.48  | 7,659,235.98      |
|                       | NIPPON BUILDING FD REIT                                                                                                                                                    | Other                              | 366.00       | 1,956,704.08  | 2,305,117.81      |
|                       | NIPPON CARBON CO NPV                                                                                                                                                       | Corporate Stock - Common           | 1,600.00     | 67,423.34     | 58,697.53         |
|                       | NIPPON ELECTRIC GLASS CO LTD                                                                                                                                               | Corporate Stock - Common           | 5,400.00     | 156,580.27    | 132,545.23        |
|                       | NIPPON EXPRESS CO NPV                                                                                                                                                      | Corporate Stock - Common           | 3,400.00     | 194,666.71    | 189,655.02        |
|                       | NIPPON PISTON RING NPV                                                                                                                                                     | Corporate Stock - Common           | 1,500.00     | 31,350.08     | 25,470.54         |
|                       | NIPPON PROLOGIS RE REIT                                                                                                                                                    | Other                              | 364.00       | 747,775.56    | 769,371.56        |
|                       | NIPPON SEISEN CO NPV                                                                                                                                                       | Corporate Stock - Common           | 3,900.00     | 145,257.33    | 117,659.39        |
|                       | NIPPON SHINYAKU CO NPV                                                                                                                                                     | Corporate Stock - Common           | 35,500.00    | 2,286,545.11  | 2,261,723.56      |
|                       | NIPPON STEEL AND SUMITOMO METAL CORPORATION                                                                                                                                | Corporate Stock - Common           | 290,100.00   | 6,311,543.89  | 5,004,003.55      |
|                       | NIPPON TELEGRAPH & TELEPHONE CORP NPV                                                                                                                                      | Corporate Stock - Common           | 161,159.00   | 6,648,042.93  | 6,583,554.10      |
|                       | NIPPON YUSEN KABUSHIKI KAISHA NPV                                                                                                                                          | Corporate Stock - Common           | 9,800.00     | 194,989.28    | 151,044.07        |
|                       | NIPUN CAPITAL LLC LMT316                                                                                                                                                   | Other                              | 14,620.68    | 1,464,568.29  | 1,249,702.04      |
|                       | NISHAT MILLS PKR10                                                                                                                                                         | Corporate Stock - Common           | 56,500.00    | 52,893.35     | 51,505.37         |
|                       | NISOURCE FIN CORP 3.95% DUE 03-30-2048                                                                                                                                     | Corporate Debt Instruments - Other | 4,475,000.00 | 4,137,795.07  | 3,979,255.03      |
|                       | NISOURCE FIN CORP 4.375% 05-15-2047                                                                                                                                        | Corporate Debt Instruments - Other | 7,556,000.00 | 7,376,495.85  | 7,029,301.46      |
|                       | NISOURCE FIN CORP 5.25% DUE 02-15-2043                                                                                                                                     | Corporate Debt Instruments - Other | 2,775,000.00 | 2,797,921.95  | 2,849,281.20      |
|                       | NISOURCE FIN CORP 5.65% DUE 02-01-2045                                                                                                                                     | Corporate Debt Instruments - Other | 1,704,000.00 | 2,086,451.52  | 1,855,153.32      |
|                       | NISOURCE FIN CORP 5.95% DUE 06-15-2041                                                                                                                                     | Corporate Debt Instruments - Other | 110,000.00   | 124,759.80    | 121,885.39        |
|                       | NISOURCE INC COM                                                                                                                                                           | Corporate Stock - Common           | 65,216.00    | 1,699,507.73  | 1,653,225.60      |
|                       | NISSAN AUTO 3.07% DUE 10-15-2021                                                                                                                                           | Corporate Debt Instruments - Other | 175,000.00   | 174,999.39    | 175,313.25        |
|                       | NISSAN MOTOR CO LTD                                                                                                                                                        | Corporate Stock - Common           | 447,600.00   | 4,577,439.67  | 3,591,325.52      |
|                       | NISSHIN SEIFUN GRP NPV                                                                                                                                                     | Corporate Stock - Common           | 4,530.00     | 71,572.41     | 93,766.85         |
|                       | NITORI HOLDINGS NPV                                                                                                                                                        | Corporate Stock - Common           | 30,800.00    | 3,498,829.13  | 3,854,386.37      |
|                       | NITTETSU MINING CO NPV                                                                                                                                                     | Corporate Stock - Common           | 1,100.00     | 54,981.52     | 46,520.53         |
|                       | NITTO DENKO CORP NPV                                                                                                                                                       | Corporate Stock - Common           | 34,700.00    | 2,279,051.95  | 1,753,106.69      |
|                       | NJ RES CORP COM                                                                                                                                                            | Corporate Stock - Common           | 8,739.00     | 394,649.57    | 399,110.13        |
|                       | NMDC LTD INR1                                                                                                                                                              | Corporate Stock - Common           | 585,022.00   | 1,107,560.94  | 811,564.57        |
|                       | NN GROUP N.V. EURO.12                                                                                                                                                      | Corporate Stock - Common           | 40,416.00    | 1,682,957.54  | 1,607,814.03      |
|                       | NOBLE ENERGY INC 5.05% DUE 11-15-2044                                                                                                                                      | Corporate Debt Instruments - Other | 840,000.00   | 819,105.00    | 723,548.28        |
|                       | NOBLE ENERGY INC 5.25% DUE 11-15-2043                                                                                                                                      | Corporate Debt Instruments - Other | 6,463,000.00 | 6,735,920.39  | 5,736,759.16      |
|                       | NOBLE ENERGY INC 6% DUE 03-01-2041                                                                                                                                         | Corporate Debt Instruments - Other | 250,000.00   | 278,968.00    | 244,024.00        |
|                       | NOBLE ENERGY INC COM                                                                                                                                                       | Corporate Stock - Common           | 36,740.00    | 1,122,363.59  | 689,242.40        |
|                       | NOK CORP NPV                                                                                                                                                               | Corporate Stock - Common           | 76,800.00    | 1,105,087.39  | 1,075,193.00      |
|                       | NOKIA OYJ EURO.06                                                                                                                                                          | Corporate Stock - Common           | 709,876.00   | 4,037,665.53  | 4,081,818.77      |
|                       | NOKIAN RENKAAT OYJ NPV                                                                                                                                                     | Corporate Stock - Common           | 73,581.00    | 2,608,406.06  | 2,255,940.80      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                | Share/Par        | (d) Cost         | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|------------------|------------------|-------------------|
|                       | NOMURA AM NIKKEI 225 ETF JPY INC NAV                                                                                                                                       | Other                                         | 186,260.00       | 38,762,605.46    | 34,938,074.10     |
|                       | NOMURA HOLDINGS NPV                                                                                                                                                        | Corporate Stock - Common                      | 1,169,800.00     | 5,639,419.76     | 4,486,641.21      |
|                       | NOMURA REAL ESTATE MASTER FU                                                                                                                                               | Other                                         | 1,205.00         | 1,620,383.89     | 1,585,945.41      |
|                       | NOMURA RL EST INC NPV                                                                                                                                                      | Corporate Stock - Common                      | 169,500.00       | 3,034,287.13     | 3,112,997.31      |
|                       | NORDEA BANK ABP NPV                                                                                                                                                        | Corporate Stock - Common                      | 193,710.00       | 2,241,069.36     | 1,629,498.79      |
|                       | NORDEA BK AB PUBL NY BRH IAM CTF DEP 08-13-2018 FLTG RT 08-10-2020                                                                                                         | Certificates of Deposit                       | 10,000,000.00    | 10,000,000.00    | 9,992,160.00      |
|                       | NORDEA BK AB PUBL NY BRH IAM CTF DEP 09-11-2017 FLTG RT DUE 09-04-2020                                                                                                     | Certificates of Deposit                       | 10,000,000.00    | 10,000,000.00    | 9,998,300.00      |
|                       | NORDEA BK AB PUBL NY BRH IAM CTF DEP 05-21-2018 VAR RT 05-21-2019                                                                                                          | Certificates of Deposit                       | 6,000,000.00     | 6,000,000.00     | 5,999,280.00      |
|                       | NORDSTROM INC 5% DUE 01-15-2044                                                                                                                                            | Corporate Debt Instruments - Other            | 915,000.00       | 908,199.71       | 788,703.47        |
|                       | NORDSTROM INC COM                                                                                                                                                          | Corporate Stock - Common                      | 58,762.00        | 2,521,303.65     | 2,738,896.82      |
|                       | NORFOLK SOUTHN 4.45% DUE 06-15-2045                                                                                                                                        | Corporate Debt Instruments - Other            | 4,000,000.00     | 4,043,640.00     | 3,918,144.00      |
|                       | NORFOLK SOUTHN 4.65% DUE 01-15-2046                                                                                                                                        | Corporate Debt Instruments - Other            | 275,000.00       | 311,143.25       | 280,310.53        |
|                       | NORFOLK SOUTHN 4.8 DUE 08-15-2043                                                                                                                                          | Corporate Debt Instruments - Other            | 2,134,000.00     | 2,238,298.34     | 2,126,507.53      |
|                       | NORFOLK SOUTHN 5.1% DUE 08-01-2118                                                                                                                                         | Corporate Debt Instruments - Other            | 2,843,000.00     | 2,837,484.58     | 2,789,622.68      |
|                       | NORFOLK SOUTHN CORP COM                                                                                                                                                    | Corporate Stock - Common                      | 7,413.00         | 996,097.63       | 1,108,540.02      |
|                       | NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047                                                                                                                                 | Corporate Debt Instruments - Other            | 3,664,000.00     | 3,255,474.00     | 3,321,895.98      |
|                       | NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                                                                                                                                  | Corporate Debt Instruments - Other            | 1,950,000.00     | 1,953,159.00     | 1,741,517.70      |
|                       | NORSK HYDRO ASA NOK1.098                                                                                                                                                   | Corporate Stock - Common                      | 56,274.00        | 308,220.05       | 254,817.56        |
|                       | NORTH HAVEN PRIVATE EQUITY ASIA III TE LP                                                                                                                                  | Partnership/Joint Venture Interests           | 17,692,368.00    | 17,692,368.00    | 15,428,873.00     |
|                       | NORTHERN STAR RESOURCES LTD                                                                                                                                                | Corporate Stock - Common                      | 234,000.00       | 800,068.79       | 1,522,160.69      |
|                       | NORTHERN STS PWR CO MINN 3.6% 09-15-2047                                                                                                                                   | Corporate Debt Instruments - Other            | 5,265,000.00     | 4,898,990.83     | 4,819,549.41      |
| *                     | NORTHERN TR CORP COM                                                                                                                                                       | Corporate Stock - Common                      | 1,880.00         | 162,624.98       | 157,149.20        |
| *                     | NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX                                                                                                        | Value of Interest in Common/Collective Trusts | 474,127.72       | 82,660,452.96    | 75,464,064.43     |
|                       | NORTHN STS PWR CO 4.125% DUE 05-15-2044                                                                                                                                    | Corporate Debt Instruments - Other            | 500,000.00       | 498,545.00       | 504,712.00        |
|                       | NORTHROP GRUMMAN 2.08% DUE 10-15-2020                                                                                                                                      | Corporate Debt Instruments - Other            | 490,000.00       | 489,926.50       | 480,542.51        |
|                       | NORTHROP GRUMMAN 3.25% DUE 01-15-2028                                                                                                                                      | Corporate Debt Instruments - Other            | 570,000.00       | 546,087.51       | 531,810.57        |
|                       | NORTHROP GRUMMAN 4.03% DUE 10-15-2047                                                                                                                                      | Corporate Debt Instruments - Other            | 15,190,000.00    | 14,804,146.05    | 13,815,456.90     |
|                       | NORTHROP GRUMMAN 4.75% DUE 06-01-2043                                                                                                                                      | Corporate Debt Instruments - Other            | 3,000,000.00     | 3,473,040.00     | 3,032,796.00      |
|                       | NORTHROP GRUMMAN 7.75% DUE 02-15-2031                                                                                                                                      | Corporate Debt Instruments - Other            | 70,000.00        | 95,030.65        | 92,165.64         |
|                       | NORTHROP GRUMMAN CORP DISC COMML PAPER 01-16-2019                                                                                                                          | Corporate Debt Instruments - Other            | 1,500,000.00     | 1,489,876.25     | 1,498,148.67      |
|                       | NORTHWESTERN UNIV 4.643% DUE 12-01-2044                                                                                                                                    | Corporate Debt Instruments - Other            | 1,890,000.00     | 1,964,022.20     | 2,109,854.25      |
|                       | NORTHWESTERN UNIV FIXED 3.868% DUE 12-01-2048                                                                                                                              | Corporate Debt Instruments - Other            | 2,500,000.00     | 2,485,675.00     | 2,517,712.50      |
|                       | NORTHWESTN MUT 6.063% DUE 03-30-2040                                                                                                                                       | Corporate Debt Instruments - Other            | 2,124,000.00     | 2,596,186.44     | 2,582,403.80      |
|                       | NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001                                                                                                                               | Corporate Stock - Common                      | 1,343.00         | 68,656.34        | 56,929.77         |
|                       | Norwegian krone                                                                                                                                                            | Non-Interest Bearing Cash - USD               | 1,444,236.52     | 1,444,236.52     | 1,444,236.52      |
|                       | NOTREDAME INTERMEDICA PAR SA                                                                                                                                               | Corporate Stock - Common                      | 340,300.00       | 2,304,773.54     | 2,553,292.65      |
|                       | NOVA LJUBLJANSKA GDR(5 GDR REPR 1 ORD)(144A)                                                                                                                               | Corporate Stock - Common                      | 176,260.00       | 2,074,455.99     | 2,042,571.38      |
|                       | NOVAGOLD RES INC COM NEW                                                                                                                                                   | Corporate Stock - Common                      | 329,000.00       | 1,329,235.80     | 1,299,550.00      |
|                       | NOVANTA INC NOVANTA INC                                                                                                                                                    | Corporate Stock - Common                      | 17,663.00        | 738,215.54       | 1,112,769.00      |
|                       | NOVARTIS AG CHF0.50 (REGD)                                                                                                                                                 | Corporate Stock - Common                      | 590,803.00       | 49,783,913.52    | 50,366,285.37     |
|                       | NOVARTIS CAP CORP 4% DUE 11-20-2045                                                                                                                                        | Corporate Debt Instruments - Preferred        | 1,700,000.00     | 1,698,894.00     | 1,704,306.10      |
|                       | NOVATEK MICROELECTRONICS CORP TWD10                                                                                                                                        | Corporate Stock - Common                      | 281,000.00       | 1,395,544.99     | 1,298,174.84      |
|                       | NOVAVAX INC SR NT CONV 3.75% 02-01-2023                                                                                                                                    | Corporate Debt Instruments - Other            | 700,000.00       | 431,060.00       | 421,750.00        |
|                       | NOVELLUS SYS INC 2.625% DUE 05-15-2041                                                                                                                                     | Corporate Debt Instruments - Other            | 435,000.00       | 2,018,306.61     | 1,793,852.13      |
|                       | NOVOLIPETSK STEEL GDR EACH REP 10 RUB1 'REGS'                                                                                                                              | Corporate Stock - Common                      | 63,894.00        | 1,338,475.25     | 1,461,894.72      |
|                       | NOVOLIPETSK STEEL RUB1(RUB)                                                                                                                                                | Corporate Stock - Common                      | 10,830.00        | 26,693.40        | 24,509.86         |
|                       | NOVO-NORDISK AS DKK0.2 SERIES'B'                                                                                                                                           | Corporate Stock - Common                      | 338,743.00       | 15,728,657.27    | 15,458,381.23     |
|                       | NRG ENERGY INC 6.625% DUE 01-15-2027                                                                                                                                       | Corporate Debt Instruments - Other            | 80,000.00        | 82,200.00        | 80,600.00         |
|                       | NRG ENERGY INC 7.25% DUE 05-15-2026                                                                                                                                        | Corporate Debt Instruments - Other            | 660,000.00       | 680,625.00       | 684,750.00        |
|                       | NRG ENERGY INC COM NEW                                                                                                                                                     | Corporate Stock - Common                      | 13.00            | 514.94           | 514.80            |
|                       | NRG YIELD OPER LLC 5% DUE 09-15-2026                                                                                                                                       | Corporate Debt Instruments - Other            | 645,000.00       | 642,705.00       | 578,887.50        |
|                       | NRG YIELD OPER LLC 5.375% DUE 08-15-2024                                                                                                                                   | Corporate Debt Instruments - Other            | 334,000.00       | 343,415.00       | 317,300.00        |
|                       | NSK LTD NPV                                                                                                                                                                | Corporate Stock - Common                      | 22,300.00        | 234,721.21       | 192,887.93        |
|                       | NSTAR ELEC CO 4.4% DUE 03-01-2044                                                                                                                                          | Corporate Debt Instruments - Other            | 1,600,000.00     | 1,588,944.00     | 1,655,334.40      |
| *                     | NT COLLECTIVE RUSSELL 2000 GROWTH INDEX FUND - NON LENDING                                                                                                                 | Value of Interest in Common/Collective Trusts | 34,752.17        | 11,721,104.95    | 10,812,894.43     |
| *                     | NTGI COLLECTIVE GOVERNMENT SHORT TERM INVESTMENT FUND                                                                                                                      | Value of Interest in Common/Collective Trusts | (129,001,329.74) | (129,001,329.74) | (129,001,329.74)  |
| *                     | NTGI NT COLLECTIVE RUSSELL 2000 VALUE INDEX FUND - NON LENDING                                                                                                             | Value of Interest in Common/Collective Trusts | 17,472.54        | 4,999,465.07     | 4,718,529.32      |
|                       | NTPC LTD INR10                                                                                                                                                             | Corporate Stock - Common                      | 578,161.00       | 1,445,140.71     | 1,234,332.12      |
|                       | NTT DATA CORP NPV                                                                                                                                                          | Corporate Stock - Common                      | 53,900.00        | 604,708.08       | 591,983.78        |
|                       | NTT DOCOMO NPV                                                                                                                                                             | Corporate Stock - Common                      | 148,100.00       | 3,637,107.51     | 3,337,531.32      |
|                       | NU SKIN ENTERPRISES INC CL A CL A                                                                                                                                          | Corporate Stock - Common                      | 30,878.00        | 2,042,306.90     | 1,893,747.74      |
|                       | NUANCE COMMUNICATIONS INC COM                                                                                                                                              | Corporate Stock - Common                      | 106,200.00       | 1,672,163.60     | 1,405,026.00      |
|                       | NUANCE COMMUNICATIONS INC CONV 1.25% 04-01-2025                                                                                                                            | Corporate Debt Instruments - Other            | 2,520,000.00     | 2,528,916.00     | 2,219,646.24      |
|                       | NUCOR CORP 4.4% DUE 05-01-2048                                                                                                                                             | Corporate Debt Instruments - Other            | 400,000.00       | 397,384.70       | 386,401.60        |
|                       | NUCOR CORP 5.2% DUE 08-01-2043                                                                                                                                             | Corporate Debt Instruments - Other            | 265,000.00       | 308,608.00       | 281,036.48        |
|                       | NUCOR CORP COM                                                                                                                                                             | Corporate Stock - Common                      | 2,717.00         | 172,539.29       | 140,767.77        |
|                       | NUFLARE TECHNOLOGY NPV                                                                                                                                                     | Corporate Stock - Common                      | 400.00           | 20,866.28        | 18,174.36         |
|                       | NUSTAR LOGISTICS L FIXED 5.625% DUE 04-28-2027                                                                                                                             | Corporate Debt Instruments - Other            | 507,000.00       | 516,766.25       | 472,777.50        |
|                       | NUTANIX INC CL A CL A                                                                                                                                                      | Corporate Stock - Common                      | 91,950.00        | 3,660,384.12     | 3,824,200.50      |
|                       | NUTRIEN LTD 6.125% DUE 01-15-2041                                                                                                                                          | Corporate Debt Instruments - Other            | 310,000.00       | 339,552.67       | 339,478.52        |
|                       | NUTRIEN LTD COM NPV                                                                                                                                                        | Corporate Stock - Common                      | 48,128.00        | 2,779,793.01     | 2,259,457.73      |
|                       | NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                                                                                                                                     | Corporate Debt Instruments - Other            | 2,060,000.00     | 2,223,508.90     | 2,064,841.00      |
|                       | NUVASIVE INC SR NT CONV 2.25% DUE 03-15-2021 REG                                                                                                                           | Corporate Debt Instruments - Other            | 1,760,000.00     | 1,985,147.27     | 1,850,120.81      |
|                       | NV PWR CO 5.45 DUE 05-15-2041                                                                                                                                              | Corporate Debt Instruments - Preferred        | 395,000.00       | 490,601.28       | 454,848.03        |
|                       | NVENT ELECTRIC PLC COM USD0.01 WI                                                                                                                                          | Corporate Stock - Common                      | 111,968.00       | 2,607,534.08     | 2,514,801.28      |
|                       | NVENT FINANCE S A R L 4.55% DUE 04-15-2028                                                                                                                                 | Corporate Debt Instruments - Other            | 1,100,000.00     | 1,098,031.00     | 1,077,739.30      |
|                       | NVIDIA CORP COM                                                                                                                                                            | Corporate Stock - Common                      | 27,238.00        | 7,032,286.55     | 3,636,273.00      |
|                       | NWS HOLDINGS LTD HKD1                                                                                                                                                      | Corporate Stock - Common                      | 58,998.00        | 100,940.08       | 121,019.99        |
|                       | NXP SEMICONDUCTORS N V COM STK                                                                                                                                             | Corporate Stock - Common                      | 18,352.00        | 1,653,482.71     | 1,344,834.56      |
|                       | NXT CAPITAL HOLDINGS LP                                                                                                                                                    | Partnership/Joint Venture Interests           | 35,089,739.80    | 35,089,739.81    | 2,698,096.00      |
|                       | NY N Y CY MUN FIN AUTH WTR& TAXABLE 2ND GEN SER EE 6.491 6-15-2042 BEO TAXABLE                                                                                             | Other                                         | 410,000.00       | 443,521.60       | 428,823.10        |
|                       | NYU HOSPS CTR 4.428% DUE 07-01-2042                                                                                                                                        | Corporate Debt Instruments - Other            | 1,750,000.00     | 1,564,220.00     | 1,767,018.75      |
|                       | NYU HOSPS CTR 5.75% DUE 07-01-2043                                                                                                                                         | Corporate Debt Instruments - Other            | 315,000.00       | 351,416.70       | 379,994.58        |
|                       | O REILLY AUTOMOTIVE INC NEW COM USD0.01                                                                                                                                    | Corporate Stock - Common                      | 2,574.00         | 709,911.44       | 886,305.42        |
|                       | OAK AVENUE HOLDINGS LLC                                                                                                                                                    | Partnership/Joint Venture Interests           | 6,256,331.00     | 6,256,331.00     | 7,104,116.00      |
|                       | OAKTREE OPPORTUNITIES FUND IX, LP                                                                                                                                          | Partnership/Joint Venture Interests           | 50,328,427.15    | 50,328,427.15    | 60,551,892.00     |
|                       | OASIS PETE INC NEW 2.625% DUE 09-15-2023                                                                                                                                   | Corporate Debt Instruments - Other            | 3,225,000.00     | 3,490,425.19     | 2,835,132.98      |
|                       | OASIS PETE INC NEW COM STK                                                                                                                                                 | Corporate Stock - Common                      | 596,657.00       | 5,283,204.48     | 3,299,513.21      |
|                       | OBAYASHI CORP NPV                                                                                                                                                          | Corporate Stock - Common                      | 75,000.00        | 785,866.69       | 679,487.77        |
|                       | OBEROI REALTY LTD INR10                                                                                                                                                    | Corporate Stock - Common                      | 697,877.00       | 4,471,642.46     | 4,406,776.13      |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                             | OBIC CO LTD NPV                                                                                                                                                            | Corporate Stock - Common               | 14,400.00     | 1,250,614.28  | 1,114,305.25      |
|                             | OCCIDENTAL PETE 4.1% DUE 02-15-2047                                                                                                                                        | Corporate Debt Instruments - Preferred | 2,995,000.00  | 2,988,291.20  | 2,793,897.73      |
|                             | OCCIDENTAL PETE 4.2% DUE 03-15-2048                                                                                                                                        | Corporate Debt Instruments - Other     | 200,000.00    | 198,309.50    | 191,148.60        |
|                             | OCCIDENTAL PETE 4.4% DUE 04-15-2046                                                                                                                                        | Corporate Debt Instruments - Other     | 450,000.00    | 461,957.76    | 437,827.05        |
|                             | OCCIDENTAL PETE 4.625% DUE 06-15-2045                                                                                                                                      | Corporate Debt Instruments - Preferred | 115,000.00    | 119,396.45    | 114,175.57        |
|                             | OCCIDENTAL PETROLEUM CORP                                                                                                                                                  | Corporate Stock - Common               | 72,823.00     | 4,838,069.69  | 4,469,875.74      |
|                             | OCEANAGOLD CORP COM NPV                                                                                                                                                    | Corporate Stock - Common               | 406,912.00    | 1,233,001.05  | 1,483,688.51      |
|                             | OCEANFIRST FINL CORP COM                                                                                                                                                   | Corporate Stock - Common               | 41,354.00     | 1,159,930.71  | 930,878.54        |
|                             | OCHSNER CLINIC 5.897% DUE 05-15-2045                                                                                                                                       | Corporate Debt Instruments - Other     | 125,000.00    | 125,000.00    | 151,344.13        |
|                             | OCM OPPORTUNITIES FUND VII B, LP                                                                                                                                           | Partnership/Joint Venture Interests    | 1.00          | 1.00          | 1,511,481.00      |
|                             | OCM OPPORTUNITIES FUND VII, LP                                                                                                                                             | Partnership/Joint Venture Interests    | 1.00          | 1.00          | 1,223,346.00      |
|                             | OENON HOLDINGS INC JPY50                                                                                                                                                   | Corporate Stock - Common               | 4,900.00      | 11,282.02     | 15,497.43         |
|                             | OFFICE DEPOT INC COM                                                                                                                                                       | Corporate Stock - Common               | 194,300.00    | 840,708.27    | 501,294.00        |
|                             | OGE ENERGY CORP COM                                                                                                                                                        | Corporate Stock - Common               | 1,778.00      | 66,169.05     | 69,679.82         |
|                             | OGLETHORPE PWR 5.05% DUE 10-01-2048                                                                                                                                        | Corporate Debt Instruments - Other     | 3,641,000.00  | 3,615,585.82  | 3,665,678.70      |
|                             | OHIO PWR CO 4.15% DUE 04-01-2048                                                                                                                                           | Corporate Debt Instruments - Other     | 4,200,000.00  | 4,215,981.00  | 4,144,518.00      |
|                             | OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE                                                                                                                        | Other                                  | 675,000.00    | 796,162.50    | 781,069.50        |
|                             | OHSO FOOD SERVICE NPV                                                                                                                                                      | Corporate Stock - Common               | 2,400.00      | 150,717.16    | 158,592.72        |
|                             | OIL & GAS DEVELOPM PKR10                                                                                                                                                   | Corporate Stock - Common               | 492,400.00    | 704,591.43    | 454,086.46        |
|                             | OIL & NATURAL GAS                                                                                                                                                          | Corporate Stock - Common               | 691,108.00    | 2,287,298.42  | 1,483,880.10      |
|                             | OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02                                                                                                                             | Corporate Stock - Common               | 202,270.00    | 11,416,379.43 | 14,458,259.60     |
|                             | OIL INDIA LTD INR10                                                                                                                                                        | Corporate Stock - Common               | 180,889.00    | 611,746.32    | 452,902.63        |
|                             | OIL SEARCH LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 59,822.00     | 374,313.23    | 301,541.18        |
|                             | OIL STS INTL INC COM ISIN US6780261052                                                                                                                                     | Corporate Stock - Common               | 15,500.00     | 392,752.29    | 221,340.00        |
|                             | OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047                                                                                                                                | Corporate Debt Instruments - Other     | 2,296,000.00  | 2,288,698.72  | 2,118,163.32      |
|                             | OKINAWA ELEC POWER NPV                                                                                                                                                     | Corporate Stock - Common               | 4,900.00      | 99,891.59     | 95,306.93         |
|                             | OKLAHOMA GAS & ELEC CO 3.8% 08-15-2028                                                                                                                                     | Corporate Debt Instruments - Other     | 165,000.00    | 164,688.15    | 166,488.80        |
|                             | OKLO RESOURCES LTD NPV                                                                                                                                                     | Corporate Stock - Common               | 380,000.00    | 70,380.99     | 66,880.00         |
|                             | OLD MUTUAL LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 3,924,738.00  | 6,059,406.54  | 6,064,714.74      |
|                             | OLD NATL BANCORP IND COM                                                                                                                                                   | Corporate Stock - Common               | 48,500.00     | 949,468.85    | 746,900.00        |
|                             | OLLIES BARGAIN OUTLET HLDGS INC COM                                                                                                                                        | Corporate Stock - Common               | 12,705.00     | 388,109.47    | 845,009.55        |
|                             | OLYMPUS CAPITAL ASIA III                                                                                                                                                   | Partnership/Joint Venture Interests    | 7,543,525.62  | 7,543,525.62  | 8,291,126.00      |
|                             | OLYMPUS CORP NPV                                                                                                                                                           | Corporate Stock - Common               | 17,000.00     | 624,181.96    | 522,945.81        |
|                             | OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 600,000.00    | 601,097.25    | 587,818.80        |
|                             | OMNICELL INC COM                                                                                                                                                           | Corporate Stock - Common               | 15,037.00     | 697,328.91    | 920,865.88        |
|                             | OMNICOM GROUP INC COM                                                                                                                                                      | Corporate Stock - Common               | 8,658.00      | 639,950.55    | 634,111.92        |
|                             | OMNOVA SOLUTIONS INC COM                                                                                                                                                   | Corporate Stock - Common               | 39,699.00     | 412,588.84    | 290,993.67        |
|                             | OMRON CORP NPV                                                                                                                                                             | Corporate Stock - Common               | 72,700.00     | 2,488,526.41  | 2,650,503.58      |
|                             | OMV AG NPV                                                                                                                                                                 | Corporate Stock - Common               | 9,498.00      | 420,516.57    | 415,304.70        |
|                             | ON SEMICONDUCTOR CORP COM                                                                                                                                                  | Corporate Stock - Common               | 2,350.00      | 45,068.77     | 38,798.50         |
|                             | ON SEMICONDUCTOR CORP SR NT CONV 1.625% DUE 10-15-2023 BEO                                                                                                                 | Corporate Debt Instruments - Other     | 3,255,000.00  | 3,551,981.04  | 3,493,266.00      |
|                             | ONCOR ELEC 5.25% DUE 09-30-2040                                                                                                                                            | Corporate Debt Instruments - Other     | 110,000.00    | 124,283.50    | 125,549.49        |
|                             | ONCOR ELEC 5.3 DUE 06-01-2042                                                                                                                                              | Corporate Debt Instruments - Other     | 60,000.00     | 69,638.40     | 68,182.44         |
|                             | ONCOR ELEC FIXED 3.8% DUE 09-30-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 1,845,000.00  | 1,842,361.65  | 1,744,751.93      |
|                             | ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041                                                                                                                                   | Corporate Debt Instruments - Other     | 1,915,000.00  | 1,892,074.70  | 1,996,695.82      |
|                             | ONE GAS INC 4.5% DUE 11-01-2048                                                                                                                                            | Corporate Debt Instruments - Preferred | 2,771,000.00  | 2,740,851.52  | 2,852,323.31      |
|                             | ONE GAS INC COM                                                                                                                                                            | Corporate Stock - Common               | 13,637.00     | 971,637.33    | 1,085,505.20      |
|                             | ONEMAIN HLDGS INC COM                                                                                                                                                      | Corporate Stock - Common               | 11,685.00     | 371,409.11    | 283,828.65        |
|                             | ONEOK INC COM STK                                                                                                                                                          | Corporate Stock - Common               | 2,312.00      | 150,760.51    | 124,732.40        |
|                             | ONEOK INC NEW 4.55% DUE 07-15-2028                                                                                                                                         | Corporate Debt Instruments - Other     | 1,000,000.00  | 989,090.00    | 987,002.00        |
|                             | ONEOK INC NEW 4.95% DUE 07-13-2047                                                                                                                                         | Corporate Debt Instruments - Other     | 100,000.00    | 89,677.00     | 92,380.00         |
|                             | ONEOK INC NEW 5.2% DUE 07-15-2048                                                                                                                                          | Corporate Debt Instruments - Other     | 1,295,000.00  | 1,275,976.70  | 1,238,929.09      |
|                             | ONEOK PARTNERS LP 6.125 DUE 02-01-2041                                                                                                                                     | Corporate Debt Instruments - Other     | 1,885,000.00  | 2,140,530.60  | 1,942,119.27      |
|                             | ONEOK PARTNERS LP 6.85% DUE 10-15-2037                                                                                                                                     | Corporate Debt Instruments - Other     | 4,000,000.00  | 4,839,400.00  | 4,496,036.00      |
|                             | ONESPAN INC COM STK USD0.001                                                                                                                                               | Corporate Stock - Common               | 34,800.00     | 472,465.91    | 450,660.00        |
|                             | ONEX CORP SUB-VTG NPV                                                                                                                                                      | Corporate Stock - Common               | 9,600.00      | 703,494.72    | 522,594.82        |
|                             | ONO PHARMACEUTICAL NPV                                                                                                                                                     | Corporate Stock - Common               | 94,700.00     | 2,375,922.79  | 1,937,761.48      |
|                             | ONT TEACHERS 3.875% DUE 03-20-2027                                                                                                                                         | Corporate Debt Instruments - Other     | 500,000.00    | 513,490.00    | 497,639.00        |
|                             | ONWARD HOLDINGS NPV                                                                                                                                                        | Corporate Stock - Common               | 180,100.00    | 1,190,744.73  | 970,141.73        |
|                             | OOREDOO TELECOM Q.S.C. QAR10                                                                                                                                               | Corporate Stock - Common               | 37,338.00     | 1,011,739.87  | 769,062.82        |
|                             | OPAP(ORG OF FOOTB) EURO.30 (CR)                                                                                                                                            | Corporate Stock - Common               | 1,535.00      | 16,107.56     | 13,327.22         |
|                             | OPEN TEXT CORP COM                                                                                                                                                         | Corporate Stock - Common               | 155,279.00    | 3,981,809.46  | 5,062,095.40      |
|                             | ORACLE CORP 2.95% DUE 11-15-2024                                                                                                                                           | Corporate Debt Instruments - Other     | 545,000.00    | 544,138.90    | 530,767.87        |
|                             | ORACLE CORP 3.8% 11-15-2037                                                                                                                                                | Corporate Debt Instruments - Other     | 630,000.00    | 626,206.75    | 589,152.06        |
|                             | ORACLE CORP 3.85% DUE 07-15-2036                                                                                                                                           | Corporate Debt Instruments - Other     | 3,127,000.00  | 3,138,734.70  | 2,953,401.47      |
|                             | ORACLE CORP 4% 11-15-2047                                                                                                                                                  | Corporate Debt Instruments - Other     | 5,765,000.00  | 5,789,181.50  | 5,371,250.50      |
|                             | ORACLE CORP 4% DUE 07-15-2046                                                                                                                                              | Corporate Debt Instruments - Other     | 21,698,000.00 | 21,514,582.22 | 20,246,078.34     |
|                             | ORACLE CORP 4.125% DUE 05-15-2045                                                                                                                                          | Corporate Debt Instruments - Preferred | 2,260,000.00  | 2,217,332.31  | 2,138,430.08      |
|                             | ORACLE CORP 4.3% DUE 07-08-2034                                                                                                                                            | Corporate Debt Instruments - Preferred | 2,980,000.00  | 2,978,808.00  | 2,991,300.16      |
|                             | ORACLE CORP 4.375% DUE 05-15-2055                                                                                                                                          | Corporate Debt Instruments - Preferred | 3,555,000.00  | 3,538,966.95  | 3,484,938.06      |
|                             | ORACLE CORP 4.5% DUE 07-08-2044                                                                                                                                            | Corporate Debt Instruments - Preferred | 4,900,000.00  | 5,105,555.00  | 4,906,085.80      |
|                             | ORACLE CORP 5.375 DUE 07-15-2040                                                                                                                                           | Corporate Debt Instruments - Preferred | 2,450,000.00  | 2,665,333.54  | 2,707,152.00      |
|                             | ORACLE CORP COM                                                                                                                                                            | Corporate Stock - Common               | 234,796.00    | 10,058,374.85 | 10,601,039.40     |
|                             | ORANGE EUR4                                                                                                                                                                | Corporate Stock - Common               | 168,918.00    | 2,798,936.55  | 2,733,310.98      |
|                             | ORANGE LIFE INSURANCE LTD                                                                                                                                                  | Corporate Stock - Common               | 336.00        | 10,009.78     | 8,431.62          |
|                             | ORANGE NT STEP UP 03-01-2031 02-28-2031                                                                                                                                    | Corporate Debt Instruments - Other     | 695,000.00    | 1,003,780.00  | 960,266.21        |
|                             | ORANGE OPPORTUNITIES LP                                                                                                                                                    | Partnership/Joint Venture Interests    | 13,024,595.00 | 13,024,595.00 | 14,450,277.00     |
|                             | ORANGE POLSKA SA PLN3                                                                                                                                                      | Corporate Stock - Common               | 3,873.00      | 4,918.59      | 4,938.22          |
|                             | ORASURE TECHNOLOGIES INC COM                                                                                                                                               | Corporate Stock - Common               | 28,738.00     | 469,752.14    | 335,659.84        |
|                             | ORBCOMM INC COM STK                                                                                                                                                        | Corporate Stock - Common               | 31,320.00     | 322,294.14    | 258,703.20        |
|                             | ORBIMED ISREAL PARTNERS II LP                                                                                                                                              | Partnership/Joint Venture Interests    | 6,858,223.00  | 6,858,223.00  | 7,674,321.00      |
|                             | OREZONE GOLD CORP COM                                                                                                                                                      | Corporate Stock - Common               | 1,573,500.00  | 1,097,495.53  | 656,681.07        |
|                             | ORICA LIMITED NPV                                                                                                                                                          | Corporate Stock - Common               | 12,169.00     | 177,712.82    | 147,780.34        |
|                             | ORIGIN ENERGY LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 376.00        | 2,486.34      | 1,712.63          |
|                             | ORION CORPORATION SER'B'NPV                                                                                                                                                | Corporate Stock - Common               | 4,331.00      | 142,862.15    | 149,915.76        |
|                             | ORION KRW500                                                                                                                                                               | Corporate Stock - Common               | 3,664.00      | 351,637.24    | 394,049.11        |
|                             | ORIX CORP NPV                                                                                                                                                              | Corporate Stock - Common               | 311,700.00    | 4,825,526.56  | 4,561,220.89      |
|                             | ORKLA ASA NOK1.25                                                                                                                                                          | Corporate Stock - Common               | 102,291.00    | 915,372.11    | 803,760.14        |
|                             | ORLANDO HEALTH INC 4.089% DUE 10-01-2048                                                                                                                                   | Corporate Debt Instruments - Other     | 75,000.00     | 75,000.00     | 71,478.60         |
|                             | ORMAT TECHNOLOGIES INC COM                                                                                                                                                 | Corporate Stock - Common               | 16,950.00     | 770,136.37    | 886,485.00        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | ORPEA EUR1.25                                                                                                                                                              | Corporate Stock - Common               | 22,531.00     | 2,661,709.30  | 2,297,978.32      |
|                       | ORSTED A/S                                                                                                                                                                 | Corporate Stock - Common               | 12,128.00     | 750,401.65    | 809,468.45        |
|                       | ORTHOFIX MED INC COM USD0.10                                                                                                                                               | Corporate Stock - Common               | 5,878.00      | 317,673.72    | 308,536.22        |
|                       | OSAKA GAS CO LTD NPV                                                                                                                                                       | Corporate Stock - Common               | 24,300.00     | 491,298.33    | 444,959.21        |
|                       | OSHKOSH CORPORATION                                                                                                                                                        | Corporate Stock - Common               | 84,600.00     | 5,986,142.97  | 5,186,826.00      |
|                       | OSI SYS INC COM                                                                                                                                                            | Corporate Stock - Common               | 10,500.00     | 744,348.21    | 769,650.00        |
|                       | OSISKO GOLD ROYALTIES LTD COM                                                                                                                                              | Corporate Stock - Common               | 30,000.00     | 341,799.50    | 263,400.00        |
|                       | OSISKO MNG INC COM NPV                                                                                                                                                     | Corporate Stock - Common               | 1,463,000.00  | 3,000,645.37  | 3,288,482.94      |
|                       | OSRAM LICHT AG NPV                                                                                                                                                         | Corporate Stock - Common               | 7.00          | 332.57        | 303.44            |
|                       | OTC DER CASH COLL PAY TO DEUTSCHE                                                                                                                                          | Other Liabilities                      | (10,000.00)   | (10,000.00)   | (10,000.00)       |
|                       | OTC DERICASH COLL RECEI FROM CITIBANK                                                                                                                                      | Other                                  | 1,034,000.00  | 1,034,000.00  | 1,034,000.00      |
|                       | OTC DERIVATIVE CASH COLL PAY TO BK OF AMER                                                                                                                                 | Other Liabilities                      | (220,000.00)  | (220,000.00)  | (220,000.00)      |
|                       | OTC DERIVATIVE CASH COLL PAY TO CITIBANK                                                                                                                                   | Other Liabilities                      | (180,000.00)  | (180,000.00)  | (180,000.00)      |
|                       | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK                                                                                                                           | Other                                  | 260,000.00    | 260,000.00    | 260,000.00        |
|                       | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA                                                                                                     | Other                                  | 7,000,000.00  | 7,000,000.00  | 7,000,000.00      |
|                       | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED                                                                                                               | Other Liabilities                      | (100,000.00)  | (100,000.00)  | (100,000.00)      |
|                       | OTE(HELLENIC TLCM) EUR2.83(CR)                                                                                                                                             | Corporate Stock - Common               | 1,367.00      | 16,260.37     | 14,876.77         |
|                       | Other Payables: United States dollar                                                                                                                                       | Other Liabilities                      | 0.00          | (2,185.32)    | (2,185.32)        |
|                       | OTIS GOLD CORP COM NPV                                                                                                                                                     | Corporate Stock - Common               | 938,600.00    | 227,763.67    | 68,721.62         |
|                       | OTP BANK NYRT HUF100                                                                                                                                                       | Corporate Stock - Common               | 178,128.00    | 6,619,783.28  | 7,166,299.88      |
|                       | OTSUKA HOLDINGS CO LTD                                                                                                                                                     | Corporate Stock - Common               | 27,400.00     | 1,320,089.59  | 1,122,072.64      |
|                       | OVERSEA-CHINESE BANKING CORPORATION SGD0.5                                                                                                                                 | Corporate Stock - Common               | 189,007.00    | 1,330,842.54  | 1,561,422.47      |
|                       | OVERSEA-CHINESE BKG CORP LTD IAM COML PA IAM 04-12-2018 VAR RT 04-10-2019                                                                                                  | Corporate Debt Instruments - Other     | 11,000,000.00 | 11,000,000.00 | 11,000,561.00     |
|                       | OVERSEA-CHINESE BKG CORP LTD IAM COML PADTD 09-06-2018 VAR RT DUE 03-06-2019                                                                                               | Corporate Debt Instruments - Other     | 5,000,000.00  | 5,000,000.00  | 4,999,880.00      |
|                       | OWENS CORNING NEW 4.3% DUE 07-15-2047                                                                                                                                      | Corporate Debt Instruments - Other     | 3,709,000.00  | 3,511,466.76  | 2,793,088.41      |
|                       | OWENS CORNING NEW 4.4% DUE 01-30-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 3,420,000.00  | 2,901,943.20  | 2,585,160.90      |
|                       | OWENS CORNING NEW COM STK                                                                                                                                                  | Corporate Stock - Common               | 930.00        | 53,825.74     | 40,901.40         |
|                       | OWENS ILL INC COM NEW                                                                                                                                                      | Corporate Stock - Common               | 296,709.00    | 7,697,626.61  | 5,115,263.16      |
|                       | OWENS-BROCKWAY 6.375% DUE 08-15-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 779,000.00    | 855,926.25    | 771,210.00        |
|                       | OXFORD INDS INC COM                                                                                                                                                        | Corporate Stock - Common               | 10,710.00     | 853,136.70    | 760,838.40        |
|                       | P/F BAKKAFROST DKK1                                                                                                                                                        | Corporate Stock - Common               | 21,380.00     | 909,598.31    | 1,044,908.10      |
|                       | P2 BRASIL PRIVATE INFRASTRUCTURE FUND IILP                                                                                                                                 | Partnership/Joint Venture Interests    | 38,036,308.57 | 38,036,308.57 | 40,773,719.00     |
|                       | PA ELEC CO 3.25% DUE 03-15-2028                                                                                                                                            | Corporate Debt Instruments - Other     | 140,000.00    | 131,182.80    | 131,030.34        |
|                       | PAB K TJIWI KIMIA IDR1000                                                                                                                                                  | Corporate Stock - Common               | 11,300.00     | 8,904.11      | 8,722.53          |
|                       | PAC LIFE INS CO 4.3% 10-24-2067                                                                                                                                            | Corporate Debt Instruments - Other     | 1,900,000.00  | 1,886,876.00  | 1,669,245.00      |
|                       | PACCAR INC COM                                                                                                                                                             | Corporate Stock - Common               | 3,053.00      | 212,357.26    | 174,448.42        |
|                       | PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040                                                                                                                          | Corporate Debt Instruments - Other     | 16,160,000.00 | 15,932,731.64 | 13,264,299.88     |
|                       | PACIFICORP 4.1 DUE 02-01-2042                                                                                                                                              | Corporate Debt Instruments - Other     | 5,555,000.00  | 5,616,373.86  | 5,394,227.19      |
|                       | PACIFICORP 4.125% DUE 01-15-2049                                                                                                                                           | Corporate Debt Instruments - Preferred | 10,165,000.00 | 10,142,230.40 | 10,003,244.36     |
|                       | PACIFICORP 5.75% DUE 04-01-2037                                                                                                                                            | Corporate Debt Instruments - Preferred | 160,000.00    | 197,460.80    | 191,004.32        |
|                       | PACIFICORP 6% DUE 01-15-2039                                                                                                                                               | Corporate Debt Instruments - Preferred | 150,000.00    | 201,805.50    | 180,087.45        |
|                       | PACIFICORP 6.25% DUE 10-15-2037                                                                                                                                            | Corporate Debt Instruments - Preferred | 95,000.00     | 121,507.85    | 118,486.38        |
|                       | PACIRA PHARMACEUTICALS INC 2.375% DUE 04-01-2022/04-01-2020 BEO                                                                                                            | Corporate Debt Instruments - Other     | 1,657,000.00  | 1,713,099.22  | 1,643,536.88      |
|                       | PACKAGING CORP AMER COM ISIN US6951561090                                                                                                                                  | Corporate Stock - Common               | 858.00        | 96,779.83     | 71,608.68         |
|                       | PACWEST BANCORP DEL COM                                                                                                                                                    | Corporate Stock - Common               | 26,770.00     | 862,610.92    | 890,905.60        |
|                       | PADDY POWER BETFAIR PLC                                                                                                                                                    | Corporate Stock - Common               | 5,325.00      | 485,523.11    | 436,153.18        |
|                       | PAGSEGURO DIGITAL LTD COM USD CLS A                                                                                                                                        | Corporate Stock - Common               | 120,158.00    | 3,581,337.48  | 2,250,559.34      |
|                       | Pakistan rupee                                                                                                                                                             | Non-Interest Bearing Cash - USD        | 9,776.39      | 9,776.39      | 9,776.39          |
|                       | PALO ALTO NETWORKS INC COM USD0.0001                                                                                                                                       | Corporate Stock - Common               | 23,255.00     | 3,401,032.52  | 4,380,079.25      |
|                       | PALO ALTO NETWORKS INC SR NT CONV 0% DUE07-01-2019 REG                                                                                                                     | Corporate Debt Instruments - Other     | 428,000.00    | 864,078.93    | 726,328.84        |
|                       | PALO ALTO NETWORKS INC SR NT CONV 144A .75% DUE 07-01-2023 BEO                                                                                                             | Corporate Debt Instruments - Other     | 4,380,000.00  | 4,389,849.67  | 4,331,771.82      |
|                       | PALOMAR VENTURES II, LP                                                                                                                                                    | Partnership/Joint Venture Interests    | 9,252,745.38  | 9,252,745.38  | 1,720,665.00      |
|                       | PALOMAR VENTURES III, LP                                                                                                                                                   | Partnership/Joint Venture Interests    | 10,156,251.06 | 10,156,251.06 | 2,874,761.00      |
|                       | PAN PACIFIC INTERNATIONAL HOLDINGS CORP                                                                                                                                    | Corporate Stock - Common               | 69,200.00     | 3,988,952.70  | 4,301,544.91      |
|                       | PANASONIC CORP                                                                                                                                                             | Corporate Stock - Common               | 526,900.00    | 5,872,885.36  | 4,757,299.74      |
|                       | PANCANADIAN PETE 7.2% DUE 11-01-2031                                                                                                                                       | Corporate Debt Instruments - Other     | 3,025,000.00  | 3,701,753.00  | 3,421,129.80      |
|                       | PANDORA A/S DKK0.01                                                                                                                                                        | Corporate Stock - Common               | 23,199.00     | 2,202,625.94  | 942,821.97        |
|                       | PARAMOUNT RESOURCE COM NPV CLASS A                                                                                                                                         | Corporate Stock - Common               | 426,750.00    | 5,135,796.95  | 2,243,421.44      |
|                       | PAREX RES INC COM STK 144A                                                                                                                                                 | Corporate Stock - Common               | 235,500.00    | 1,703,435.80  | 2,819,171.91      |
|                       | PAREX RESOURCES IN COM NPV                                                                                                                                                 | Corporate Stock - Common               | 178,846.00    | 2,040,860.28  | 2,140,966.54      |
|                       | PARGESA LTDG SA CHF20 (BR)                                                                                                                                                 | Corporate Stock - Common               | 2,505.00      | 173,890.33    | 180,035.76        |
|                       | PARK 24 CO LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 24,800.00     | 638,525.20    | 545,434.99        |
|                       | PARK HOTELS & RESORTS INC COM                                                                                                                                              | Other                                  | 69,195.00     | 1,975,857.24  | 1,797,686.10      |
|                       | PARK LAWN CORP COM NPV                                                                                                                                                     | Corporate Stock - Common               | 96,100.00     | 1,838,693.76  | 1,622,540.64      |
|                       | PARKER-HANNIFIN 4.1% DUE 03-01-2047                                                                                                                                        | Corporate Debt Instruments - Preferred | 865,000.00    | 861,436.20    | 828,122.46        |
|                       | PARKER-HANNIFIN CORP 4.45% 11-21-2044                                                                                                                                      | Corporate Debt Instruments - Other     | 1,165,000.00  | 1,163,462.20  | 1,174,841.92      |
|                       | PARKER-HANNIFIN CORP COM                                                                                                                                                   | Corporate Stock - Common               | 37,834.00     | 6,424,668.26  | 5,642,562.76      |
|                       | PARKLAND FUEL CORP COM                                                                                                                                                     | Corporate Stock - Common               | 28,276.00     | 564,882.84    | 731,639.95        |
|                       | PARSLEY ENERGY INC CL A CL A                                                                                                                                               | Corporate Stock - Common               | 169,903.00    | 4,189,332.50  | 2,715,049.94      |
|                       | PARSLEY ENERGY LLC 5.625% DUE 10-15-2027                                                                                                                                   | Corporate Debt Instruments - Other     | 210,000.00    | 212,340.00    | 190,837.50        |
|                       | PARSLEY ENERGY LLC 6.25% DUE 06-01-2024                                                                                                                                    | Corporate Debt Instruments - Other     | 478,000.00    | 484,106.19    | 463,660.00        |
|                       | PARTNERS GROUP HLG CHF0.01 (REGD)                                                                                                                                          | Corporate Stock - Common               | 13,882.00     | 8,731,817.16  | 8,392,850.48      |
|                       | PARTY CITY HOLDCO INC COM                                                                                                                                                  | Corporate Stock - Common               | 71,900.00     | 938,028.58    | 717,562.00        |
|                       | PARTY CY HLDGS INC 6.125% 144A DUE 08-15-2023                                                                                                                              | Corporate Debt Instruments - Other     | 53,000.00     | 52,801.25     | 52,072.50         |
|                       | PATTERSON COS INC COM                                                                                                                                                      | Corporate Stock - Common               | 25,300.00     | 594,158.17    | 497,398.00        |
|                       | PATTERSON-UTI ENERGY INC COM                                                                                                                                               | Corporate Stock - Common               | 21,500.00     | 404,247.12    | 222,525.00        |
|                       | PAYCHEX INC COM                                                                                                                                                            | Corporate Stock - Common               | 114,051.00    | 5,892,297.24  | 7,430,422.65      |
|                       | PAYLOCITY HLDG CORP COM                                                                                                                                                    | Corporate Stock - Common               | 10,313.00     | 517,092.38    | 620,945.73        |
|                       | PAYPAL HLDGS INC COM                                                                                                                                                       | Corporate Stock - Common               | 221,741.00    | 13,859,414.62 | 18,646,200.69     |
|                       | PCCW LIMITED NPV                                                                                                                                                           | Corporate Stock - Common               | 694,000.00    | 400,158.32    | 399,770.10        |
|                       | PDC ENERGY INC 5.75% 05-15-2026                                                                                                                                            | Corporate Debt Instruments - Other     | 290,000.00    | 290,037.50    | 258,100.00        |
|                       | PDC ENERGY INC FIXED 6.125% DUE 09-15-2024                                                                                                                                 | Corporate Debt Instruments - Other     | 572,000.00    | 579,405.26    | 529,100.00        |
|                       | PEACE MARK(HLDGS) HKD0.10                                                                                                                                                  | Corporate Stock - Common               | 1,132,000.00  | 1,268,997.24  | 0.00              |
|                       | PEACEHEALTH 4.787% DUE 11-15-2048                                                                                                                                          | Corporate Debt Instruments - Other     | 135,000.00    | 135,000.00    | 142,716.33        |
|                       | PEARSON ORD GBP0.25                                                                                                                                                        | Corporate Stock - Common               | 194,897.00    | 2,093,345.43  | 2,329,304.39      |
|                       | PEBBLEBROOK HOTEL TR COM STK                                                                                                                                               | Other                                  | 47,921.00     | 1,716,575.87  | 1,356,643.51      |
|                       | PECO ENERGY CO 4.15% DUE 10-01-2044                                                                                                                                        | Corporate Debt Instruments - Other     | 450,000.00    | 457,246.75    | 453,200.40        |
|                       | PECO ENERGY CO 4.8 DUE 10-15-2043 BEO                                                                                                                                      | Corporate Debt Instruments - Other     | 1,380,000.00  | 1,441,768.80  | 1,467,280.86      |
|                       | PECO ENERGY CO FIXED 3.7% 09-15-2047                                                                                                                                       | Corporate Debt Instruments - Other     | 1,040,000.00  | 1,036,079.20  | 953,021.68        |
|                       | PECO ENERGY CO FIXED 3.9% DUE 03-01-2048                                                                                                                                   | Corporate Debt Instruments - Other     | 205,000.00    | 188,901.35    | 195,872.38        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost         | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|------------------|-------------------|
|                       | PECONIC CORP                                                                                                                                                            | Other                               | 3,167,579.00  | 3,167,579.00     | 0.00              |
|                       | PECONIC CORP COM (PHYSICAL HELD IN NEW YORK)                                                                                                                            | Corporate Stock - Common            | 1,000.00      | 0.00             | 0.00              |
|                       | PEG Direct Corporate Finance Institutional Investors LLC                                                                                                                | Partnership/Joint Venture Interests | 9,843,456.54  | 9,843,456.54     | 62,091.00         |
|                       | PEG DIRECT VC INSTL INV II LLC                                                                                                                                          | Partnership/Joint Venture Interests | 768,256.02    | 768,256.02       | 1.00              |
|                       | PEG Direct Venture Capital Institutional Investors LLC                                                                                                                  | Partnership/Joint Venture Interests | 3,450,478.20  | 3,450,478.20     | 1.00              |
|                       | PEG Pooled Corporate Finance Institutional Investors LLC                                                                                                                | Partnership/Joint Venture Interests | 61,969,399.95 | 61,969,399.95    | 1,965,078.00      |
|                       | PEG POOLED VC INSTL INV II LLC                                                                                                                                          | Partnership/Joint Venture Interests | 35,600,784.73 | 35,600,784.73    | 12,480,172.00     |
|                       | PEG Pooled Venture Capital Institutional Investors LLC                                                                                                                  | Partnership/Joint Venture Interests | 70,136,425.66 | 70,136,425.66    | 3,266,112.00      |
|                       | PEGASYSTEMS INC COM                                                                                                                                                     | Corporate Stock - Common            | 11,849.00     | 659,702.61       | 566,737.67        |
|                       | PEGATRON CORP TWD10                                                                                                                                                     | Corporate Stock - Common            | 16,000.00     | 31,235.10        | 26,756.03         |
|                       | PEMBANGUNAN P IDR100                                                                                                                                                    | Corporate Stock - Common            | 3,552,400.00  | 546,451.71       | 445,902.78        |
|                       | PEMBINA PIPELINE CORPORATION COMMON STOCK                                                                                                                               | Corporate Stock - Common            | 6,958.00      | 233,691.97       | 206,376.17        |
|                       | Pending foreign exchange purchases: Argentine peso                                                                                                                      | Receivables - Other - USD           | 0.00          | 1,029,149.10     | 1,052,676.80      |
|                       | Pending foreign exchange purchases: Australian dollar                                                                                                                   | Receivables - Other - USD           | 0.00          | 186,776.30       | 182,369.19        |
|                       | Pending foreign exchange purchases: Brazilian real                                                                                                                      | Receivables - Other - USD           | 0.00          | 2,103,902.53     | 2,116,666.31      |
|                       | Pending foreign exchange purchases: British pound sterling                                                                                                              | Receivables - Other - USD           | 0.00          | 17,664,584.38    | 17,776,125.93     |
|                       | Pending foreign exchange purchases: Canadian dollar                                                                                                                     | Receivables - Other - USD           | 0.00          | 7,289,692.61     | 7,128,809.74      |
|                       | Pending foreign exchange purchases: Colombian peso                                                                                                                      | Receivables - Other - USD           | 0.00          | 433,061.64       | 419,542.26        |
|                       | Pending foreign exchange purchases: Danish krone                                                                                                                        | Receivables - Other - USD           | 0.00          | 2,442,801.86     | 2,450,532.74      |
|                       | Pending foreign exchange purchases: Egyptian pound                                                                                                                      | Receivables - Other - USD           | 0.00          | 1,573,000.00     | 1,626,792.78      |
|                       | Pending foreign exchange purchases: Euro                                                                                                                                | Receivables - Other - USD           | 0.00          | 23,279,431.50    | 23,302,060.22     |
|                       | Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi                                                                                                   | Receivables - Other - USD           | 0.00          | 27,707,935.39    | 26,200,089.46     |
|                       | Pending foreign exchange purchases: Hong Kong dollar                                                                                                                    | Receivables - Other - USD           | 0.00          | 2,762,453.04     | 2,762,486.13      |
|                       | Pending foreign exchange purchases: Indian rupee                                                                                                                        | Receivables - Other - USD           | 0.00          | 2,421,873.31     | 2,482,645.17      |
|                       | Pending foreign exchange purchases: Indonesian rupiah                                                                                                                   | Receivables - Other - USD           | 0.00          | 1,461,701.11     | 1,453,634.66      |
|                       | Pending foreign exchange purchases: Japanese yen                                                                                                                        | Receivables - Other - USD           | 0.00          | 20,171,103.38    | 20,601,792.51     |
|                       | Pending foreign exchange purchases: Mexican peso                                                                                                                        | Receivables - Other - USD           | 0.00          | 26,555,270.76    | 27,805,323.49     |
|                       | Pending foreign exchange purchases: New Taiwan dollar                                                                                                                   | Receivables - Other - USD           | 0.00          | 300,000.00       | 302,706.02        |
|                       | Pending foreign exchange purchases: New Zealand dollar                                                                                                                  | Receivables - Other - USD           | 0.00          | 707,236.40       | 698,145.23        |
|                       | Pending foreign exchange purchases: Norwegian krone                                                                                                                     | Receivables - Other - USD           | 0.00          | 4,815,429.20     | 4,777,197.38      |
|                       | Pending foreign exchange purchases: Polish zloty                                                                                                                        | Receivables - Other - USD           | 0.00          | 5,760,644.92     | 5,764,907.19      |
|                       | Pending foreign exchange purchases: Russian ruble                                                                                                                       | Receivables - Other - USD           | 0.00          | 27,240,577.19    | 26,319,300.81     |
|                       | Pending foreign exchange purchases: Singapore dollar                                                                                                                    | Receivables - Other - USD           | 0.00          | 313,130.91       | 315,302.95        |
|                       | Pending foreign exchange purchases: South African rand                                                                                                                  | Receivables - Other - USD           | 0.00          | 2,331,310.15     | 2,300,362.70      |
|                       | Pending foreign exchange purchases: Swedish krona                                                                                                                       | Receivables - Other - USD           | 0.00          | 2,694,883.85     | 2,752,060.07      |
|                       | Pending foreign exchange purchases: Turkish lira                                                                                                                        | Receivables - Other - USD           | 0.00          | 708,424.77       | 740,626.42        |
|                       | Pending foreign exchange purchases: United States dollar                                                                                                                | Receivables - Other - USD           | 0.00          | 174,215,772.56   | 174,215,772.56    |
|                       | Pending foreign exchange sales: Argentine peso                                                                                                                          | Other Liabilities                   | 0.00          | (983,258.01)     | (1,012,077.96)    |
|                       | Pending foreign exchange sales: Australian dollar                                                                                                                       | Other Liabilities                   | 0.00          | (8,682,034.83)   | (8,473,057.78)    |
|                       | Pending foreign exchange sales: Brazilian real                                                                                                                          | Other Liabilities                   | 0.00          | (3,066,408.86)   | (3,098,901.25)    |
|                       | Pending foreign exchange sales: British pound sterling                                                                                                                  | Other Liabilities                   | 0.00          | (13,787,870.69)  | (13,789,335.30)   |
|                       | Pending foreign exchange sales: Canadian dollar                                                                                                                         | Other Liabilities                   | 0.00          | (14,996,516.68)  | (14,709,449.47)   |
|                       | Pending foreign exchange sales: Chinese yuan renminbi                                                                                                                   | Other Liabilities                   | 0.00          | (1,137,635.49)   | (1,140,898.17)    |
|                       | Pending foreign exchange sales: Colombian peso                                                                                                                          | Other Liabilities                   | 0.00          | (215,000.00)     | (211,104.87)      |
|                       | Pending foreign exchange sales: Danish krone                                                                                                                            | Other Liabilities                   | 0.00          | (26,099.14)      | (26,084.77)       |
|                       | Pending foreign exchange sales: Euro                                                                                                                                    | Other Liabilities                   | 0.00          | (32,283,714.23)  | (32,393,869.36)   |
|                       | Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi                                                                                                       | Other Liabilities                   | 0.00          | (27,009,227.78)  | (26,200,089.46)   |
|                       | Pending foreign exchange sales: Hong Kong dollar                                                                                                                        | Other Liabilities                   | 0.00          | (496,570.84)     | (496,767.98)      |
|                       | Pending foreign exchange sales: Indian rupee                                                                                                                            | Other Liabilities                   | 0.00          | (29,763.91)      | (29,785.18)       |
|                       | Pending foreign exchange sales: Japanese yen                                                                                                                            | Other Liabilities                   | 0.00          | (7,459,685.41)   | (7,515,033.50)    |
|                       | Pending foreign exchange sales: Mexican peso                                                                                                                            | Other Liabilities                   | 0.00          | (29,501,886.34)  | (29,990,513.22)   |
|                       | Pending foreign exchange sales: New Taiwan dollar                                                                                                                       | Other Liabilities                   | 0.00          | (2,087,321.94)   | (2,104,052.57)    |
|                       | Pending foreign exchange sales: New Zealand dollar                                                                                                                      | Other Liabilities                   | 0.00          | (1,366,280.00)   | (1,342,917.20)    |
|                       | Pending foreign exchange sales: Norwegian krone                                                                                                                         | Other Liabilities                   | 0.00          | (2,406,040.06)   | (2,391,071.87)    |
|                       | Pending foreign exchange sales: Polish zloty                                                                                                                            | Other Liabilities                   | 0.00          | (2,838,403.35)   | (2,845,026.53)    |
|                       | Pending foreign exchange sales: Russian ruble                                                                                                                           | Other Liabilities                   | 0.00          | (27,016,605.59)  | (24,762,844.77)   |
|                       | Pending foreign exchange sales: Singapore dollar                                                                                                                        | Other Liabilities                   | 0.00          | (1,409,783.43)   | (1,418,130.87)    |
|                       | Pending foreign exchange sales: South African rand                                                                                                                      | Other Liabilities                   | 0.00          | (3,808,595.03)   | (3,788,888.14)    |
|                       | Pending foreign exchange sales: South Korean won                                                                                                                        | Other Liabilities                   | 0.00          | (1,475,429.85)   | (1,487,500.83)    |
|                       | Pending foreign exchange sales: Swedish krona                                                                                                                           | Other Liabilities                   | 0.00          | (3,513,774.39)   | (3,575,063.90)    |
|                       | Pending foreign exchange sales: Swiss franc                                                                                                                             | Other Liabilities                   | 0.00          | (6,564,326.92)   | (6,586,050.08)    |
|                       | Pending foreign exchange sales: Turkish lira                                                                                                                            | Other Liabilities                   | 0.00          | (360,854.00)     | (369,904.77)      |
|                       | Pending foreign exchange sales: United States dollar                                                                                                                    | Other Liabilities                   | 0.00          | (163,647,060.09) | (163,647,060.09)  |
|                       | Pending trade close liabilities: United States dollar                                                                                                                   | Other Liabilities                   | 0.00          | (1,166,827.76)   | (1,166,827.76)    |
|                       | Pending trade open liabilities : United States dollar                                                                                                                   | Receivables - Other - USD           | 0.00          | 875,251.61       | 875,251.61        |
|                       | Pending trade purchases: Brazilian real                                                                                                                                 | Other Liabilities                   | 0.00          | (556,095.81)     | (559,177.93)      |
|                       | Pending trade purchases: British pound sterling                                                                                                                         | Other Liabilities                   | 0.00          | (604,490.85)     | (604,930.14)      |
|                       | Pending trade purchases: Canadian dollar                                                                                                                                | Other Liabilities                   | 0.00          | (121,607.85)     | (121,421.01)      |
|                       | Pending trade purchases: Danish krone                                                                                                                                   | Other Liabilities                   | 0.00          | (1,155,402.17)   | (1,159,591.72)    |
|                       | Pending trade purchases: Euro                                                                                                                                           | Other Liabilities                   | 0.00          | (442,124.91)     | (443,099.68)      |
|                       | Pending trade purchases: Hong Kong dollar                                                                                                                               | Other Liabilities                   | 0.00          | (494,545.85)     | (494,584.27)      |
|                       | Pending trade purchases: Japanese yen                                                                                                                                   | Other Liabilities                   | 0.00          | (1,406,255.62)   | (1,415,050.01)    |
|                       | Pending trade purchases: New Zealand dollar                                                                                                                             | Other Liabilities                   | 0.00          | (26,661.34)      | (26,685.94)       |
|                       | Pending trade purchases: South African rand                                                                                                                             | Other Liabilities                   | 0.00          | (326,694.78)     | (330,867.89)      |
|                       | Pending trade purchases: South Korean won                                                                                                                               | Other Liabilities                   | 0.00          | (674,948.29)     | (677,004.96)      |
|                       | Pending trade purchases: Swedish krona                                                                                                                                  | Other Liabilities                   | 0.00          | (347,982.54)     | (356,727.39)      |
|                       | Pending trade purchases: Thai baht                                                                                                                                      | Other Liabilities                   | 0.00          | (244,690.76)     | (243,525.92)      |
|                       | Pending trade purchases: United States dollar                                                                                                                           | Other Liabilities                   | 0.00          | (376,689,065.62) | (376,689,065.62)  |
|                       | Pending trade sales: Australian dollar                                                                                                                                  | Receivables - Other - USD           | 0.00          | 190,150.22       | 190,244.79        |
|                       | Pending trade sales: Brazilian real                                                                                                                                     | Receivables - Other - USD           | 0.00          | 579,479.37       | 578,119.39        |
|                       | Pending trade sales: British pound sterling                                                                                                                             | Receivables - Other - USD           | 0.00          | 1,117,948.37     | 1,124,704.72      |
|                       | Pending trade sales: Canadian dollar                                                                                                                                    | Receivables - Other - USD           | 0.00          | 51,878.69        | 51,791.33         |
|                       | Pending trade sales: Danish krone                                                                                                                                       | Receivables - Other - USD           | 0.00          | 26,013.63        | 26,084.77         |
|                       | Pending trade sales: Euro                                                                                                                                               | Receivables - Other - USD           | 0.00          | 1,660,273.51     | 1,661,689.80      |
|                       | Pending trade sales: Hong Kong dollar                                                                                                                                   | Receivables - Other - USD           | 0.00          | 672,058.16       | 672,126.68        |
|                       | Pending trade sales: Japanese yen                                                                                                                                       | Receivables - Other - USD           | 0.00          | 1,145,036.62     | 1,151,649.39      |
|                       | Pending trade sales: Mexican peso                                                                                                                                       | Receivables - Other - USD           | 0.00          | 109,645.55       | 109,264.17        |
|                       | Pending trade sales: New Taiwan dollar                                                                                                                                  | Receivables - Other - USD           | 0.00          | 22,827.53        | 22,822.33         |
|                       | Pending trade sales: Polish zloty                                                                                                                                       | Receivables - Other - USD           | 0.00          | 535,110.48       | 536,185.90        |
|                       | Pending trade sales: South Korean won                                                                                                                                   | Receivables - Other - USD           | 0.00          | 81,447.31        | 81,695.50         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|----------------|-------------------|
|                       | Pending trade sales: United Arab Emirates dirham                                                                                                                           | Receivables - Other - USD              | 0.00          | 460,899.98     | 460,899.98        |
|                       | Pending trade sales: United States dollar                                                                                                                                  | Receivables - Other - USD              | 0.00          | 174,279,570.79 | 174,279,570.79    |
|                       | PENN NATL GAMING INC COM                                                                                                                                                   | Corporate Stock - Common               | 43,354.00     | 1,403,610.95   | 816,355.82        |
|                       | PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE                                                                                                             | Other                                  | 1,500,000.00  | 1,857,705.00   | 1,841,520.00      |
|                       | PENSKE AUTOMOTIVE 5.375% DUE 12-01-2024                                                                                                                                    | Corporate Debt Instruments - Other     | 37,000.00     | 37,277.50      | 34,641.25         |
|                       | PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 58,000.00     | 59,015.00      | 53,940.00         |
|                       | PENTAIR PLC COM STK                                                                                                                                                        | Corporate Stock - Common               | 1,623.00      | 69,359.09      | 61,316.94         |
|                       | PEOPLE'S INS CO 'H' CNY1                                                                                                                                                   | Corporate Stock - Common               | 70,000.00     | 28,397.23      | 28,163.26         |
|                       | PEOPLES UTD FINL INC COM                                                                                                                                                   | Corporate Stock - Common               | 3,427.00      | 61,673.14      | 49,451.61         |
|                       | PEPSICO INC 1.85% DUE 04-30-2020                                                                                                                                           | Corporate Debt Instruments - Preferred | 1,940,000.00  | 1,907,117.00   | 1,911,910.74      |
|                       | PEPSICO INC 3.45% DUE 10-06-2046                                                                                                                                           | Corporate Debt Instruments - Preferred | 5,787,000.00  | 5,393,404.56   | 5,136,084.03      |
|                       | PEPSICO INC 4.25% DUE 10-22-2044                                                                                                                                           | Corporate Debt Instruments - Preferred | 1,300,000.00  | 1,310,893.00   | 1,313,114.40      |
|                       | PEPSICO INC COM                                                                                                                                                            | Corporate Stock - Common               | 245,790.00    | 26,704,991.33  | 27,154,879.20     |
|                       | PEPTIDREAM INC NPV                                                                                                                                                         | Corporate Stock - Common               | 36,900.00     | 1,442,610.29   | 1,459,654.56      |
|                       | PERFORMANCE FOOD GROUP CO COM                                                                                                                                              | Corporate Stock - Common               | 65,540.00     | 2,134,810.56   | 2,114,975.80      |
|                       | PERKINELMER INC COM                                                                                                                                                        | Corporate Stock - Common               | 134,709.00    | 9,173,271.45   | 10,581,391.95     |
|                       | PERNOD RICARD NPV EUR 1.55                                                                                                                                                 | Corporate Stock - Common               | 52,987.00     | 8,076,106.07   | 8,679,980.74      |
|                       | PERRIGO COMPANY LIMITED COM EURO.001                                                                                                                                       | Corporate Stock - Common               | 1,210.00      | 90,855.86      | 46,887.50         |
|                       | PERRIGO FIN PLC 4.9% DUE 12-15-2044                                                                                                                                        | Corporate Debt Instruments - Other     | 636,000.00    | 613,784.59     | 526,125.91        |
|                       | PERSIMMON ORD GBP0.10                                                                                                                                                      | Corporate Stock - Common               | 20,363.00     | 662,695.77     | 500,532.36        |
|                       | PERSOL HOLDINGS CO NPV                                                                                                                                                     | Corporate Stock - Common               | 10,000.00     | 206,505.81     | 149,113.61        |
|                       | PERUSAHAAN GAS COMSTK                                                                                                                                                      | Corporate Stock - Common               | 7,023,900.00  | 1,075,772.62   | 1,035,512.38      |
|                       | PETKIM TRY1 (A SHARES)                                                                                                                                                     | Corporate Stock - Common               | 182,294.00    | 174,790.46     | 172,702.83        |
|                       | PETRA DIAMONDS ORD GBP0.10 (DI)                                                                                                                                            | Corporate Stock - Common               | 1,502,321.00  | 1,131,720.24   | 720,952.62        |
|                       | PETROBRAS GLOBAL 6.125% DUE 01-17-2022                                                                                                                                     | Corporate Debt Instruments - Other     | 476,000.00    | 498,079.60     | 488,495.00        |
|                       | PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 4,434,000.00  | 4,074,024.57   | 4,174,655.34      |
|                       | PETRO-CDA 5.95% DUE 05-15-2035                                                                                                                                             | Corporate Debt Instruments - Other     | 525,000.00    | 601,241.80     | 588,788.55        |
|                       | PETRO-CDA 6.8% DUE 05-15-2038                                                                                                                                              | Corporate Debt Instruments - Other     | 4,255,000.00  | 5,590,620.75   | 4,949,956.39      |
|                       | PETROCHINA CO STOCK CONNECT                                                                                                                                                | Corporate Stock - Common               | 267,200.00    | 298,937.26     | 280,409.59        |
|                       | PETROCHINA COMPANY LIMITED H CNY1                                                                                                                                          | Corporate Stock - Common               | 3,104,000.00  | 2,168,688.02   | 1,934,709.77      |
|                       | PETROL BRASILEIROS COM NPV                                                                                                                                                 | Corporate Stock - Common               | 25,400.00     | 135,006.06     | 166,460.69        |
|                       | PETROL BRASILEIROS PRF NPV                                                                                                                                                 | Corporate Stock - Preferred            | 1,100,909.00  | 7,147,379.10   | 6,442,266.95      |
|                       | PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029                                                                                                                              | Corporate Debt Instruments - Other     | 795,000.00    | 787,237.90     | 741,337.50        |
|                       | PETROLEOS MEXICANOS 6.5% 03-13-2027                                                                                                                                        | Other                                  | 40,000.00     | 36,900.00      | 37,600.00         |
|                       | PETROLEOS MEXICANOS 6.75% DUE 09-21-2047                                                                                                                                   | Other                                  | 1,270,000.00  | 1,249,325.90   | 1,050,150.30      |
|                       | PETRONAS CHEMICALS GROUP BHD                                                                                                                                               | Corporate Stock - Common               | 505,500.00    | 1,145,680.04   | 1,136,381.12      |
|                       | PETRONAS DAGANGAN MYR1                                                                                                                                                     | Corporate Stock - Common               | 1,600.00      | 10,212.18      | 10,260.13         |
|                       | PETRONAS GAS MYR1                                                                                                                                                          | Corporate Stock - Common               | 5,400.00      | 24,472.62      | 25,088.93         |
|                       | PETRONET LNG INR10                                                                                                                                                         | Corporate Stock - Common               | 121,285.00    | 470,932.14     | 389,401.03        |
|                       | PEUGEOT SA EUR1                                                                                                                                                            | Corporate Stock - Common               | 41,783.00     | 1,051,616.58   | 890,564.23        |
|                       | PFIZER INC 4% DUE 12-15-2036                                                                                                                                               | Corporate Debt Instruments - Other     | 1,100,000.00  | 1,090,226.50   | 1,088,983.51      |
|                       | PFIZER INC 4.1% 09-15-2038                                                                                                                                                 | Corporate Debt Instruments - Other     | 835,000.00    | 834,919.93     | 836,776.88        |
|                       | PFIZER INC 4.125% DUE 12-15-2046                                                                                                                                           | Corporate Debt Instruments - Other     | 2,700,000.00  | 2,759,076.00   | 2,710,457.10      |
|                       | PFIZER INC 4.2% 09-15-2048                                                                                                                                                 | Corporate Debt Instruments - Other     | 5,815,000.00  | 5,809,241.93   | 5,899,997.86      |
|                       | PFIZER INC 4.3% DUE 06-15-2043                                                                                                                                             | Corporate Debt Instruments - Other     | 3,500,000.00  | 3,387,978.95   | 3,568,351.51      |
|                       | PFIZER INC 4.4% DUE 05-15-2044                                                                                                                                             | Corporate Debt Instruments - Other     | 3,175,000.00  | 3,376,721.75   | 3,306,283.08      |
|                       | PFIZER INC 5.6% DUE 09-15-2040                                                                                                                                             | Corporate Debt Instruments - Other     | 505,000.00    | 617,956.10     | 613,062.43        |
|                       | PFIZER INC COM                                                                                                                                                             | Corporate Stock - Common               | 414,617.00    | 13,395,361.93  | 18,098,032.05     |
|                       | PFIZER INC NT 7.2 DUE 03-15-2039                                                                                                                                           | Corporate Debt Instruments - Preferred | 610,000.00    | 851,261.27     | 842,352.05        |
|                       | PG& E CORP COM                                                                                                                                                             | Corporate Stock - Common               | 92,396.00     | 4,608,115.77   | 2,194,405.00      |
|                       | PGE POLSKA GRUPA PLN10.25                                                                                                                                                  | Corporate Stock - Common               | 270,931.00    | 898,580.65     | 721,184.54        |
|                       | PHARMATHENE INC WTS                                                                                                                                                        | Corporate Stock - Common               | 25,641.00     | 0.00           | 0.00              |
|                       | PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000                                                                                                           | Corporate Debt Instruments - Preferred | 250,000.00    | 226,635.40     | 215,064.25        |
|                       | PHILIP MORRIS INTL 2% DUE 02-21-2020                                                                                                                                       | Corporate Debt Instruments - Other     | 5,540,000.00  | 5,461,223.60   | 5,470,860.80      |
|                       | PHILIP MORRIS INTL 4.25% DUE 11-10-2044                                                                                                                                    | Corporate Debt Instruments - Other     | 4,900,000.00  | 5,229,392.00   | 4,468,755.90      |
|                       | PHILIP MORRIS INTL 4.375% DUE 11-15-2041                                                                                                                                   | Corporate Debt Instruments - Preferred | 3,400,000.00  | 3,255,592.50   | 3,092,041.60      |
|                       | PHILIP MORRIS INTL 6.375% DUE 05-16-2038                                                                                                                                   | Corporate Debt Instruments - Preferred | 300,000.00    | 363,255.00     | 347,607.00        |
|                       | PHILIP MORRIS INTL COM STK NPV                                                                                                                                             | Corporate Stock - Common               | 133,842.00    | 12,783,536.79  | 8,935,291.92      |
|                       | PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019                                                                                                                               | Corporate Debt Instruments - Other     | 8,800,000.00  | 8,782,664.00   | 8,694,127.20      |
|                       | PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043                                                                                                                                | Corporate Debt Instruments - Preferred | 1,625,000.00  | 1,803,197.50   | 1,611,116.00      |
|                       | Philippine peso                                                                                                                                                            | Non-Interest Bearing Cash - USD        | 533.08        | 533.08         | 533.08            |
|                       | PHILLIPS 66 3.75% DUE 03-01-2028                                                                                                                                           | Corporate Debt Instruments - Other     | 130,000.00    | 129,506.00     | 120,062.15        |
|                       | PHILLIPS 66 3.9% DUE 03-15-2028                                                                                                                                            | Corporate Debt Instruments - Other     | 145,000.00    | 137,270.05     | 140,068.12        |
|                       | PHILLIPS 66 4.65% DUE 11-15-2034                                                                                                                                           | Corporate Debt Instruments - Other     | 155,000.00    | 162,395.25     | 150,971.86        |
|                       | PHILLIPS 66 4.875% DUE 11-15-2044                                                                                                                                          | Corporate Debt Instruments - Other     | 2,910,000.00  | 2,851,720.35   | 2,839,630.38      |
|                       | PHILLIPS 66 4.9% DUE 10-01-2046                                                                                                                                            | Corporate Debt Instruments - Other     | 3,975,000.00  | 3,950,443.70   | 3,644,029.58      |
|                       | PHILLIPS 66 COM                                                                                                                                                            | Corporate Stock - Common               | 187,793.00    | 17,325,635.37  | 16,178,366.95     |
|                       | PHILLIPS CARBON BL INR2                                                                                                                                                    | Corporate Stock - Common               | 134,295.00    | 497,546.86     | 397,700.94        |
|                       | PHISON ELECTRONICS TWD10                                                                                                                                                   | Corporate Stock - Common               | 1,000.00      | 7,552.17       | 7,417.77          |
|                       | PHOENIX MILLS INR2                                                                                                                                                         | Corporate Stock - Common               | 439,466.00    | 3,930,157.02   | 3,547,705.19      |
|                       | PICC PROPERTY & CA 'H' CNY1                                                                                                                                                | Corporate Stock - Common               | 376,000.00    | 397,449.48     | 384,675.61        |
|                       | PIDILITE INDUSTRIE INR1(POST SUBDIVISION)                                                                                                                                  | Corporate Stock - Common               | 24,799.00     | 390,553.10     | 393,519.62        |
|                       | PIEDMONT MNG CO COM                                                                                                                                                        | Corporate Stock - Common               | 500,000.00    | 297,297.30     | 400.00            |
|                       | PIGEON CORP NPV                                                                                                                                                            | Corporate Stock - Common               | 46,000.00     | 2,212,807.98   | 1,970,560.09      |
|                       | PINE CLIFF ENERGY COM NPV                                                                                                                                                  | Corporate Stock - Common               | 6,236,500.00  | 5,951,466.01   | 1,141,547.08      |
|                       | PINEBRIDGE GALAXY LLC G19                                                                                                                                                  | Partnership/Joint Venture Interests    | 10,449,726.47 | 10,449,726.47  | 10,449,726.47     |
|                       | PINEBRIDGE GALAXY LLC G19-2                                                                                                                                                | Partnership/Joint Venture Interests    | 5,242,333.94  | 5,242,333.94   | 5,242,333.94      |
|                       | PINEBRIDGE GALAXY LLC G23                                                                                                                                                  | Partnership/Joint Venture Interests    | 15,081,679.84 | 15,081,679.84  | 15,081,679.84     |
|                       | PINEBRIDGE GALAXY LLC G24                                                                                                                                                  | Partnership/Joint Venture Interests    | 33,226,867.09 | 33,226,867.09  | 33,226,867.09     |
|                       | PINEBRIDGE GALAXY LLC G25                                                                                                                                                  | Partnership/Joint Venture Interests    | 34,044,567.96 | 34,044,567.96  | 34,044,567.96     |
|                       | PINEBRIDGE GALAXY LLC G26                                                                                                                                                  | Partnership/Joint Venture Interests    | 24,957,858.00 | 24,957,858.00  | 24,957,858.00     |
|                       | PING AN BANKPING AN BANK CO LTD 'A' CNY1 (STOCK CONNECT)                                                                                                                   | Corporate Stock - Common               | 954,900.00    | 1,460,451.37   | 1,303,712.62      |
|                       | PING AN INSURANCE GROUP H CNY1                                                                                                                                             | Corporate Stock - Common               | 2,582,000.00  | 20,807,634.19  | 22,804,613.40     |
|                       | PING AN INSURANCE(GROUP)CO.OF CHINA (STOCK CONNECT)                                                                                                                        | Corporate Stock - Common               | 91,900.00     | 869,376.07     | 750,411.55        |
|                       | PINNACLE W. CAP CORP COM                                                                                                                                                   | Corporate Stock - Common               | 13,096.00     | 987,363.80     | 1,115,779.20      |
|                       | PIONEER NAT RES CO 3.95% DUE 07-15-2022                                                                                                                                    | Corporate Debt Instruments - Other     | 400,000.00    | 422,140.00     | 401,187.60        |
|                       | PIONEER NAT RES CO COM                                                                                                                                                     | Corporate Stock - Common               | 105,810.00    | 17,861,500.62  | 13,916,131.20     |
|                       | PIRAMAL ENTERPRISES INR2                                                                                                                                                   | Corporate Stock - Common               | 285.00        | 8,986.02       | 9,722.82          |
|                       | PIVOTAL SOFTWARE INC CL A COM CL A COM                                                                                                                                     | Corporate Stock - Common               | 40,389.00     | 727,549.72     | 660,360.15        |
|                       | PJSC MOSCOW EXCHANGE                                                                                                                                                       | Corporate Stock - Common               | 12,060.00     | 16,700.70      | 13,959.68         |



| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                             | PKN ORLEN SA PLN1.25                                                                                                                                                       | Corporate Stock - Common            | 58,208.00     | 1,461,620.88  | 1,675,702.46      |
|                             | PLAINS ALL AMERN 3.85% DUE 10-15-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 1,000,000.00  | 989,430.00    | 978,401.00        |
|                             | PLAINS ALL AMERN 4.3% DUE 01-31-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 260,000.00    | 187,073.00    | 205,299.90        |
|                             | PLAINS ALL AMERN 4.5% DUE 12-15-2026                                                                                                                                       | Corporate Debt Instruments - Other  | 500,000.00    | 489,605.00    | 481,600.50        |
|                             | PLAINS ALL AMERN 4.7 DUE 06-15-2044                                                                                                                                        | Corporate Debt Instruments - Other  | 6,133,000.00  | 5,455,080.97  | 5,262,549.44      |
|                             | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG                                                                                                            | Corporate Debt Instruments - Other  | 135,000.00    | 120,788.55    | 121,376.07        |
|                             | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                                                                                                                            | Corporate Debt Instruments - Other  | 3,575,000.00  | 3,431,180.50  | 3,055,041.28      |
|                             | PLAINS GP HLDGS L P LTD PARTNER INT CL ANEW INT LTD PARTNER INT CL A NEW INT                                                                                               | Corporate Stock - Common            | 100,105.00    | 2,254,222.42  | 2,012,110.50      |
|                             | PLANET FITNESS INC CL A CL A                                                                                                                                               | Corporate Stock - Common            | 13,220.00     | 660,704.41    | 708,856.40        |
|                             | PLANTRONICS INC NEW COM                                                                                                                                                    | Corporate Stock - Common            | 57,425.00     | 2,524,757.35  | 1,900,767.50      |
|                             | PLATFORM SPECIALTY 6.5% DUE 02-01-2022                                                                                                                                     | Corporate Debt Instruments - Other  | 265,000.00    | 271,262.50    | 265,000.00        |
|                             | PLATINUM EQUITY CAPITAL PARTNERS II, LP                                                                                                                                    | Partnership/Joint Venture Interests | 19,139,411.24 | 19,139,411.24 | 3,571,160.00      |
|                             | PLATINUM EQUITY CAPITAL PARTNERS III, L.P.                                                                                                                                 | Partnership/Joint Venture Interests | 30,570,240.62 | 30,570,240.62 | 33,848,591.00     |
|                             | PLATINUM EQUITY CAPITAL PARTNERS IV LP                                                                                                                                     | Partnership/Joint Venture Interests | 41,867,995.88 | 41,867,995.88 | 44,486,070.00     |
|                             | PLDT INC                                                                                                                                                                   | Corporate Stock - Common            | 70,848.00     | 2,957,083.70  | 1,515,717.41      |
|                             | PLEXUS CORP COM                                                                                                                                                            | Corporate Stock - Common            | 89,900.00     | 3,646,398.35  | 4,592,092.00      |
|                             | PNC BK NA 3.25% 01-22-2028                                                                                                                                                 | Corporate Debt Instruments - Other  | 2,940,000.00  | 2,928,063.60  | 2,840,686.80      |
|                             | PNC BK NA PITT PA 2.55% DUE 12-09-2021                                                                                                                                     | Corporate Debt Instruments - Other  | 250,000.00    | 249,627.50    | 243,897.25        |
|                             | PNC FINANCIAL SERVICES GROUP COM STK                                                                                                                                       | Corporate Stock - Common            | 121,567.00    | 11,406,212.75 | 14,212,397.97     |
|                             | PNM RES INC COM                                                                                                                                                            | Corporate Stock - Common            | 24,188.00     | 1,026,403.61  | 993,884.92        |
|                             | POL.GORN.NAFT.I GA PLN1.00                                                                                                                                                 | Corporate Stock - Common            | 199,941.00    | 318,575.54    | 367,762.64        |
|                             | POLA ORBIS HLDG IN NPV                                                                                                                                                     | Corporate Stock - Common            | 4,900.00      | 134,036.65    | 132,599.01        |
|                             | POLARIS INDS INC COM                                                                                                                                                       | Corporate Stock - Common            | 278.00        | 29,642.50     | 21,317.04         |
|                             | POLARIS INFRASTRUC COM NPV(POST REV SPLT)                                                                                                                                  | Corporate Stock - Common            | 11,000.00     | 85,792.11     | 82,955.04         |
|                             | POLETOWIN PITCREW NPV                                                                                                                                                      | Corporate Stock - Common            | 12,800.00     | 158,868.64    | 108,149.30        |
|                             | Polish zloty                                                                                                                                                               | Other                               | 32,075.64     | 32,075.64     | 32,075.64         |
|                             | POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD CNY1 (STOCK CONNECT)                                                                                                           | Corporate Stock - Common            | 2,700.00      | 5,094.81      | 4,633.39          |
|                             | POLYONE CORP COM                                                                                                                                                           | Corporate Stock - Common            | 47,603.00     | 1,900,086.28  | 1,361,445.80      |
|                             | POLYTEC HOLDING AG EUR1.00 (BR)                                                                                                                                            | Corporate Stock - Common            | 4,094.00      | 57,800.73     | 39,218.87         |
|                             | POLYUS PJSC GDR EA REP 0.5SHS REG S                                                                                                                                        | Corporate Stock - Common            | 69,263.00     | 2,270,190.20  | 2,708,183.30      |
|                             | POLYUS PJSC RUB1(USD)                                                                                                                                                      | Corporate Stock - Common            | 5,856.00      | 395,864.73    | 455,750.39        |
|                             | PONOI CAPITAL II, LP                                                                                                                                                       | Partnership/Joint Venture Interests | 2,728,124.00  | 2,728,124.00  | 2,059,658.00      |
|                             | POONGSAN CORP KRW5000                                                                                                                                                      | Corporate Stock - Common            | 1,938.00      | 48,333.05     | 47,503.41         |
|                             | POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                                                                                                                              | Corporate Stock - Common            | 125,500.00    | 4,264,035.70  | 5,926,110.00      |
|                             | PORSCHE AUTO HL SE NON VTG PRF NPV                                                                                                                                         | Corporate Stock - Preferred         | 16,646.00     | 1,133,716.08  | 982,651.14        |
|                             | PORT AUTH N Y & N J 5.647 TAXABLE ONE HUNDRED SIXTYFOURTH 11-01-40                                                                                                         | Other                               | 510,000.00    | 627,708.00    | 621,118.80        |
|                             | PORTO SEGURO SA COM NPV                                                                                                                                                    | Corporate Stock - Common            | 113,500.00    | 1,427,150.14  | 1,527,194.74      |
|                             | PORTOLA PHARMACEUTICALS INC COM                                                                                                                                            | Corporate Stock - Common            | 9,169.00      | 412,857.14    | 178,978.88        |
|                             | POSCO INTERNATIONAL CORPORATION                                                                                                                                            | Corporate Stock - Common            | 591.00        | 10,038.32     | 9,639.90          |
|                             | POSCO KRW5000                                                                                                                                                              | Corporate Stock - Common            | 1,136.00      | 329,142.68    | 247,399.17        |
|                             | POST HLDGS INC COM STK                                                                                                                                                     | Corporate Stock - Common            | 58,210.00     | 4,799,785.96  | 5,188,257.30      |
|                             | POST HLDGS INC PFD PERP CONV STK SERIES C 2.5%                                                                                                                             | Corporate Stock - Preferred         | 14,600.00     | 2,248,076.83  | 2,410,703.82      |
|                             | POSTAL SAVINGS BANK OF CHINA (LOCAL 1658)                                                                                                                                  | Corporate Stock - Common            | 26,000.00     | 15,224.34     | 13,715.06         |
|                             | POSTE ITALIANE SPA NPV                                                                                                                                                     | Corporate Stock - Common            | 32,988.00     | 253,821.26    | 263,368.27        |
|                             | POTOMAC ELEC PWR 4.15% DUE 03-15-2043                                                                                                                                      | Corporate Debt Instruments - Other  | 405,000.00    | 395,900.99    | 400,397.58        |
|                             | POU CHEN TWD10                                                                                                                                                             | Corporate Stock - Common            | 19,000.00     | 19,440.74     | 20,151.61         |
|                             | POWER ASSETS HLDGS NPV                                                                                                                                                     | Corporate Stock - Common            | 90,500.00     | 785,925.60    | 629,969.28        |
|                             | POWER CORP CANADA SUB-VTG NPV                                                                                                                                              | Corporate Stock - Common            | 2,867.00      | 61,550.35     | 51,491.81         |
|                             | POWER FINANCE CORP INR10                                                                                                                                                   | Corporate Stock - Common            | 999,456.00    | 1,656,910.51  | 1,536,798.71      |
|                             | POWER FINL CORP COM NPV                                                                                                                                                    | Corporate Stock - Common            | 2,049.00      | 46,775.78     | 38,750.68         |
|                             | POWER GRID CORP INR10                                                                                                                                                      | Corporate Stock - Common            | 381,633.00    | 887,511.54    | 1,085,889.79      |
|                             | POWER INTEGRATIONS INC COM                                                                                                                                                 | Corporate Stock - Common            | 56,716.00     | 3,107,545.60  | 3,458,541.68      |
|                             | POWERTECH TECHNOLO TWD10                                                                                                                                                   | Corporate Stock - Common            | 6,000.00      | 15,630.49     | 12,903.02         |
|                             | POWSZECHNA KASA OS PLN1.00                                                                                                                                                 | Corporate Stock - Common            | 465,132.00    | 4,625,133.67  | 4,886,872.97      |
|                             | POWSZECHNY ZAKLAD UBEZPIECZE                                                                                                                                               | Corporate Stock - Common            | 210,669.00    | 2,002,197.62  | 2,461,800.52      |
|                             | PPC FUND II LP                                                                                                                                                             | Partnership/Joint Venture Interests | 20,213,051.00 | 20,213,051.00 | 20,208,180.00     |
|                             | PPDC ENERGY INC COM                                                                                                                                                        | Corporate Stock - Common            | 30,841.00     | 1,566,840.90  | 917,828.16        |
|                             | PPG IND INC COM                                                                                                                                                            | Corporate Stock - Common            | 58,232.00     | 6,436,207.85  | 5,953,057.36      |
|                             | PPL CAP FDG INC 3.1% DUE 05-15-2026                                                                                                                                        | Corporate Debt Instruments - Other  | 4,229,000.00  | 4,072,197.98  | 3,963,883.99      |
|                             | PPL CAP FDG INC 4% DUE 09-15-2047                                                                                                                                          | Corporate Debt Instruments - Other  | 2,279,000.00  | 2,251,469.68  | 2,031,010.62      |
|                             | PPL CAP FDG INC 4.7% DUE 06-01-2043                                                                                                                                        | Corporate Debt Instruments - Other  | 140,000.00    | 148,276.80    | 137,123.00        |
|                             | PPL CAP FDG INC 5% DUE 03-15-2044                                                                                                                                          | Corporate Debt Instruments - Other  | 220,000.00    | 236,368.00    | 224,253.26        |
|                             | PPL CORP COM ISIN US69351T1060                                                                                                                                             | Corporate Stock - Common            | 5,999.00      | 180,897.06    | 169,951.67        |
|                             | PPL ELEC UTILS 4.15% DUE 10-01-2045                                                                                                                                        | Corporate Debt Instruments - Other  | 743,000.00    | 744,745.14    | 744,971.18        |
|                             | PPL ELEC UTILS 4.75 DUE 07-15-2043                                                                                                                                         | Corporate Debt Instruments - Other  | 75,000.00     | 79,424.25     | 81,520.13         |
|                             | PPL ELEC UTILS CORP 3.95% 06-01-2047                                                                                                                                       | Corporate Debt Instruments - Other  | 1,420,000.00  | 1,405,658.00  | 1,376,146.14      |
|                             | PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                                                                                                                               | Corporate Debt Instruments - Other  | 6,085,000.00  | 6,050,863.15  | 6,068,868.67      |
|                             | PRA HEALTH SCIENCES INC COM                                                                                                                                                | Corporate Stock - Common            | 8,370.00      | 569,688.89    | 769,705.20        |
|                             | PRAIRIE CITY COMMERCIAL PROPERTIES LLC                                                                                                                                     | Partnership/Joint Venture Interests | 1,262,122.00  | 1,262,122.00  | 1,607,821.00      |
|                             | PRAIRIESKY ROYALTY COM NPV                                                                                                                                                 | Corporate Stock - Common            | 47,750.00     | 972,984.15    | 617,764.32        |
|                             | PREMIER GOLD MINES COM NPV                                                                                                                                                 | Corporate Stock - Common            | 817,000.00    | 1,488,870.25  | 963,076.59        |
|                             | PRESIDENT & 5.625% DUE 10-01-2038                                                                                                                                          | Corporate Debt Instruments - Other  | 80,000.00     | 99,991.20     | 99,961.28         |
|                             | PRESIDENT CHAIN ST TWD10                                                                                                                                                   | Corporate Stock - Common            | 211,000.00    | 1,893,858.43  | 2,134,918.82      |
|                             | PRESIDENT TAXABLE BD SER 2010C 4.875 DUE10-15-2040                                                                                                                         | Corporate Debt Instruments - Other  | 2,505,000.00  | 2,944,477.20  | 2,876,822.16      |
|                             | PRESS METAL ALUMIN NPV                                                                                                                                                     | Corporate Stock - Common            | 284,200.00    | 338,455.90    | 332,168.42        |
|                             | PRESTIGE BRANDS 6.375% DUE 03-01-2024                                                                                                                                      | Corporate Debt Instruments - Other  | 524,000.00    | 551,837.50    | 505,660.00        |
|                             | PRETIUM RES INC COM                                                                                                                                                        | Corporate Stock - Common            | 149,402.00    | 1,314,702.35  | 1,262,446.90      |
|                             | PRETIUM RES INC COM NPV                                                                                                                                                    | Corporate Stock - Common            | 13,598.00     | 175,724.60    | 115,191.73        |
|                             | PRICELINE GROUP .9% DUE 09-15-2021                                                                                                                                         | Corporate Debt Instruments - Other  | 4,920,000.00  | 5,997,265.20  | 5,429,402.04      |
|                             | PRICELINE GROUP INC SR NT CONV .35% DUE 06-15-2020 REG                                                                                                                     | Corporate Debt Instruments - Other  | 1,015,000.00  | 1,435,572.01  | 1,366,432.59      |
|                             | PRICESMART INC COM STK                                                                                                                                                     | Corporate Stock - Common            | 8,861.00      | 706,068.84    | 523,685.10        |
|                             | PRIMA INDUSTRIE SP EUR2.5                                                                                                                                                  | Corporate Stock - Common            | 3,067.00      | 61,023.59     | 60,303.91         |
|                             | PRIMAVERA CAPITAL (CAYMAN) FUND L.P.                                                                                                                                       | Partnership/Joint Venture Interests | 15,646,888.01 | 15,646,888.01 | 26,985,339.00     |
|                             | PRIMAVERA CAPITAL FUND II LP                                                                                                                                               | Partnership/Joint Venture Interests | 71,839,667.48 | 71,839,667.48 | 78,884,368.00     |
|                             | PRIMAVERA CAPITAL FUND III INVESTMENT A LP                                                                                                                                 | Partnership/Joint Venture Interests | 10,221,595.59 | 10,221,595.59 | 10,007,388.77     |
|                             | PRIMAVERA CAPITAL FUND III LP                                                                                                                                              | Partnership/Joint Venture Interests | 53,976,903.16 | 53,976,903.16 | 52,836,748.00     |
|                             | PRIMORIS SVCS CORP COM                                                                                                                                                     | Corporate Stock - Common            | 140,124.00    | 3,352,624.76  | 2,680,572.12      |
|                             | PRIN FINL GROUP 4.35% DUE 05-15-2043                                                                                                                                       | Corporate Debt Instruments - Other  | 120,000.00    | 111,487.20    | 111,321.12        |
|                             | PRINCIPAL FINL GROUP INC COM STK                                                                                                                                           | Corporate Stock - Common            | 52,490.00     | 2,807,660.97  | 2,318,483.30      |
|                             | PROBE METALS INC COM NPV                                                                                                                                                   | Corporate Stock - Common            | 357,000.00    | 337,797.31    | 345,028.55        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par        | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|------------------|----------------|-------------------|
|                       | PROCTER & GAMBLE COM NPV                                                                                                                                                   | Corporate Stock - Common               | 132,314.00       | 11,661,469.84  | 12,162,302.88     |
|                       | PROGRESS ENERGY 6% DUE 12-01-2039                                                                                                                                          | Corporate Debt Instruments - Other     | 785,000.00       | 925,923.20     | 921,732.87        |
|                       | PROGRESSIVE CORP 4.2% DUE 03-15-2048                                                                                                                                       | Corporate Debt Instruments - Preferred | 3,957,000.00     | 3,929,486.58   | 3,914,699.67      |
|                       | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                                                                                                                              | Corporate Debt Instruments - Preferred | 2,715,000.00     | 2,711,763.51   | 2,641,931.21      |
|                       | PROGRESSIVE CORP OH COM                                                                                                                                                    | Corporate Stock - Common               | 126,407.00       | 7,729,153.26   | 7,626,134.31      |
|                       | PROLOGIS L P 4.375% DUE 09-15-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 700,000.00       | 691,474.00     | 710,264.10        |
|                       | PROMOTORA Y OPERADORA DE INFRACOM NPV                                                                                                                                      | Corporate Stock - Common               | 2,205.00         | 22,851.30      | 21,063.87         |
|                       | PROOFPOINT INC COM                                                                                                                                                         | Corporate Stock - Common               | 18,723.00        | 1,423,057.10   | 1,569,174.63      |
|                       | PROPETRO HLDG CORP COM                                                                                                                                                     | Corporate Stock - Common               | 80,772.00        | 1,401,698.23   | 995,111.04        |
|                       | PROSEGUR CASH EURO.02                                                                                                                                                      | Corporate Stock - Common               | 24,963.00        | 73,734.35      | 55,189.50         |
|                       | PROSIEBENSAT.1 MEDIA SE NPV                                                                                                                                                | Corporate Stock - Common               | 33,456.00        | 829,374.63     | 594,713.30        |
|                       | PROSPECT CAP CORP CONV BD 4.75% 04-15-2020                                                                                                                                 | Corporate Debt Instruments - Other     | 1,770,000.00     | 1,790,350.00   | 1,750,770.72      |
|                       | PROTECTOR FORS ASA NOK1                                                                                                                                                    | Corporate Stock - Common               | 7,693.00         | 36,875.98      | 42,466.69         |
|                       | PROTO LABS INC COM                                                                                                                                                         | Corporate Stock - Common               | 31,200.00        | 1,427,089.53   | 3,519,048.00      |
|                       | PROVID HLTH & SVCS 3.744% DUE 10-01-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 1,050,000.00     | 1,050,000.00   | 977,679.15        |
|                       | PROVIDENCE SVC CORP COM STK                                                                                                                                                | Corporate Stock - Common               | 6,889.00         | 542,667.18     | 413,477.78        |
|                       | PROVIDENT FDG 6.375% DUE 06-15-2025                                                                                                                                        | Corporate Debt Instruments - Other     | 599,000.00       | 599,350.00     | 539,100.00        |
|                       | PROXIMUS                                                                                                                                                                   | Corporate Stock - Common               | 24,433.00        | 779,628.74     | 659,720.41        |
| *                     | PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                                      | Corporate Debt Instruments - Other     | 2,087,000.00     | 1,974,344.48   | 1,864,901.46      |
| *                     | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                                  | Corporate Debt Instruments - Other     | 6,982,000.00     | 6,536,610.15   | 6,241,761.38      |
| *                     | PRUDENTIAL FINL INC 4.5% DUE 09-15-2047                                                                                                                                    | Corporate Debt Instruments - Other     | 775,000.00       | 775,000.00     | 662,625.00        |
| *                     | PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG                                                                                                                                 | Corporate Debt Instruments - Preferred | 6,600,000.00     | 7,009,953.27   | 6,608,144.40      |
| *                     | PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043                                                                                                                                 | Corporate Debt Instruments - Other     | 1,064,000.00     | 1,131,730.54   | 1,042,007.12      |
| *                     | PRUDENTIAL FINL INC COM                                                                                                                                                    | Corporate Stock - Common               | 28,687.00        | 2,391,729.86   | 2,339,424.85      |
| *                     | PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037                                                                                                   | Corporate Debt Instruments - Preferred | 275,000.00       | 346,970.05     | 332,236.58        |
| *                     | PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436                                                                                                  | Corporate Debt Instruments - Preferred | 6,063,000.00     | 7,209,242.71   | 6,857,907.80      |
| *                     | PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG                                                                                                  | Corporate Debt Instruments - Other     | 70,000.00        | 77,028.70      | 74,652.41         |
| *                     | PRUDENTIAL GBP0.05                                                                                                                                                         | Corporate Stock - Common               | 1,103,543.00     | 22,969,185.77  | 19,704,724.55     |
|                       | PRYSMIAN SPA EURO.10                                                                                                                                                       | Corporate Stock - Common               | 7.00             | 128.32         | 134.99            |
|                       | PS BUSINESS PKS INC CALIF COM                                                                                                                                              | Other                                  | 18,752.00        | 2,452,193.64   | 2,456,512.00      |
|                       | PSEG PWR LLC 8.625% DUE 04-15-2031                                                                                                                                         | Corporate Debt Instruments - Other     | 285,000.00       | 399,361.95     | 370,034.60        |
|                       | PSP SWISS PROPERTY CHF0.10 (REGD)                                                                                                                                          | Corporate Stock - Common               | 17,862.00        | 1,772,695.71   | 1,754,853.62      |
|                       | PT BANK DANAMON 'A' IDR50000 & 'B' IDR500                                                                                                                                  | Corporate Stock - Common               | 25,700.00        | 11,605.01      | 13,582.75         |
|                       | PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)                                                                                                                               | Corporate Stock - Common               | 2,882,100.00     | 1,508,220.04   | 1,763,732.97      |
|                       | PT BUMI SERPONG DA IDR100                                                                                                                                                  | Corporate Stock - Common               | 80,500.00        | 6,082.92       | 7,025.56          |
|                       | PT INDOFOOD SUKSES IDR100                                                                                                                                                  | Corporate Stock - Common               | 38,900.00        | 16,058.06      | 20,153.34         |
|                       | PT MEDIA NUSANTARA IDR100                                                                                                                                                  | Corporate Stock - Common               | 8,127,600.00     | 1,320,434.34   | 389,989.15        |
|                       | PT PAKUWON JATI IDR25                                                                                                                                                      | Corporate Stock - Common               | 44,489,900.00    | 1,729,410.17   | 1,918,201.53      |
|                       | PTC INC 6% DUE 05-15-2024                                                                                                                                                  | Corporate Debt Instruments - Other     | 476,000.00       | 505,750.00     | 478,380.00        |
|                       | PTC INC COM                                                                                                                                                                | Corporate Stock - Common               | 70,851.00        | 5,347,112.99   | 5,873,547.90      |
|                       | PTC INDIA LTD INR10                                                                                                                                                        | Corporate Stock - Common               | 659,486.00       | 1,235,682.33   | 877,079.07        |
|                       | PTC THERAPEUTICS INC SR NT CONV 3% DUE 08-15-2022 REG                                                                                                                      | Corporate Debt Instruments - Other     | 950,000.00       | 1,022,050.78   | 944,062.50        |
|                       | PTT EXPLORTN & PRD THB1(FOREIGN)                                                                                                                                           | Corporate Stock - Common               | 22,200.00        | 80,844.59      | 77,386.36         |
|                       | PTT EXPLORTN & PRD THB1(NVDR)                                                                                                                                              | Corporate Stock - Common               | 7,900.00         | 31,651.25      | 27,538.39         |
|                       | PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(NVDR)                                                                                                                              | Corporate Stock - Common               | 103,400.00       | 209,711.41     | 226,266.89        |
|                       | PTT PUBLIC COMPANY THB1(ALIEN)                                                                                                                                             | Corporate Stock - Common               | 479,500.00       | 880,750.47     | 677,426.29        |
|                       | PTT PUBLIC COMPANY THB10(NVDR)                                                                                                                                             | Corporate Stock - Common               | 4,931,200.00     | 6,917,466.96   | 6,966,683.04      |
|                       | PUB SERVICE ENTERPRISE GROUP INC COM                                                                                                                                       | Corporate Stock - Common               | 58,309.00        | 2,954,117.14   | 3,034,983.45      |
|                       | PUB STORAGE COM                                                                                                                                                            | Other                                  | 69,272.00        | 14,619,537.82  | 14,021,345.52     |
|                       | PUB SVC ELEC & GAS 3.6% DUE 12-01-2047                                                                                                                                     | Corporate Debt Instruments - Preferred | 1,355,000.00     | 1,355,061.25   | 1,235,655.67      |
|                       | PUB SVC ELEC GAS 3.8% DUE 03-01-2046                                                                                                                                       | Corporate Debt Instruments - Other     | 395,000.00       | 393,902.20     | 373,562.17        |
|                       | PUB SVC ELEC GAS 4 DUE 06-01-2044                                                                                                                                          | Corporate Debt Instruments - Preferred | 695,000.00       | 685,959.40     | 665,618.18        |
|                       | PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045                                                                                                                                | Corporate Debt Instruments - Preferred | 1,500,000.00     | 1,503,606.24   | 1,447,095.00      |
|                       | PUBLIC BK BHD MYR1                                                                                                                                                         | Corporate Stock - Common               | 352,200.00       | 2,170,622.90   | 2,110,217.06      |
|                       | PUBLIC JOINT STOCK COMPANY MAGNIT RUB0.01(USD)                                                                                                                             | Corporate Stock - Common               | 48,543.00        | 3,191,521.03   | 2,457,151.53      |
|                       | PUBLIC JOINT STOCK COMPANY AEROFLOT - RUSSIAN AIRLINES                                                                                                                     | Corporate Stock - Common               | 603,800.00       | 1,422,248.08   | 880,644.11        |
|                       | PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                                                                                                                               | Corporate Debt Instruments - Preferred | 3,285,000.00     | 3,326,165.85   | 3,205,355.18      |
|                       | PUBLIC SVC COLORADO 3.8% 06-15-2047                                                                                                                                        | Corporate Debt Instruments - Other     | 1,025,000.00     | 1,020,818.00   | 965,963.08        |
|                       | PUBLIC SVC CO COLO 3.55% DUE 06-15-2046                                                                                                                                    | Corporate Debt Instruments - Other     | 75,000.00        | 64,001.25      | 66,160.88         |
|                       | PUBLIC SVC CO COLO 3.7% DUE 06-15-2028                                                                                                                                     | Corporate Debt Instruments - Other     | 1,797,000.00     | 1,793,136.45   | 1,818,955.75      |
|                       | PUBLIC SVC CO COLO 4.1% DUE 06-15-2048                                                                                                                                     | Corporate Debt Instruments - Other     | 1,915,000.00     | 1,909,772.05   | 1,883,285.69      |
|                       | PUBLIC SVC CO COLO 4.3% DUE 03-15-2044                                                                                                                                     | Corporate Debt Instruments - Other     | 1,700,000.00     | 1,693,727.00   | 1,733,202.70      |
|                       | PUBLIC SVC CO COLO 4.75% DUE 08-15-2041                                                                                                                                    | Corporate Debt Instruments - Other     | 360,000.00       | 380,271.60     | 373,835.52        |
|                       | PUBLIC SVC ENTERPRISE GROUP INC 2.65% 11-15-2022                                                                                                                           | Corporate Debt Instruments - Other     | 550,000.00       | 549,301.50     | 531,838.45        |
|                       | PUBLICIS GROUPE SA EURO.40                                                                                                                                                 | Corporate Stock - Common               | 75,322.00        | 5,168,187.20   | 4,312,105.76      |
|                       | PUGET SOUND ENERGY 4.3% DUE 05-20-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 250,000.00       | 261,433.77     | 253,844.75        |
|                       | PUGET SOUND ENERGY 6.274% DUE 03-15-2037                                                                                                                                   | Corporate Debt Instruments - Other     | 600,000.00       | 763,767.83     | 753,950.40        |
|                       | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                                                                                                                             | Corporate Debt Instruments - Other     | 6,780,000.00     | 6,780,000.00   | 6,780,467.82      |
|                       | PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040                                                                                                                                 | Corporate Debt Instruments - Other     | 1,000,000.00     | 1,196,100.00   | 1,189,838.00      |
|                       | PUGET SOUND ENERGY INC DISC COML PAPER 01-08-2019                                                                                                                          | Corporate Debt Instruments - Other     | 1,250,000.00     | 1,244,937.50   | 1,249,248.89      |
|                       | PUGET SOUND ENERGY INC DISC COML PAPER 301-22-2019                                                                                                                         | Corporate Debt Instruments - Other     | 750,000.00       | 746,259.38     | 748,695.13        |
|                       | PULTE GROUP INC                                                                                                                                                            | Corporate Stock - Common               | 2,652.00         | 72,401.41      | 68,925.48         |
|                       | PUMA SE NPV                                                                                                                                                                | Corporate Stock - Common               | 1,975.00         | 1,011,691.36   | 964,047.02        |
|                       | PURE GOLD MNG INC COM NPV                                                                                                                                                  | Corporate Stock - Common               | 1,023,000.00     | 521,529.70     | 486,857.52        |
|                       | PUT FXO BNPAFRPP 05/29/2019 USD/MXN 19.76 European 31750E7S9                                                                                                               | Other                                  | 1,230,000.00     | 18,616.05      | 32,180.49         |
|                       | PUT FXO BOFAUS3N 02/18/2019 USD/MXN 18.5 European IXOPV3TWZ                                                                                                                | Other Liabilities                      | (30,000,000.00)  | (59,400.00)    | (53,712.00)       |
|                       | PUT FXO BOFAUS3N 02/18/2019 USD/MXN 19 European IXOPV35S1                                                                                                                  | Other                                  | 20,000,000.00    | 95,600.00      | 102,088.00        |
|                       | PUT SWO GBP BARCGB33 P 2.08% / R 6MLIBOR European 317U399R2 16/10/2019                                                                                                     | Other                                  | 1,000,000.00     | 6,373.39       | 3,267.04          |
|                       | PUT SWO GBP GSCMUS33 P 2.07% / R 6MLIBOR European 317U413R4 17/10/2019                                                                                                     | Other                                  | 3,700,000.00     | 22,239.88      | 12,454.19         |
|                       | PUT SWO USD BARCUS33 P 3.2% / R 3MLIBOR European COSL3X3ZMC 01/07/2019                                                                                                     | Other                                  | (200,000,000.00) | 0.00           | 0.00              |
|                       | PUT SWO USD BARCUS33 P 3.2% / R 3MLIBOR European COSL3H47AQ 02/25/2019                                                                                                     | Other                                  | (200,000,000.00) | 0.00           | (95,600.00)       |
|                       | PUT SWO USD BARCUS33 P 3.233% / R 3MLIBOR European SWO SELL 3.233 3 03/12/2019                                                                                             | Other                                  | (200,000,000.00) | (2,971,620.00) | (132,020.00)      |
|                       | PUT SWO USD BARCUS33 P 3.5% / R 3MLIBOR European COSL310ESQ 09/24/2019                                                                                                     | Other                                  | (200,000,000.00) | 0.00           | (619,120.00)      |
|                       | PUT SWO USD BARCUS33 P 3.5% / R 3MLIBOR European COSL3H4XH1 08/14/2019                                                                                                     | Other                                  | (200,000,000.00) | 0.00           | (459,800.00)      |
|                       | PUT SWO USD BARCUS33 P 3.508% / R 3MLIBOR European COSL3H00DM 04/18/2019                                                                                                   | Other                                  | (200,000,000.00) | 0.00           | (93,680.00)       |
|                       | PUT SWO USD BARCUS33 P 3.512% / R 3MLIBOR European SWO SELL R 3.512 06/13/2019                                                                                             | Other                                  | (200,000,000.00) | (2,035,743.00) | (236,160.00)      |
|                       | PUT SWO USD BNPAFRPP P 2.78% / R 3MLIBOR European 317U857R7 01/28/2019                                                                                                     | Other                                  | (100,000.00)     | (132.50)       | (64.71)           |
|                       | PUT SWO USD BNPAFRPP P 2.99% / R 3MLIBOR European 317U756R9 01/07/2019                                                                                                     | Other                                  | (200,000.00)     | (225.00)       | 0.00              |
|                       | PUT SWO USD BNPAFRPP P 3.7% / R 3MLIBOR European 317U398R3 10/16/2019                                                                                                      | Other                                  | (1,400,000.00)   | (6,661.97)     | (979.30)          |
|                       | PUT SWO USD BOFAUS3N P 3.2% / R 3MLIBOR European COSL211IH 04/30/2019                                                                                                      | Other                                  | (200,000,000.00) | 0.00           | (413,100.00)      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par        | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|------------------|---------------|-------------------|
|                       | PUT SWO USD BOFAUS3N P 3.264% / R 3MLIBOR European SWO SELL 3.264 6 06/06/2019                                                                                             | Other                              | (250,000,000.00) | 0.00          | (634,900.00)      |
|                       | PUT SWO USD BOFAUS3N P 3.496% / R 3MLIBOR European COSLQE1J6Q 05/07/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (146,020.00)      |
|                       | PUT SWO USD BOFAUS3N P 3.5% / R 3MLIBOR European COSL3B48P3 07/02/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (301,200.00)      |
|                       | PUT SWO USD BOFAUS3N P 3.5% / R 3MLIBOR European COSLQJ1J5D 09/18/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (595,440.00)      |
|                       | PUT SWO USD BOFAUS3N P 3.518% / R 3MLIBOR European COSL473VM5 03/11/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (27,620.00)       |
|                       | PUT SWO USD BOFAUS6S P 2.94% / R 3MLIBOR European 317U795R2 01/17/2019                                                                                                     | Other                              | (200,000.00)     | (220.00)      | (3.82)            |
|                       | PUT SWO USD CHASUS33 P 3.23% / R 3MLIBOR European COSLF2UB5 05/20/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (476,380.00)      |
|                       | PUT SWO USD CHASUS33 P 3.5% / R 3MLIBOR European SWO SELL 3.5 6.1 06/11/2019                                                                                               | Other                              | (300,000,000.00) | 0.00          | (360,270.00)      |
|                       | PUT SWO USD CHASUS33 P 3.574% / R 3MLIBOR European COSLQE1J77 10/07/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (559,900.00)      |
|                       | PUT SWO USD CITIUS33 P 3.185% / R 3MLIBOR European COSLMH28P9 02/11/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (51,420.00)       |
|                       | PUT SWO USD CITIUS33 P 3.332% / R 3MLIBOR European COSLQJ1JJ3 07/12/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (566,380.00)      |
|                       | PUT SWO USD GSCMUS33 P 2.89% / R 3MLIBOR European 317U804R1 01/18/2019                                                                                                     | Other                              | (100,000.00)     | (120.00)      | (5.61)            |
|                       | PUT SWO USD GSCMUS33 P 2.96% / R 3MLIBOR European 317U763R0 01/11/2019                                                                                                     | Other                              | (100,000.00)     | (126.25)      | (0.13)            |
|                       | PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U723R9 01/03/2019                                                                                                      | Other                              | (300,000.00)     | (300.00)      | 0.00              |
|                       | PUT SWO USD GSILGB2X P 3.297% / R 3MLIBOR European COSL3Z3TQE 07/17/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (657,620.00)      |
|                       | PUT SWO USD GSILGB2X P 3.392% / R 3MLIBOR European COSLXA00QQ 02/25/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (28,140.00)       |
|                       | PUT SWO USD GSILGB2X P 3.5% / R 3MLIBOR European COSLYN0DRH 10/03/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (655,460.00)      |
|                       | PUT SWO USD GSILGB2X P 3.5% / R 3MLIBOR European COSLYN0DRR 03/04/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (21,900.00)       |
|                       | PUT SWO USD MSCSUS33 P 3.07% / R 3MLIBOR European 317U738R2 01/04/2019                                                                                                     | Other                              | (3,200,000.00)   | (3,136.00)    | 0.00              |
|                       | PUT SWO USD MSCSUS33 P 3.355% / R 3MLIBOR European COSLYM003G 06/25/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (449,060.00)      |
|                       | PUT SWO USD MSCSUS33 P 3.385% / R 3MLIBOR European COSLYM000N 01/17/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (40.00)           |
|                       | PUT SWO USD MSCSUS33 P 3.5% / R 3MLIBOR European COSL8J30XU 08/19/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (479,000.00)      |
|                       | PUT SWO USD MSCSUS33 P 3.5% / R 3MLIBOR European COSLNE21HA 05/01/2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (128,420.00)      |
|                       | PUT SWO USD MSNYUS33 P 3.247% / R 3MLIBOR European COSLA1199W 03/20/2019                                                                                                   | Other                              | (200,000,000.00) | 0.00          | (151,240.00)      |
|                       | PUT SWO USD SOGEFRPPHCM P 3.7% / R 3MLIBOR European 317U412R5 10/17/2019                                                                                                   | Other                              | (5,200,000.00)   | (23,660.00)   | (3,666.00)        |
|                       | PUT SWPTN USD BARCUS53 6M 3.25%/3MLIBOR European COSL3Z3I6G 01-29-2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (7,680.00)        |
|                       | PUT SWPTN USD BARCUS53 6M 3.4%/3MLIBOR European COSL4R07MI 02-01-2019                                                                                                      | Other                              | (25,000,000.00)  | (34,627.00)   | 0.00              |
|                       | PUT SWPTN USD BOFAUS3N 6M 3.4%/3MLIBOR European COSL941HVV 02-21-2019                                                                                                      | Other                              | (200,000,000.00) | 0.00          | (20,740.00)       |
|                       | PUT SWPTN USD CHASUS53 6M 3.4%/3MLIBOR European COSLNE1XUG 04-23-2019                                                                                                      | Other                              | (200,000,000.00) | 0.00          | (159,240.00)      |
|                       | PUT SWPTN USD GSILGB2X 6M 3.25%/3MLIBOR European COSLDT3HGJ 01-18-2019                                                                                                     | Other                              | (200,000,000.00) | 0.00          | (580.00)          |
|                       | PUT SWPTN USD MSNYUS33 6M 3.2%/3MLIBOR European COSL3X3U6M 04-10-2019                                                                                                      | Other                              | (150,000,000.00) | 0.00          | (218,850.00)      |
|                       | PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                                                                                                                                | Corporate Debt Instruments - Other | 700,000.00       | 689,052.00    | 635,698.70        |
|                       | PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027                                                                                                             | Corporate Debt Instruments - Other | 1,880,000.00     | 1,934,953.75  | 1,751,032.00      |
|                       | PVPTL EVOLENT HEALTH INC SR NT CONV 1.5% 10-15-2025                                                                                                                        | Corporate Debt Instruments - Other | 1,925,000.00     | 1,919,005.10  | 1,769,057.68      |
|                       | PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO                                                                                                                       | Corporate Debt Instruments - Other | 500,000.00       | 498,234.00    | 441,981.50        |
|                       | PVPTL HALFMOON PARENT INC 4.9% 12-15-2048                                                                                                                                  | Corporate Debt Instruments - Other | 14,935,000.00    | 14,899,077.55 | 14,612,359.20     |
|                       | PVPTL INDIGO NAT RES LLC 6.875% 02-15-2026                                                                                                                                 | Corporate Debt Instruments - Other | 302,000.00       | 302,675.00    | 259,720.00        |
|                       | PVPTL INTESA SANPAOLO S P A 3.875% 01-12-2028                                                                                                                              | Corporate Debt Instruments - Other | 746,000.00       | 709,026.12    | 637,112.35        |
|                       | PVPTL NGPL PIPECO LLC 4.875% DUE 08-15-2027 BEO                                                                                                                            | Corporate Debt Instruments - Other | 196,000.00       | 196,000.00    | 184,730.00        |
|                       | PVPTL NGPL PIPECO LLC FIXED 4.375% DUE 08-15-2022                                                                                                                          | Corporate Debt Instruments - Other | 162,000.00       | 162,000.00    | 157,545.00        |
|                       | PVPTL SANDS CHINA LTD 5.4% DUE 08-08-2028                                                                                                                                  | Corporate Debt Instruments - Other | 300,000.00       | 301,824.00    | 289,516.50        |
|                       | PVPTL SQUARE INC .5% DUE 05-15-2023                                                                                                                                        | Corporate Debt Instruments - Other | 2,905,000.00     | 3,074,402.62  | 3,022,945.91      |
|                       | PVPTL STARFRUIT US/STAR FI BV 8.0% 10-01-2026                                                                                                                              | Corporate Debt Instruments - Other | 929,000.00       | 930,596.25    | 859,325.00        |
|                       | PVPTL TWILIO INC SR NT CONV .25% 06-01-2023 BEO                                                                                                                            | Corporate Debt Instruments - Other | 1,840,000.00     | 2,034,706.91  | 2,626,657.04      |
|                       | PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025                                                                                                                    | Corporate Debt Instruments - Other | 594,000.00       | 595,559.83    | 546,480.00        |
|                       | PVTPL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO                                                                                                              | Corporate Debt Instruments - Other | 493,000.00       | 493,000.00    | 453,560.00        |
|                       | PVTPL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-2062                                                                                                        | Corporate Debt Instruments - Other | 115,041.53       | 114,952.80    | 116,715.38        |
|                       | PVTPL AIMCO SER 14-4A CL B1R FLTG 07-20-2026                                                                                                                               | Corporate Debt Instruments - Other | 308,930.13       | 308,930.13    | 308,906.22        |
|                       | PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO                                                                                                       | Corporate Debt Instruments - Other | 1,835,000.00     | 1,831,274.95  | 1,637,913.66      |
|                       | PVTPL AKAMAI TECHNOLOGIES INC SR NT CONV144A .125% DUE 05-01-2025 BEO                                                                                                      | Corporate Debt Instruments - Other | 2,755,000.00     | 2,729,334.68  | 2,526,472.75      |
|                       | PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047                                                                                                                    | Corporate Debt Instruments - Other | 1,400,000.00     | 1,399,314.00  | 1,281,686.00      |
|                       | PVTPL ALPHA 2 B V SR PIK TOGGLE NT 06-01-2023                                                                                                                              | Corporate Debt Instruments - Other | 450,000.00       | 446,223.60    | 430,875.00        |
|                       | PVTPL ALTERYX INC .5% 06-01-2023                                                                                                                                           | Corporate Debt Instruments - Other | 575,000.00       | 649,284.88    | 855,332.05        |
|                       | PVTPL ALTICE FRANCE S A SR SEC2 NT 144A 8.125% DUE 02-01-2027/07-31-2018 BEO                                                                                               | Corporate Debt Instruments - Other | 367,000.00       | 367,000.00    | 345,897.50        |
|                       | PVTPL ALTICE FRANCE S.A. SR SEC2 NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO                                                                                               | Corporate Debt Instruments - Other | 1,771,000.00     | 1,773,434.37  | 1,624,892.50      |
|                       | PVTPL ALTICE S A BD 7.75 DUE 05-15-2022                                                                                                                                    | Corporate Debt Instruments - Other | 286,000.00       | 259,327.50    | 260,260.00        |
|                       | PVTPL AMBAC LSNJ LLC FLTG 02-12-2023                                                                                                                                       | Corporate Debt Instruments - Other | 90,063.65        | 91,189.45     | 90,176.23         |
|                       | PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044                                                                                                                | Corporate Debt Instruments - Other | 320,000.00       | 344,469.50    | 341,794.88        |
|                       | PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036                                                                                                              | Corporate Debt Instruments - Other | 8,300,000.00     | 8,331,147.05  | 7,697,403.40      |
|                       | PVTPL ANHEUSER-BUSCH COS LLC/ANHEU 3.65% DUE 02-01-2026                                                                                                                    | Corporate Debt Instruments - Other | 225,000.00       | 220,565.43    | 212,748.30        |
|                       | PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046                                                                                                                | Corporate Debt Instruments - Other | 50,976,000.00    | 53,864,625.10 | 47,274,377.77     |
|                       | PVTPL ARAMARK SVCS INC SR NT 144A 5% DUE02-01-2028/01-18-2018 BEO                                                                                                          | Corporate Debt Instruments - Other | 290,000.00       | 290,000.00    | 270,425.00        |
|                       | PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS 4.625% DUE 05-15-2023                                                                                                          | Corporate Debt Instruments - Other | 646,000.00       | 654,075.00    | 616,930.00        |
|                       | PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS GTD SR SEC2 7.25% 05-15-2024                                                                                                   | Corporate Debt Instruments - Other | 782,000.00       | 830,875.00    | 780,045.00        |
|                       | PVTPL ARES CAP CORP ARES CAP CORP 3.75% DUE 02-01-2022                                                                                                                     | Corporate Debt Instruments - Other | 1,570,000.00     | 1,593,475.00  | 1,568,901.00      |
|                       | PVTPL ARUBA INVTs INC 8.75% DUE 02-15-2023                                                                                                                                 | Corporate Debt Instruments - Other | 255,000.00       | 264,905.00    | 252,450.00        |
|                       | PVTPL ASCEND LEARNING LLC SR 6.875% 08-01-2025 BEO                                                                                                                         | Corporate Debt Instruments - Other | 268,000.00       | 266,822.50    | 256,610.00        |
|                       | PVTPL ATLASSIAN INC .625% DUE 05-01-2023                                                                                                                                   | Corporate Debt Instruments - Other | 3,405,000.00     | 3,901,604.75  | 4,316,705.78      |
|                       | PVTPL AVANTOR INC 144A 9.0% 10-01-2025                                                                                                                                     | Corporate Debt Instruments - Other | 622,000.00       | 631,921.25    | 622,000.00        |
|                       | PVTPL AVAYA HLDGS CORP SR NT CONV 2.25% DUE 06-15-2023 BEO                                                                                                                 | Corporate Debt Instruments - Other | 2,060,000.00     | 1,966,191.49  | 1,757,486.94      |
|                       | PVTPL AVIATION CAP GROUP 2.875% 01-20-2022                                                                                                                                 | Corporate Debt Instruments - Other | 300,000.00       | 298,092.00    | 290,286.00        |
|                       | PVTPL AVIS BUDGET CAR RENT LLC/AVIS BUDGET F SR NT 144A 5.25% 03-15-2025                                                                                                   | Corporate Debt Instruments - Other | 645,000.00       | 608,656.49    | 557,925.00        |
|                       | PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023                                                                                                                               | Corporate Debt Instruments - Other | 492,000.00       | 491,201.25    | 469,860.00        |
|                       | PVTPL AXA EQUITABLE 5% DUE 04-20-2048                                                                                                                                      | Corporate Debt Instruments - Other | 1,520,000.00     | 1,491,073.40  | 1,348,288.64      |
|                       | PVTPL AXALTA COATING SYS LLC SR NT 144A 4.875% DUE 08-15-2024/08-16-2016 BEO                                                                                               | Corporate Debt Instruments - Other | 524,000.00       | 521,856.84    | 495,180.00        |
|                       | PVTPL BAA FDG LTD MULTICURRENCY BD # TR 00001 4.875 DUE 07-15-2021                                                                                                         | Corporate Debt Instruments - Other | 150,000.00       | 169,057.50    | 153,831.45        |
|                       | PVTPL BACARDI LTD 5.3% 05-15-2048                                                                                                                                          | Corporate Debt Instruments - Other | 2,045,000.00     | 1,979,211.55  | 1,846,156.47      |
|                       | PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO                                                                                                           | Corporate Debt Instruments - Other | 40,000.00        | 38,299.20     | 38,439.40         |
|                       | PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038                                                                                                                                  | Corporate Debt Instruments - Other | 8,272,000.00     | 7,923,509.46  | 7,598,568.21      |
|                       | PVTPL BARINGS CLO LTD SR 18-3A CL A1 FLTG 07-20-2029                                                                                                                       | Corporate Debt Instruments - Other | 230,000.00       | 229,820.00    | 227,753.52        |
|                       | PVTPL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025                                                                                                                      | Corporate Debt Instruments - Other | 317,000.00       | 317,000.00    | 295,602.50        |
|                       | PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO                                                                                                                          | Corporate Debt Instruments - Other | 1,793,000.00     | 1,677,864.92  | 1,534,598.22      |
|                       | PVTPL BAYER US FIN II LLC 4.7% 07-15-2064                                                                                                                                  | Corporate Debt Instruments - Other | 1,415,000.00     | 1,379,991.50  | 1,165,406.74      |
|                       | PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO                                                                                                                         | Corporate Debt Instruments - Other | 993,000.00       | 942,060.63    | 872,598.75        |
|                       | PVTPL BELL SOUTH CORP 144A 4.333% DUE 04-26-2021                                                                                                                           | Corporate Debt Instruments - Other | 500,000.00       | 507,005.00    | 501,570.00        |
|                       | PVTPL BENEFITFOCUS INC SR NT CONV 1.25% DUE 12-15-2023 BEO                                                                                                                 | Corporate Debt Instruments - Other | 565,000.00       | 565,000.00    | 600,127.75        |
|                       | PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049                                                                                                                        | Corporate Debt Instruments - Other | 2,855,000.00     | 2,853,835.80  | 2,823,497.93      |
|                       | PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO                                                                                                              | Corporate Debt Instruments - Other | 4,115,000.00     | 4,328,797.90  | 4,246,515.40      |
|                       | PVTPL BIG RIV STL LLC/BRS FIN CORP 7.25% 09-01-2025                                                                                                                        | Corporate Debt Instruments - Other | 449,000.00       | 449,810.00    | 445,632.50        |
|                       | PVTPL BLUEMOUNTAIN CLO LTD SER 15-1A CL A1R FLTG RT 144A DUE 04-13-27                                                                                                      | Corporate Debt Instruments - Other | 200,000.00       | 200,000.00    | 199,683.48        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par    | (d) Cost     | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------|--------------|-------------------|
|                       | PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                                                                                                                           | Corporate Debt Instruments - Other | 500,000.00   | 497,320.00   | 488,020.50        |
|                       | PVTPL BOMBARDIER INC 7.5% 12-01-2024                                                                                                                                       | Corporate Debt Instruments - Other | 296,000.00   | 296,000.00   | 278,980.00        |
|                       | PVTPL BOMBARDIER INC 7.5% DUE 03-15-2025                                                                                                                                   | Corporate Debt Instruments - Other | 165,000.00   | 170,818.75   | 155,512.50        |
|                       | PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO                                                                                                                   | Corporate Debt Instruments - Other | 1,250,000.00 | 1,220,150.00 | 1,261,242.50      |
|                       | PVTPL BRASKEM NETH FIN B V NT 4.5% DUE 01-10-2028 BEO                                                                                                                      | Corporate Debt Instruments - Other | 1,185,000.00 | 1,173,090.75 | 1,095,248.10      |
|                       | PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO                                                                                                                          | Corporate Debt Instruments - Other | 1,485,000.00 | 1,485,000.00 | 1,465,105.46      |
|                       | PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/                                                                                                                       | Corporate Debt Instruments - Other | 282,000.00   | 270,632.50   | 265,080.00        |
|                       | PVTPL CALIFORNIA RES CORP 8.0% DUE 12-15-2022                                                                                                                              | Corporate Debt Instruments - Other | 173,000.00   | 138,595.00   | 117,207.50        |
|                       | PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO                                                                                                      | Corporate Debt Instruments - Other | 580,000.00   | 591,790.00   | 559,700.00        |
|                       | PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048                                                                                                                     | Corporate Debt Instruments - Other | 600,000.00   | 599,484.00   | 595,316.40        |
|                       | PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028                                                                                                                                   | Corporate Debt Instruments - Other | 245,000.00   | 241,325.00   | 225,400.00        |
|                       | PVTPL CENT CLO 19 LTD / CENT CLO 19 CORPSR SECD NT CL A-1A 144A 10-29-2025                                                                                                 | Corporate Debt Instruments - Other | 236,469.62   | 236,351.38   | 236,233.15        |
|                       | PVTPL CENTENE ESCROW I CORP SR NT 5.375% 06-01-2026                                                                                                                        | Corporate Debt Instruments - Other | 776,000.00   | 779,563.75   | 754,660.00        |
|                       | PVTPL CENTENNIAL RESOURCE PRODTN LLC 5.375% DUE 01-15-2026/11-30-2017                                                                                                      | Corporate Debt Instruments - Other | 187,000.00   | 187,000.00   | 173,910.00        |
|                       | PVTPL CF INDS INC 4.5% DUE 12-01-2026                                                                                                                                      | Corporate Debt Instruments - Other | 1,600,000.00 | 1,582,704.00 | 1,563,704.00      |
|                       | PVTPL CHAPARRAL ENERGY INC-NEW SR NT 144A 8.75% DUE 07-15-2023/06-29-2018 BEO                                                                                              | Corporate Debt Instruments - Other | 358,000.00   | 354,815.00   | 255,970.00        |
|                       | PVTPL CHARLES RIV LAB INTL INC SR NT 144A 5.5 DUE 04-01-2026/04-03-2018BEO                                                                                                 | Corporate Debt Instruments - Other | 162,000.00   | 162,000.00   | 159,570.00        |
|                       | PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                                                                                                                         | Corporate Debt Instruments - Other | 75,000.00    | 68,429.25    | 67,846.20         |
|                       | PVTPL CHEGG INC SR NT CONV 144A .25% DUE05-15-2023 BEO                                                                                                                     | Corporate Debt Instruments - Other | 625,000.00   | 632,187.50   | 755,535.00        |
|                       | PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026                                                                                                                       | Corporate Debt Instruments - Other | 525,000.00   | 525,000.00   | 490,875.00        |
|                       | PVTPL CLEARWAY ENERGY OPER LLC 5.75% 10-15-2025                                                                                                                            | Corporate Debt Instruments - Other | 440,000.00   | 440,000.00   | 420,200.00        |
|                       | PVTPL CMO BAMLL COMLT MTG SECS TR 2018-PARK MTG CTF CL A FLTG RT 08-10-2038                                                                                                | Corporate Debt Instruments - Other | 135,000.00   | 139,558.82   | 140,231.66        |
|                       | PVTPL CMO BAYVIEW COMLT AST TR 2004-2 ASTBKD CTF CL A 144A VAR 08-25-2034 BEO                                                                                              | Corporate Debt Instruments - Other | 175,299.22   | 160,398.77   | 173,868.43        |
|                       | PVTPL CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031                                                                                                                | Corporate Debt Instruments - Other | 125,000.00   | 121,015.63   | 122,462.88        |
|                       | PVTPL CMO GS MTG SECS CORP GSRPM 2006 1 144A VAR RT DUE 03-25-2035 BEO                                                                                                     | Corporate Debt Instruments - Other | 26,652.66    | 26,502.72    | 26,496.08         |
|                       | PVTPL CMO RBS COMLT FDG INC 2013-GSP TR COMLT MTG PASS THRU CL A VAR 01-13-2032                                                                                            | Corporate Debt Instruments - Other | 120,000.00   | 125,517.19   | 123,087.72        |
|                       | PVTPL COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025                                                                                                              | Corporate Debt Instruments - Other | 368,000.00   | 347,170.00   | 334,880.00        |
|                       | PVTPL COMMSCOPE TECHNOLOGIES LLC 144A BNDS 5.0% DUE 03-15-2027                                                                                                             | Corporate Debt Instruments - Other | 224,000.00   | 188,544.00   | 181,440.00        |
|                       | PVTPL CONSTELLUM N V 5.75% DUE 05-15-2024/05-07-2014 BEO                                                                                                                   | Corporate Debt Instruments - Other | 20,000.00    | 18,759.36    | 18,400.00         |
|                       | PVTPL CONSTELLUM N V 5.875% 02-15-2026                                                                                                                                     | Corporate Debt Instruments - Other | 970,000.00   | 941,453.75   | 863,300.00        |
|                       | PVTPL CONSTELLUM N V SR NT 144A 6.625% DUE 03-01-2025/02-16-2017 BEO                                                                                                       | Corporate Debt Instruments - Other | 320,000.00   | 320,000.00   | 296,800.00        |
|                       | PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047                                                                                                                       | Corporate Debt Instruments - Other | 2,950,000.00 | 2,817,015.00 | 2,653,755.10      |
|                       | PVTPL CRC ESCROW ISSUER LLC/CRC FINCO INC 5.25% 10-15-2025                                                                                                                 | Corporate Debt Instruments - Other | 244,000.00   | 244,000.00   | 209,840.00        |
|                       | PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO                                                                                                                        | Corporate Debt Instruments - Other | 315,000.00   | 315,000.00   | 314,184.78        |
|                       | PVTPL CREE INC SR NT CONV 144A .875% DUE09-01-2023 BEO                                                                                                                     | Corporate Debt Instruments - Other | 2,355,000.00 | 2,276,098.89 | 2,278,620.29      |
|                       | PVTPL CRIMSON MERGER SUB INC / ORTHO-CLINICAL SR NT 144A 0 5-15-22 BEO                                                                                                     | Corporate Debt Instruments - Other | 100,000.00   | 95,875.00    | 90,000.00         |
|                       | PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.625% 10-15-2025                                                                                                                    | Corporate Debt Instruments - Other | 856,000.00   | 852,408.00   | 770,400.00        |
|                       | PVTPL CSC HLDGS LLC 5.5% 05-15-2026                                                                                                                                        | Corporate Debt Instruments - Other | 561,000.00   | 581,953.92   | 528,742.50        |
|                       | PVTPL CSC HLDGS LLC 7.5% 04-01-2028                                                                                                                                        | Corporate Debt Instruments - Other | 877,000.00   | 887,700.00   | 874,807.50        |
|                       | PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO                                                                                                    | Corporate Debt Instruments - Other | 488,000.00   | 479,260.00   | 448,803.84        |
|                       | PVTPL DAE FDG LLC SR 4.0% 08-01-2020                                                                                                                                       | Corporate Debt Instruments - Other | 200,000.00   | 200,000.00   | 195,000.00        |
|                       | PVTPL DAIMLER FIN N AMER 3.35% DUE 05-04-2021                                                                                                                              | Corporate Debt Instruments - Other | 395,000.00   | 394,541.80   | 393,801.97        |
|                       | PVTPL DAKOTA MERGER SUB INC 7.75% 144A DUE 09-01-2023 BEO                                                                                                                  | Corporate Debt Instruments - Other | 100,000.00   | 102,625.00   | 96,000.00         |
|                       | PVTPL DELTA MERGER SUB INC SR NT 6% DUE 09-15-2026                                                                                                                         | Corporate Debt Instruments - Other | 291,000.00   | 289,880.00   | 274,995.00        |
|                       | PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                                          | Corporate Debt Instruments - Other | 585,000.00   | 697,707.26   | 633,432.15        |
|                       | PVTPL DOCUSIGN INC SR NT CONV 144A .5% DUE 09-15-2023 BEO                                                                                                                  | Corporate Debt Instruments - Other | 2,750,000.00 | 2,709,173.75 | 2,512,474.25      |
|                       | PVTPL DP WORLD LTD GLOBAL MEDIUM TERM NTS 144A 6.85 DUE 07-02-2037 BEO                                                                                                     | Corporate Debt Instruments - Other | 500,000.00   | 622,500.00   | 556,445.00        |
|                       | PVTPL DP WORLD LTD GLOBAL MEDIUM TERM NTS BOOK 5.625% DUE 09-25-2048 BEO                                                                                                   | Corporate Debt Instruments - Other | 600,000.00   | 593,568.00   | 564,000.00        |
|                       | PVTPL DQUESNE LT HLDGS INC SR NT 144A 6.4% DUE 09-15-2020/09-13-2010 BEO                                                                                                   | Corporate Debt Instruments - Other | 285,000.00   | 327,841.20   | 297,221.94        |
|                       | PVTPL ECMC GROUP STUDENT LN SR 2018-1A CL A VAR RT 2-27-2068                                                                                                               | Corporate Debt Instruments - Other | 268,350.68   | 268,350.68   | 267,955.53        |
|                       | PVTPL ED LN AST-BACKED TR I 2013-1 SR NTCL A2 144A VAR RT DUE 04-26-2032 BEO                                                                                               | Corporate Debt Instruments - Other | 1,040,000.00 | 1,014,000.00 | 1,044,480.32      |
|                       | PVTPL EDF S A NT 6 DUE 01-22-2114 BEO                                                                                                                                      | Corporate Debt Instruments - Other | 580,000.00   | 622,517.30   | 565,871.20        |
|                       | PVTPL EFS VOLUNTEER NO 2 LLC SER 2012-1 CL A2 FLTG RT DUE 3-25-2036 BEO                                                                                                    | Corporate Debt Instruments - Other | 985,000.00   | 1,016,089.06 | 1,002,873.81      |
|                       | PVTPL ELANCO ANIMAL HEALTH INC 3.912% 08-27-2021                                                                                                                           | Corporate Debt Instruments - Other | 400,000.00   | 400,000.00   | 402,488.80        |
|                       | PVTPL ELANCO ANIMAL HEALTH INC 4.272% 08-28-2023                                                                                                                           | Corporate Debt Instruments - Other | 180,000.00   | 180,000.00   | 179,847.72        |
|                       | PVTPL ELECTRICITE DE FRANCE NT 144A 5.0% DUE 09-21-2048                                                                                                                    | Corporate Debt Instruments - Other | 6,778,000.00 | 6,409,614.76 | 6,006,094.25      |
|                       | PVTPL EMPIRE ST RLTY OP L P SR NT 144A 2.625% DUE 08-15-2019 BEO                                                                                                           | Corporate Debt Instruments - Other | 555,000.00   | 557,407.46   | 551,759.36        |
|                       | PVTPL ENDEAVOR ENERGY RES L P/EEER FIN 5.75% DUE 01-30-2028                                                                                                                | Corporate Debt Instruments - Other | 798,000.00   | 798,046.25   | 814,119.60        |
|                       | PVTPL ENEL FIN INTL N V 3.625% 05-25-2027                                                                                                                                  | Corporate Debt Instruments - Other | 1,460,000.00 | 1,445,254.00 | 1,287,933.16      |
|                       | PVTPL ENEL FIN INTL N V 4.875% 06-14-2029                                                                                                                                  | Corporate Debt Instruments - Other | 2,090,000.00 | 2,072,744.40 | 1,993,726.24      |
|                       | PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO                                                                                                                       | Corporate Debt Instruments - Other | 1,957,000.00 | 1,850,522.50 | 1,677,696.96      |
|                       | PVTPL ENI S P A NT X 4.75% DUE 09-12-2028                                                                                                                                  | Corporate Debt Instruments - Other | 1,690,000.00 | 1,676,463.10 | 1,652,042.60      |
|                       | PVTPL ENVSTNET INC NT CONV 144A 1.75% DUE 06-01-2023 BEO                                                                                                                   | Corporate Debt Instruments - Other | 1,930,000.00 | 1,985,311.42 | 1,926,124.56      |
|                       | PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO                                                                                                              | Corporate Debt Instruments - Other | 400,000.00   | 521,560.75   | 497,308.80        |
|                       | PVTPL ERAC USA FIN LLC GTD NT 144A 2.7% DUE 11-01-2023/10-18-2016 BEO                                                                                                      | Corporate Debt Instruments - Other | 300,000.00   | 299,445.00   | 283,416.00        |
|                       | PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046                                                                                                                                 | Corporate Debt Instruments - Other | 8,562,000.00 | 7,913,312.52 | 7,634,452.86      |
|                       | PVTPL EXTRACTION OIL & GAS INC 7.375% 05-15-2024                                                                                                                           | Corporate Debt Instruments - Other | 292,000.00   | 295,085.00   | 240,900.00        |
|                       | PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO                                                                                              | Corporate Debt Instruments - Other | 494,000.00   | 500,924.62   | 422,370.00        |
|                       | PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG                                                                                              | Corporate Debt Instruments - Other | 1,500,000.00 | 1,872,750.00 | 1,740,720.00      |
|                       | PVTPL FINANCIAL & RISK US HLDGS INC 6.25% DUE 05-15-2026                                                                                                                   | Corporate Debt Instruments - Other | 222,000.00   | 222,000.00   | 214,230.00        |
|                       | PVTPL FINANCIAL & RISK US HLDGS INC 8.25% 11-15-2026                                                                                                                       | Corporate Debt Instruments - Other | 863,000.00   | 865,418.75   | 788,566.25        |
|                       | PVTPL FIREEYE INC .875% DUE 06-01-2024 BEO                                                                                                                                 | Corporate Debt Instruments - Other | 1,590,000.00 | 1,629,836.94 | 1,594,598.28      |
|                       | PVTPL FIRST DATA CORP NEW 5.75% DUE 01-15-2024                                                                                                                             | Corporate Debt Instruments - Other | 493,000.00   | 499,778.75   | 480,675.00        |
|                       | PVTPL FIRST DATA CORPORATION 5.375% DUE 08-15-2023                                                                                                                         | Corporate Debt Instruments - Other | 799,000.00   | 824,967.50   | 785,017.50        |
|                       | PVTPL FLEX ACQUISITION CO INC SR 6.875% DUE 01-15-2025                                                                                                                     | Corporate Debt Instruments - Other | 145,000.00   | 145,000.00   | 129,050.00        |
|                       | PVTPL FLORIDA GAS TRANSMISSION CO SR NT 144A 7.9% DUE 05-15-2019 BEO                                                                                                       | Corporate Debt Instruments - Other | 100,000.00   | 112,036.00   | 101,502.40        |
|                       | PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO                                                                                                                             | Corporate Debt Instruments - Other | 1,000,000.00 | 1,031,420.00 | 1,085,485.00      |
|                       | PVTPL FMR LLC NT 5.15 DUE 02-01-2043 BEO                                                                                                                                   | Corporate Debt Instruments - Other | 450,000.00   | 469,642.50   | 482,089.05        |
|                       | PVTPL FRESENIUS MED CARE US FIN II INC 5.625% 07-31-2019                                                                                                                   | Corporate Debt Instruments - Other | 250,000.00   | 260,417.50   | 252,815.50        |
|                       | PVTPL FRONTDOOR INC 6.75% 08-15-2026                                                                                                                                       | Corporate Debt Instruments - Other | 176,000.00   | 175,600.00   | 167,200.00        |
|                       | PVTPL FRONTIER COMMUNICATIONS CORP 8.5% 04-01-2026                                                                                                                         | Corporate Debt Instruments - Other | 269,000.00   | 269,000.00   | 235,375.00        |
|                       | PVTPL GARTNER INC 5.125% 04-01-2025                                                                                                                                        | Corporate Debt Instruments - Other | 845,000.00   | 863,320.00   | 820,182.35        |
|                       | PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM                                                                                                                           | Corporate Stock - Common           | 5,294.00     | 3,573,278.29 | 4,590,379.22      |
|                       | PVTPL GE BUSINESS LN TR 2006 2 NT CL A 144A VAR RT DUE 11-15-2034 BEO                                                                                                      | Corporate Debt Instruments - Other | 172,250.81   | 155,886.99   | 169,139.44        |
|                       | PVTPL GFL ENVIRONMENTAL INC 5.375% 03-01-2023                                                                                                                              | Corporate Debt Instruments - Other | 40,000.00    | 40,031.25    | 35,000.00         |
|                       | PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037                                                                                                                        | Corporate Debt Instruments - Other | 500,000.00   | 499,200.00   | 476,051.00        |
|                       | PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                                                                                                                         | Corporate Debt Instruments - Other | 500,000.00   | 498,155.00   | 475,866.00        |
|                       | PVTPL GRACE W R & CO-CONN 5.125% DUE 10-01-2021 BEO                                                                                                                        | Corporate Debt Instruments - Other | 476,000.00   | 505,450.00   | 471,240.00        |
|                       | PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.95%10-27-2021 BEO                                                                                                          | Corporate Debt Instruments - Other | 445,000.00   | 444,706.30   | 429,591.88        |
|                       | PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO                                                                                                  | Corporate Debt Instruments - Other | 6,845,000.00 | 6,856,250.95 | 6,870,915.17      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par    | (d) Cost     | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------|--------------|-------------------|
|                       | PVTPL HALFMoon PARENT INC 4.125% 11-15-2025                                                                                                                                | Corporate Debt Instruments - Other | 175,000.00   | 174,854.75   | 174,753.60        |
|                       | PVTPL HALFMoon PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO                                                                                                       | Corporate Debt Instruments - Other | 2,246,000.00 | 2,241,816.42 | 2,205,830.30      |
|                       | PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO                                                                                                                      | Corporate Debt Instruments - Other | 595,000.00   | 823,013.15   | 762,069.46        |
|                       | PVTPL HANESBRANDS INC SR NT 144A 4.625% DUE 05-15-2024/05-06-2016 BEO                                                                                                      | Corporate Debt Instruments - Other | 344,000.00   | 354,320.00   | 322,500.00        |
|                       | PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                                                                                                               | Corporate Debt Instruments - Other | 1,000,000.00 | 1,288,542.49 | 1,145,567.00      |
|                       | PVTPL HIGH STREET FDG TRUST II 4.682% DUE 02-15-2048 BEO                                                                                                                   | Corporate Debt Instruments - Other | 200,000.00   | 200,000.00   | 189,400.00        |
|                       | PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025                                                                                                                                | Corporate Debt Instruments - Other | 241,000.00   | 241,000.00   | 228,950.00        |
|                       | PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 5.125 DUE 05-01-2026/04-13-2018 BEO                                                                                           | Corporate Debt Instruments - Other | 243,000.00   | 243,000.00   | 233,280.00        |
|                       | PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO                                                                                              | Corporate Debt Instruments - Other | 423,000.00   | 446,947.50   | 414,540.00        |
|                       | PVTPL HOLOGIC INC 4.375% 10-15-2025                                                                                                                                        | Corporate Debt Instruments - Other | 557,000.00   | 557,000.00   | 518,010.00        |
|                       | PVTPL HOLOGIC INC SR NT 144A 4.625% DUE 02-01-2028/01-19-2018 BEO                                                                                                          | Corporate Debt Instruments - Other | 97,000.00    | 97,000.00    | 87,300.00         |
|                       | PVTPL HSBC CAP FDG LP REGS VAR RTDUE 12-31-2049 BEO                                                                                                                        | Corporate Debt Instruments - Other | 1,000,000.00 | 1,530,000.00 | 1,435,000.00      |
|                       | PVTPL HUDBAY MINERALS INC 7.625% DUE 01-15-2025 BEO                                                                                                                        | Corporate Debt Instruments - Other | 731,000.00   | 765,141.25   | 714,552.50        |
|                       | PVTPL HUDBAY MINERALS INC HUDBAY MINERALS 7.25% DUE 01-15-2023 BEO                                                                                                         | Corporate Debt Instruments - Other | 301,000.00   | 305,407.50   | 297,237.50        |
|                       | PVTPL HYUNDAI CAP AMER 1.75% DUE 09-27-2019                                                                                                                                | Corporate Debt Instruments - Other | 400,000.00   | 391,712.00   | 394,769.20        |
|                       | PVTPL IAC FINANCECO INC .875% CONV BNDS DUE 10-01-2022 BEO                                                                                                                 | Corporate Debt Instruments - Other | 2,505,000.00 | 2,731,800.65 | 3,327,323.87      |
|                       | PVTPL IHS MARKIT LTD 144A 5% DUE 11-01-2022/07-28-2016                                                                                                                     | Corporate Debt Instruments - Other | 150,000.00   | 154,781.25   | 151,500.00        |
|                       | PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO                                                                                                                        | Corporate Debt Instruments - Other | 300,000.00   | 302,094.00   | 295,519.50        |
|                       | PVTPL INEOS GROUP HLDGS S A 5.625% 08-01-2024                                                                                                                              | Corporate Debt Instruments - Other | 503,000.00   | 502,477.12   | 445,658.00        |
|                       | PVTPL INSULET CORP 1.375% DUE 11-15-2024BEO                                                                                                                                | Corporate Debt Instruments - Other | 1,360,000.00 | 1,482,576.61 | 1,444,340.40      |
|                       | PVTPL INTERNATIONAL GAME TECHNOLOGY 6.25% 01-15-2027                                                                                                                       | Corporate Debt Instruments - Other | 145,000.00   | 146,268.75   | 139,200.00        |
|                       | PVTPL INTERNATIONAL GAME TECHNOLOGY PLC SR SECD 6.5% DUE 02-15-2025                                                                                                        | Corporate Debt Instruments - Other | 655,000.00   | 696,212.65   | 645,175.00        |
|                       | PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO                                                                                                      | Corporate Debt Instruments - Other | 1,500,000.00 | 1,100,880.00 | 1,129,453.50      |
|                       | PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO                                                                                                       | Corporate Debt Instruments - Other | 2,125,000.00 | 2,251,565.00 | 1,947,938.63      |
|                       | PVTPL IRB HLDG CORP SR NT 144A 6.75% 02-15-2026                                                                                                                            | Corporate Debt Instruments - Other | 368,000.00   | 362,865.00   | 322,000.00        |
|                       | PVTPL ITALICS MERGER SUB INC 7.125%07-15-2023                                                                                                                              | Corporate Debt Instruments - Other | 330,000.00   | 325,355.00   | 321,383.70        |
|                       | PVTPL JACK OHIO FIN LLC/JACK OHIO FIN 1 CORP 6.75% DUE 11-15-2021                                                                                                          | Corporate Debt Instruments - Other | 490,000.00   | 490,000.00   | 494,900.00        |
|                       | PVTPL JAGUAR HLDG CO II/PHARMACEUTICAL 6.375% DUE 08-01-2023                                                                                                               | Corporate Debt Instruments - Other | 717,000.00   | 751,762.50   | 686,169.00        |
|                       | PVTPL JAMES HARDIE INTL 5% DUE 01-15-2028                                                                                                                                  | Corporate Debt Instruments - Other | 308,000.00   | 314,160.00   | 263,340.00        |
|                       | PVTPL JAMES HARDIE INTL FIN DESIGNATED ACTIVIT 4.75% 01-15-2025                                                                                                            | Corporate Debt Instruments - Other | 57,000.00    | 53,295.00    | 51,870.00         |
|                       | PVTPL JEFFERIES FIN LLC/JFIN SR NT 144A 7.375 DUE 04-01-2020 BEO                                                                                                           | Corporate Debt Instruments - Other | 1,700,000.00 | 1,763,875.00 | 1,695,750.00      |
|                       | PVTPL JELD-WEN INC SR NT 4.625% 12-15-2025                                                                                                                                 | Corporate Debt Instruments - Other | 200,000.00   | 179,000.00   | 175,000.00        |
|                       | PVTPL JELD-WEN INC SR NT 4.875% 12-15-2027                                                                                                                                 | Corporate Debt Instruments - Other | 500,000.00   | 455,625.00   | 422,500.00        |
|                       | PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO                                                                                                 | Corporate Debt Instruments - Other | 575,000.00   | 584,431.25   | 598,650.33        |
|                       | PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO                                                                                                                       | Corporate Debt Instruments - Other | 570,000.00   | 565,838.93   | 514,425.00        |
|                       | PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO                                                                                                             | Corporate Debt Instruments - Other | 550,000.00   | 641,949.00   | 655,230.40        |
|                       | PVTPL KFC HLDG CO/PIZZA HUT HLDGS LLC/TACO 144A BNDS 5.25% DUE 06-01-26                                                                                                    | Corporate Debt Instruments - Other | 613,000.00   | 652,845.00   | 593,077.50        |
|                       | PVTPL KOPPERS INC PA 6.0% DUE 02-15-2025 BEO                                                                                                                               | Corporate Debt Instruments - Other | 109,000.00   | 109,000.00   | 95,920.00         |
|                       | PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027                                                                                                                     | Corporate Debt Instruments - Other | 170,000.00   | 170,000.00   | 168,762.35        |
|                       | PVTPL LIBERTY EXPEDIA HLDGS INC EXCHANGEABLE SR DEB 144A 1                                                                                                                 | Corporate Debt Instruments - Other | 1,070,000.00 | 1,132,579.78 | 1,022,653.57      |
|                       | PVTPL LIBERTY INTERACTIVE LLC SR DEB EXCHANGEABLE 144A 1.75 DUE 09-30-2046                                                                                                 | Corporate Debt Instruments - Other | 1,300,000.00 | 1,375,101.82 | 1,329,185.00      |
|                       | PVTPL LIBERTY MEDIA CORP DEL SR DEB EXCH2.125% 03-31-20483                                                                                                                 | Corporate Debt Instruments - Other | 2,375,000.00 | 2,356,221.73 | 2,220,910.00      |
|                       | PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044                                                                                                                  | Corporate Debt Instruments - Other | 5,340,000.00 | 5,380,150.00 | 5,185,374.96      |
|                       | PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO                                                                                                                   | Corporate Debt Instruments - Other | 495,000.00   | 619,873.75   | 587,027.43        |
|                       | PVTPL LIVE NATION ENTMT INC 4.875% DUE 11-01-2024                                                                                                                          | Corporate Debt Instruments - Other | 261,000.00   | 261,000.00   | 247,950.00        |
|                       | PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-15-2018 BEO                                                                                                      | Corporate Debt Instruments - Other | 235,000.00   | 232,650.00   | 237,937.50        |
|                       | PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.417 DUE 05-25-2025/05-25-2018 BEO                                                                                           | Corporate Debt Instruments - Other | 110,000.00   | 110,000.00   | 109,491.03        |
|                       | PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO                                                                                           | Corporate Debt Instruments - Other | 315,000.00   | 316,239.99   | 306,501.93        |
|                       | PVTPL MARATHON PETE CORP 3.8% DUE 04-01-2028 BEO                                                                                                                           | Corporate Debt Instruments - Other | 310,000.00   | 305,541.60   | 290,915.16        |
|                       | PVTPL MARATHON PETE CORP 4.5% DUE 04-01-2048 BEO                                                                                                                           | Corporate Debt Instruments - Other | 1,947,000.00 | 1,656,993.40 | 1,634,263.13      |
| *                     | PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO                                                                                                           | Corporate Debt Instruments - Other | 587,000.00   | 868,272.79   | 879,874.85        |
| *                     | PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077                                                                                                               | Corporate Debt Instruments - Other | 3,129,000.00 | 3,275,409.47 | 3,120,282.61      |
|                       | PVTPL MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 BEO                                                                                                | Corporate Debt Instruments - Other | 3,027,000.00 | 3,003,050.70 | 2,848,264.73      |
|                       | PVTPL MATTEL INC 144A 6.75% 12-31-2025                                                                                                                                     | Corporate Debt Instruments - Other | 445,000.00   | 442,638.05   | 397,024.55        |
|                       | PVTPL MAXWELL TECHNOLOGIES INC SR NT CONV .5% 09-15-2022                                                                                                                   | Corporate Debt Instruments - Other | 370,000.00   | 370,000.00   | 283,727.10        |
|                       | PVTPL MEG ENERGY CORP 6.5% 01-15-2025                                                                                                                                      | Corporate Debt Instruments - Other | 125,000.00   | 123,627.50   | 126,875.00        |
|                       | PVTPL MEIJI YASUDA LIFE 5.1% DUE 04-26-2048                                                                                                                                | Corporate Debt Instruments - Other | 300,000.00   | 300,000.00   | 296,250.00        |
|                       | PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025                                                                                                                              | Corporate Debt Instruments - Other | 1,100,000.00 | 1,067,250.00 | 1,009,693.30      |
|                       | PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021                                                                                                | Corporate Debt Instruments - Other | 425,000.00   | 424,536.75   | 418,528.10        |
|                       | PVTPL MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO                                                                                                                           | Corporate Debt Instruments - Other | 2,000,000.00 | 1,725,000.00 | 1,720,000.00      |
|                       | PVTPL MGIC INVT CORP WIS CONV SUB DEB 144A 9% DUE 04-01-2063 BEO                                                                                                           | Corporate Debt Instruments - Other | 1,155,000.00 | 1,546,512.50 | 1,450,841.70      |
|                       | PVTPL MICROCHIP TECHNOLOGY INC SR SECD NT 144A 3.922% DUE 06-01-2021 BEO                                                                                                   | Corporate Debt Instruments - Other | 300,000.00   | 300,942.00   | 297,596.40        |
|                       | PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO                                                                                                                               | Corporate Debt Instruments - Other | 550,000.00   | 600,288.36   | 640,779.15        |
|                       | PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO                                                                                                | Corporate Debt Instruments - Other | 2,820,000.00 | 3,558,050.89 | 2,944,077.19      |
|                       | PVTPL MSCI INC T 4.75% 08-01-2026                                                                                                                                          | Corporate Debt Instruments - Other | 1,017,000.00 | 1,019,000.00 | 963,607.50        |
|                       | PVTPL NARRAGANSETT ELEC CO SR NT 144A 4.17% DUE 12-10-2042 BEO                                                                                                             | Corporate Debt Instruments - Other | 1,300,000.00 | 1,185,977.00 | 1,242,241.00      |
|                       | PVTPL NATIONWIDE BLDG SOC 3.766% 03-08-2024                                                                                                                                | Corporate Debt Instruments - Other | 40,000.00    | 38,062.40    | 38,497.36         |
|                       | PVTPL NATIONWIDE BLDG SOC 4.125% 10-18-2032                                                                                                                                | Corporate Debt Instruments - Other | 1,248,000.00 | 1,246,889.28 | 1,104,453.79      |
|                       | PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029                                                                                                                                | Corporate Debt Instruments - Other | 1,300,000.00 | 1,300,000.00 | 1,221,545.00      |
|                       | PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO                                                                                                          | Corporate Debt Instruments - Other | 1,551,000.00 | 1,668,847.05 | 1,637,607.84      |
|                       | PVTPL NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.95 DUE 04-22-2044                                                                                                      | Corporate Debt Instruments - Other | 2,000,000.00 | 2,018,478.90 | 2,015,962.00      |
|                       | PVTPL NELNET STUDENT LN TR 2014-2A CL A-3 FLT RT 07-27-2037                                                                                                                | Corporate Debt Instruments - Other | 1,030,000.00 | 1,023,441.78 | 1,035,948.25      |
|                       | PVTPL NEPTUNE FINCO CORP SR 6.625% DUE 10-15-2025/10-09-2015 BEO                                                                                                           | Corporate Debt Instruments - Other | 733,000.00   | 781,052.50   | 742,162.50        |
|                       | PVTPL NESTLE HLDGS INC 3.9% 09-24-2038                                                                                                                                     | Corporate Debt Instruments - Other | 5,402,000.00 | 5,334,452.77 | 5,239,464.62      |
|                       | PVTPL NETFLIX INC 6.375% 05-15-2029                                                                                                                                        | Corporate Debt Instruments - Other | 346,000.00   | 346,000.00   | 341,242.50        |
|                       | PVTPL NETFLIX INC SR NT 144A 5.875% 11-15-2028                                                                                                                             | Corporate Debt Instruments - Other | 819,000.00   | 819,061.37   | 795,822.30        |
|                       | PVTPL NEW RELIC INC SR NT CONV 144A .5% DUE 05-01-2023 BEO                                                                                                                 | Corporate Debt Instruments - Other | 1,905,000.00 | 1,983,121.27 | 1,902,437.78      |
|                       | PVTPL NEXTERA ENERGY PARTNERS CONVER 1.5% DUE 09-15-2020                                                                                                                   | Corporate Debt Instruments - Other | 1,785,000.00 | 1,773,280.83 | 1,711,525.83      |
|                       | PVTPL NFP CORP 144A 6.875% DUE 07-15-2025/07-12-2017 BEO                                                                                                                   | Corporate Debt Instruments - Other | 610,000.00   | 613,277.50   | 545,950.00        |
|                       | PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037                                                                                                                               | Corporate Debt Instruments - Other | 459,000.00   | 563,025.00   | 523,260.00        |
|                       | PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO                                                                                                 | Corporate Debt Instruments - Other | 1,865,000.00 | 1,864,682.95 | 1,817,614.08      |
|                       | PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047                                                                                                                | Corporate Debt Instruments - Other | 2,876,000.00 | 2,851,297.12 | 2,604,376.18      |
|                       | PVTPL NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO                                                                                                               | Corporate Debt Instruments - Other | 735,000.00   | 744,950.42   | 650,475.00        |
|                       | PVTPL NOVELIS CORP 6.25% DUE 08-15-2024 BEO                                                                                                                                | Corporate Debt Instruments - Other | 245,000.00   | 247,822.50   | 230,300.00        |
|                       | PVTPL NRG ENERGY INC SR NT CONV 2.75% DUE 06-01-2048                                                                                                                       | Corporate Debt Instruments - Other | 3,334,000.00 | 3,417,245.04 | 3,590,317.92      |
|                       | PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO                                                                                                           | Corporate Debt Instruments - Other | 1,100,000.00 | 1,176,252.00 | 1,078,000.00      |
|                       | PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO                                                                                                              | Corporate Debt Instruments - Other | 1,964,000.00 | 1,966,019.81 | 2,008,838.12      |
|                       | PVTPL OIL STS INTL INC SR NT CONV 144A 1.5% DUE 02-15-2023 BEO                                                                                                             | Corporate Debt Instruments - Other | 2,810,000.00 | 2,831,477.72 | 2,303,132.20      |
|                       | PVTPL OMAN GOV INTERTNL 3.875% DUE 03-08-2022 REG                                                                                                                          | Other                              | 300,000.00   | 298,464.00   | 280,084.20        |
|                       | PVTPL ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048                                                                                                                       | Corporate Debt Instruments - Other | 3,115,000.00 | 3,112,838.25 | 3,110,847.71      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par    | (d) Cost     | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------|--------------|-------------------|
|                       | PVTPL ONSLOW BAY FINANCIAL LLC SR 18-1 CL A-2 FLTG DUE 06-25-2057                                                                                                          | Corporate Debt Instruments - Other | 597,379.47   | 597,939.52   | 592,216.32        |
|                       | PVTPL OWENS-BROCKWAY GLASS CONTAINER INC SR 144A 5.375% DUE 01-15-2025 BEO                                                                                                 | Corporate Debt Instruments - Other | 4,000.00     | 4,070.00     | 3,800.00          |
|                       | PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                                                                                                                | Corporate Debt Instruments - Other | 53,000.00    | 52,735.00    | 51,277.50         |
|                       | PVTPL PARSLEY ENERGY LLC/FINAM 144A 5.375% DUE 01-15-2025/12-13-2016 BEO                                                                                                   | Corporate Debt Instruments - Other | 92,000.00    | 92,854.72    | 84,640.00         |
|                       | PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP SR NT 144A 5.25% 08-15-2025                                                                                                      | Corporate Debt Instruments - Other | 1,014,000.00 | 1,029,948.75 | 917,670.00        |
|                       | PVTPL PARTY CITY HLDGS INC 6.625% 08-01-2026                                                                                                                               | Corporate Debt Instruments - Other | 154,000.00   | 154,000.00   | 140,140.00        |
|                       | PVTPL PATTERN ENERGY GROUP INC 5.875% 144A BND\$ DUE 02-01-2024                                                                                                            | Corporate Debt Instruments - Other | 443,000.00   | 447,202.50   | 427,495.00        |
|                       | PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO                                                                                                                 | Corporate Debt Instruments - Other | 466,000.00   | 477,620.00   | 417,070.00        |
|                       | PVTPL PENNSYLVANIA ELEC CO SR NT 144A 4.15% DUE 04-15-2025/06-11-2014 BEO                                                                                                  | Corporate Debt Instruments - Other | 600,000.00   | 598,398.00   | 607,320.00        |
|                       | PVTPL PERNOD RICARD 5.75% DUE 04-07-2021                                                                                                                                   | Corporate Debt Instruments - Other | 200,000.00   | 211,820.00   | 209,618.00        |
|                       | PVTPL PIPELN FDG CO LLC SR SEC'D BD 144A 7.5 DUE 01-15-2030 BEO SF 07-15-2015                                                                                              | Corporate Debt Instruments - Other | 1,104,617.50 | 1,362,136.99 | 1,302,819.02      |
|                       | PVTPL PLATFORM SPECIALTY PRODS CORP 5.875% DUE 12-01-2025 BEO                                                                                                              | Corporate Debt Instruments - Other | 990,000.00   | 985,553.81   | 925,650.00        |
|                       | PVTPL POLARIS INTER CORP 8.5% 12-01-2022                                                                                                                                   | Corporate Debt Instruments - Other | 304,000.00   | 300,960.00   | 277,284.48        |
|                       | PVTPL POST HLDGS INC 144A 5% DUE 08-15-2026/08-03-2016 BEO                                                                                                                 | Corporate Debt Instruments - Other | 1,520,000.00 | 1,522,160.00 | 1,383,200.00      |
|                       | PVTPL POST HLDGS INC SR 5.5% DUE 03-01-2025 BEO                                                                                                                            | Corporate Debt Instruments - Other | 84,000.00    | 84,000.00    | 80,624.04         |
|                       | PVTPL POST HLDGS INC SR 5.75% DUE 03-01-2027 BO                                                                                                                            | Corporate Debt Instruments - Other | 686,000.00   | 712,616.25   | 643,125.00        |
|                       | PVTPL POST HLDGS INC SR NT 144A 5.625% 01-15-2028                                                                                                                          | Corporate Debt Instruments - Other | 237,000.00   | 237,000.00   | 218,040.00        |
|                       | PVTPL PQ CORP 5.75% 12-15-2025                                                                                                                                             | Corporate Debt Instruments - Other | 472,000.00   | 470,673.75   | 436,600.00        |
|                       | PVTPL PQ CORP SR SEC'D 6.75% DUE 11-15-2022/05-04-2016 BEO                                                                                                                 | Corporate Debt Instruments - Other | 544,000.00   | 580,720.00   | 560,320.00        |
|                       | PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039                                                                                              | Corporate Debt Instruments - Other | 2,000,000.00 | 2,791,080.00 | 2,735,546.00      |
|                       | PVTPL PRESTIGE BRANDS INC 144A 5.375% DUE 12-15-2021/12-17-2013 BEO                                                                                                        | Corporate Debt Instruments - Other | 197,000.00   | 195,700.00   | 192,567.50        |
|                       | PVTPL PURE STORAGE INC SR NT CONV .125% DUE 04-15-2023                                                                                                                     | Corporate Debt Instruments - Other | 2,270,000.00 | 2,316,966.53 | 2,108,376.00      |
|                       | PVTPL QUALITYTECH LP 4.75% 11-15-2025                                                                                                                                      | Corporate Debt Instruments - Other | 706,000.00   | 693,543.75   | 660,110.00        |
|                       | PVTPL QUICKEN LNS INC 5.25% 01-15-2028                                                                                                                                     | Corporate Debt Instruments - Other | 810,000.00   | 765,733.70   | 716,850.00        |
|                       | PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO                                                                                                                           | Corporate Debt Instruments - Other | 557,000.00   | 549,840.00   | 520,795.00        |
|                       | PVTPL QUINTILES TRANSNATIONAL CORP SR NT4.875% 05-15-2023                                                                                                                  | Corporate Debt Instruments - Other | 431,000.00   | 445,007.50   | 422,380.00        |
|                       | PVTPL RESIDEO FDG INC 6.125% DUE 11-01-2026                                                                                                                                | Corporate Debt Instruments - Other | 93,000.00    | 93,000.00    | 91,605.00         |
|                       | PVTPL REYNOLDS GROUP ISSUER INC/REYNOLDS 144A 5.125 DUE 07-15-2023/06-27-2016                                                                                              | Corporate Debt Instruments - Other | 799,000.00   | 828,962.50   | 761,047.50        |
|                       | PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028                                                                                                                                   | Corporate Debt Instruments - Other | 400,000.00   | 415,000.00   | 419,000.00        |
|                       | PVTPL RITCHIE BROS AUCTIONEERS INC 144A 5.375% DUE 01-15-2025                                                                                                              | Corporate Debt Instruments - Other | 437,000.00   | 454,465.00   | 423,890.00        |
|                       | PVTPL RITE AID CORP SR 144A 6.125% DUE 04-01-2023/04-01-2018 BEO                                                                                                           | Corporate Debt Instruments - Other | 114,000.00   | 106,368.75   | 90,060.00         |
|                       | PVTPL RIVERS PITTSBURGH BORROWER L P/RIVERS P SR SEC'D NT 144A 6.125% 08-15-2021                                                                                           | Corporate Debt Instruments - Other | 178,000.00   | 183,027.50   | 172,660.00        |
|                       | PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010                                                                                                        | Corporate Debt Instruments - Other | 1,900,000.00 | 2,078,625.00 | 1,985,500.00      |
|                       | PVTPL ROCKPOINT GAS STORAGE CDA LTD 7.0% 03-31-2023                                                                                                                        | Corporate Debt Instruments - Other | 408,000.00   | 402,328.06   | 383,520.00        |
|                       | PVTPL RUBY PIPELINE L L C NT 6 DUE 04-01-2022                                                                                                                              | Corporate Debt Instruments - Other | 861,931.82   | 934,675.58   | 892,810.53        |
|                       | PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048                                                                                                                             | Corporate Debt Instruments - Other | 360,000.00   | 359,570.64   | 339,802.20        |
|                       | PVTPL SANDS CHINA LTD 4.6% DUE 08-08-2023                                                                                                                                  | Corporate Debt Instruments - Other | 200,000.00   | 199,956.00   | 198,676.00        |
|                       | PVTPL SAUDI INTERNATIONAL BOND 4.5% DUE 04-17-2030 REG                                                                                                                     | Other                              | 200,000.00   | 198,864.00   | 198,705.20        |
|                       | PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026                                                                                                                 | Corporate Debt Instruments - Other | 395,000.00   | 382,656.26   | 342,662.50        |
|                       | PVTPL SCHLUMBERGER HLDGS CORP SR NT 144A4% DUE 12-21-2025/12-21-2015 BEO                                                                                                   | Corporate Debt Instruments - Other | 1,960,000.00 | 1,958,726.00 | 1,934,598.40      |
|                       | PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025                                                                                                                            | Corporate Debt Instruments - Other | 795,000.00   | 787,618.23   | 709,537.50        |
|                       | PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044                                                                                                                   | Corporate Debt Instruments - Other | 1,575,000.00 | 1,474,078.50 | 1,352,134.35      |
|                       | PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047                                                                                                                | Corporate Debt Instruments - Other | 2,580,000.00 | 2,570,841.00 | 2,544,731.40      |
|                       | PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO                                                                                                     | Corporate Debt Instruments - Other | 465,000.00   | 465,000.00   | 456,541.65        |
|                       | PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027                                                                                                                           | Corporate Debt Instruments - Other | 574,000.00   | 575,795.28   | 524,492.50        |
|                       | PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025                                                                                                                            | Corporate Debt Instruments - Other | 826,000.00   | 851,523.75   | 782,635.00        |
|                       | PVTPL SIRIUS XM RADIO INC 5.375% 07-15-2026                                                                                                                                | Corporate Debt Instruments - Other | 373,000.00   | 373,625.00   | 348,755.00        |
|                       | PVTPL SLM STUDENT LN SER 04-10 CL A7B FLTG 10-25-2029                                                                                                                      | Corporate Debt Instruments - Other | 300,000.00   | 300,000.00   | 300,726.69        |
|                       | PVTPL SOUTHERN CO FLTG DUE 02-14-2020                                                                                                                                      | Corporate Debt Instruments - Other | 3,200,000.00 | 3,200,000.00 | 3,194,560.00      |
|                       | PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047                                                                                                                                 | Corporate Debt Instruments - Other | 1,330,000.00 | 1,326,222.80 | 1,264,732.91      |
|                       | PVTPL SPLUNK INC 0.5% 09-15-2023                                                                                                                                           | Corporate Debt Instruments - Other | 2,697,000.00 | 2,693,250.00 | 2,679,089.22      |
|                       | PVTPL SPLUNK INC 1.125% 09-15-2025                                                                                                                                         | Corporate Debt Instruments - Other | 1,180,000.00 | 1,161,781.22 | 1,161,083.42      |
|                       | PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO                                                                                                   | Corporate Debt Instruments - Other | 992,000.00   | 1,057,720.00 | 1,016,800.00      |
|                       | PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028                                                                                                                            | Corporate Debt Instruments - Other | 2,300,000.00 | 2,300,000.00 | 2,259,750.00      |
|                       | PVTPL SPX FLOW INC 5.875% 08-15-2026 BEO                                                                                                                                   | Corporate Debt Instruments - Other | 374,000.00   | 378,645.00   | 347,820.00        |
|                       | PVTPL STARS GROUP HLDGS B V/STARS GROUP US C SR NT 7.0% 07-15-2026                                                                                                         | Corporate Debt Instruments - Other | 172,000.00   | 172,000.00   | 167,270.00        |
|                       | PVTPL STATE OF QATAR 3.875% DUE 04-23-2023 REG                                                                                                                             | Other                              | 900,000.00   | 893,898.00   | 910,197.00        |
|                       | PVTPL STATE OF QATAR 5.103% DUE 04-23-2048 REG                                                                                                                             | Other                              | 800,000.00   | 800,000.00   | 840,200.00        |
|                       | PVTPL STD INDS INC DEL 4.75% 01-15-2028                                                                                                                                    | Corporate Debt Instruments - Other | 400,000.00   | 361,875.00   | 336,000.00        |
|                       | PVTPL STERIGENICS-NORDION HLDGS 6.5% DUE05-15-2023 BEO                                                                                                                     | Corporate Debt Instruments - Other | 730,000.00   | 745,717.50   | 698,975.00        |
|                       | PVTPL STEVENS HLDG CO INC 6.125% 10-01-2026                                                                                                                                | Corporate Debt Instruments - Other | 115,000.00   | 115,000.00   | 113,275.00        |
|                       | PVTPL SUPERNUS PHARMACEUTICALS INC SR NTCONV .625% DUE 04-01-2023 REG                                                                                                      | Corporate Debt Instruments - Other | 2,200,000.00 | 2,515,992.88 | 2,068,000.00      |
|                       | PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025                                                                                                                                    | Corporate Debt Instruments - Other | 856,000.00   | 872,068.75   | 798,371.51        |
|                       | PVTPL SYNCORDIA HEALTHCARE SOLUTIONS INC SEC'D 11 DEFAULT/BANKRUPTCY DUE 12/31/40                                                                                          | Corporate Debt Instruments - Other | 5,850,020.00 | 5,850,020.00 | 1,462,505.00      |
|                       | PVTPL SYNCORDIA TECH AND HEALTHCARE SOLUTIONS INC WARRANT                                                                                                                  | Corporate Stock - Common           | 812,500.00   | 0.00         | 0.00              |
|                       | PVTPL TALLGRASS ENERGY PARTNERS LP 5.5% DUE 01-15-2028 BEO                                                                                                                 | Corporate Debt Instruments - Other | 468,000.00   | 473,805.00   | 449,280.00        |
|                       | PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024                                                                                                            | Corporate Debt Instruments - Other | 140,000.00   | 140,000.00   | 137,550.00        |
|                       | PVTPL TARGA RES PARTNERS LP/TARGA RES 5.875% DUE 04-15-2026                                                                                                                | Corporate Debt Instruments - Other | 169,000.00   | 169,000.00   | 164,352.50        |
|                       | PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                                                                                                                   | Corporate Debt Instruments - Other | 6,045,000.00 | 6,231,468.33 | 6,268,187.45      |
|                       | PVTPL TECK RESOURCES LIMITED SR NT 144A 8.5% DUE 06-01-2024/06-07-2016 BEO                                                                                                 | Corporate Debt Instruments - Other | 301,000.00   | 340,272.50   | 322,446.25        |
|                       | PVTPL TELADOC INC 1.375% DUE 05-15-2025 BEO                                                                                                                                | Corporate Debt Instruments - Other | 3,062,000.00 | 3,825,836.28 | 3,586,367.50      |
|                       | PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO                                                                                                              | Corporate Debt Instruments - Other | 228,000.00   | 233,130.00   | 216,600.00        |
|                       | PVTPL TEMPO ACQUISITION LLC/TEMPO ACQUISITIO 6.75% 06-01-2025                                                                                                              | Corporate Debt Instruments - Other | 514,000.00   | 508,797.40   | 475,450.00        |
|                       | PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048                                                                                                                   | Corporate Debt Instruments - Other | 245,000.00   | 231,236.10   | 218,058.09        |
|                       | PVTPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO                                                                                                                               | Corporate Debt Instruments - Other | 169,000.00   | 177,552.50   | 148,297.50        |
|                       | PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO                                                                                                                            | Corporate Debt Instruments - Other | 500,000.00   | 500,000.00   | 436,250.00        |
|                       | PVTPL TRANSOCEAN PONTUS LTD 6.125% DUE 08-01-2025                                                                                                                          | Corporate Debt Instruments - Other | 122,000.00   | 120,780.00   | 117,730.00        |
|                       | PVTPL TWITTER INC SR NT CONV .25% DUE 06-15-2024 BEO                                                                                                                       | Corporate Debt Instruments - Other | 4,150,000.00 | 4,026,570.79 | 3,616,820.45      |
|                       | PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                                                                                                                                | Corporate Debt Instruments - Other | 1,000,000.00 | 995,760.00   | 1,033,046.00      |
|                       | PVTPL UNICREDIT SPA 5.861% 06-19-2032                                                                                                                                      | Corporate Debt Instruments - Other | 3,386,000.00 | 3,491,241.00 | 2,972,108.90      |
|                       | PVTPL UNITYMEDIA KABELBW GMBH SR 6.125% 01-15-2025/10-22-2014 BEO                                                                                                          | Corporate Debt Instruments - Other | 881,000.00   | 936,062.50   | 885,316.90        |
|                       | PVTPL VALEANT PHARMACEUTICAL 5.875 DUE 5-15-23                                                                                                                             | Corporate Debt Instruments - Other | 1,884,000.00 | 1,589,802.55 | 1,742,700.00      |
|                       | PVTPL VALEANT PHARMACEUTICALS 5.625% DUE 01/12/2021                                                                                                                        | Corporate Debt Instruments - Other | 371,000.00   | 367,284.17   | 365,435.00        |
|                       | PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027                                                                                                                         | Corporate Debt Instruments - Other | 128,000.00   | 128,000.00   | 124,160.00        |
|                       | PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026                                                                                                                   | Corporate Debt Instruments - Other | 333,000.00   | 333,000.00   | 333,000.00        |
|                       | PVTPL VALEANT PHARMACEUTICALS INTL BND\$ 9.0% DUE 12-15-2025                                                                                                               | Corporate Debt Instruments - Other | 154,000.00   | 151,860.94   | 153,230.00        |
|                       | PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024                                                                                                             | Corporate Debt Instruments - Other | 121,000.00   | 121,255.20   | 122,210.00        |
|                       | PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015                                                                                                      | Corporate Debt Instruments - Other | 175,000.00   | 143,500.00   | 152,687.50        |
|                       | PVTPL VERIZON OWNER TR 2016-1 ASSET BACKED NT CL A 144A 1.42% DUE 01-20-2021                                                                                               | Corporate Debt Instruments - Other | 386,915.83   | 385,565.68   | 385,021.88        |
|                       | PVTPL VERIZON OWNER TR 2016-2 AST BACKEDCTF CL A 144A 1.68 DUE 05-20-2021BEO                                                                                               | Corporate Debt Instruments - Other | 1,273,046.52 | 1,265,504.77 | 1,265,779.97      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                     | Share/Par    | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------|---------------|-------------------|
|                       | PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO                                                                                                                    | Corporate Debt Instruments - Other | 510,000.00   | 509,921.87    | 504,779.64        |
|                       | PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021                                                                                                                  | Corporate Debt Instruments - Other | 480,000.00   | 480,168.75    | 476,420.64        |
|                       | PVTPL VERSCEND ESCROW CORP 9.75% 08-15-2026                                                                                                                                | Corporate Debt Instruments - Other | 412,000.00   | 406,360.00    | 387,280.00        |
|                       | PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022                                                                                                | Corporate Debt Instruments - Other | 87,000.00    | 87,000.00     | 84,561.39         |
|                       | PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO                                                                                                                         | Corporate Debt Instruments - Other | 447,000.00   | 429,312.50    | 416,827.50        |
|                       | PVTPL VILLAGE ROADSHOW ENTERTAINMENT GROUP LTD COM STK                                                                                                                     | Corporate Stock - Common           | 21,625.00    | 310,524.00    | 310,523.99        |
|                       | PVTPL VIRGIN MEDIA FIN PLC 5.75% 01-15-2025                                                                                                                                | Corporate Debt Instruments - Other | 864,000.00   | 864,000.00    | 812,185.92        |
|                       | PVTPL VIRGIN MEDIA SECD FIN PLC 5.5% DUE08-15-2026/04-26-2016 BEO                                                                                                          | Corporate Debt Instruments - Other | 938,000.00   | 940,260.00    | 867,509.30        |
|                       | PVTPL VISTRA OPERATIONS CO LLC 5.5% DUE 09-01-2026 BEO                                                                                                                     | Corporate Debt Instruments - Other | 193,000.00   | 193,000.00    | 185,762.50        |
|                       | PVTPL VOCERA COMMUNICATIONS INC SR NT CONV 144A 1.5% DUE 05-15-2023 BEO                                                                                                    | Corporate Debt Instruments - Other | 905,000.00   | 1,026,457.39  | 1,205,472.67      |
|                       | PVTPL VOLKSWAGEN GROUP AMER FIN LLC FLTGT RT 11-12-2021 BEO                                                                                                                | Corporate Debt Instruments - Other | 400,000.00   | 400,000.00    | 396,086.00        |
|                       | PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044                                                                                                                                   | Corporate Debt Instruments - Other | 300,000.00   | 299,982.00    | 299,677.20        |
|                       | PVTPL WELLCARE HEALTH PLANS INC 5.375% 08-15-2026                                                                                                                          | Corporate Debt Instruments - Other | 452,000.00   | 453,096.25    | 436,180.00        |
|                       | PVTPL WESTERN DIGITAL CORP SR NT CONV 144A 1.5% DUE 02-01-2024 BEO                                                                                                         | Corporate Debt Instruments - Other | 1,575,000.00 | 1,602,379.82  | 1,276,381.58      |
|                       | PVTPL WESTROCK CO 144A 4.9% 4.9% DUE 03-15-2029                                                                                                                            | Corporate Debt Instruments - Other | 1,830,000.00 | 1,829,103.30  | 1,880,928.90      |
|                       | PVTPL WESTROCK CO 4.65% DUE 03-15-2026 BEO                                                                                                                                 | Corporate Debt Instruments - Other | 80,000.00    | 79,883.20     | 81,222.48         |
|                       | PVTPL WIX COM LTD SR NT CONV 144A 0% DUE07-01-2023 BEO                                                                                                                     | Corporate Debt Instruments - Other | 1,630,000.00 | 1,610,682.92  | 1,542,288.07      |
|                       | PVTPL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP 5.5% DUE 03-01-2025                                                                                                            | Corporate Debt Instruments - Other | 510,000.00   | 524,030.47    | 475,575.00        |
|                       | PVTPL WYNN MACAU LTD SR NT 5.5% 10-01-2027                                                                                                                                 | Corporate Debt Instruments - Other | 3,700,000.00 | 3,455,125.00  | 3,219,000.00      |
|                       | PVTPL XPO LOGISTICS INC 6.5% 06-15-2022                                                                                                                                    | Corporate Debt Instruments - Other | 221,000.00   | 220,455.00    | 219,066.25        |
|                       | PVTPL ZAYO GROUP LLC/ZAYO CAP INC SR 5.75% 01-15-2027                                                                                                                      | Corporate Debt Instruments - Other | 364,000.00   | 360,040.67    | 324,870.00        |
|                       | PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-14-2016 BEO                                                                                               | Corporate Debt Instruments - Other | 212,000.00   | 229,355.00    | 223,130.00        |
|                       | PVTPL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO                                                                                                 | Corporate Debt Instruments - Other | 960,000.00   | 960,700.00    | 859,200.00        |
|                       | PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027                                                                                                                 | Corporate Debt Instruments - Other | 445,000.00   | 447,505.00    | 396,050.00        |
|                       | Q2 HLDGS INC COM                                                                                                                                                           | Corporate Stock - Common           | 46,412.00    | 1,414,402.27  | 2,299,714.60      |
|                       | QANTAS AIRWAYS NPV                                                                                                                                                         | Corporate Stock - Common           | 290,783.00   | 1,384,101.29  | 1,185,278.07      |
|                       | QATAR ELECT & WATER QAR10                                                                                                                                                  | Corporate Stock - Common           | 407.00       | 20,977.49     | 20,678.34         |
|                       | QATAR INSURANCE QAR10                                                                                                                                                      | Corporate Stock - Common           | 1,212.00     | 12,157.30     | 11,949.41         |
|                       | QATAR ISLAMIC BANK QAR10                                                                                                                                                   | Corporate Stock - Common           | 31,438.00    | 1,059,716.14  | 1,312,344.94      |
|                       | QATAR NATIONAL BK QAR10                                                                                                                                                    | Corporate Stock - Common           | 2,482.00     | 127,323.97    | 132,918.64        |
|                       | Qatari riyal                                                                                                                                                               | Non-Interest Bearing Cash - USD    | 33,991.43    | 33,991.43     | 33,991.43         |
|                       | QBE INS GROUP NPV                                                                                                                                                          | Corporate Stock - Common           | 496.00       | 3,668.22      | 3,526.76          |
|                       | QEP RES INC 5.625% 03-01-2026                                                                                                                                              | Corporate Debt Instruments - Other | 170,000.00   | 154,700.00    | 141,100.00        |
|                       | QEP RES INC COM STK                                                                                                                                                        | Corporate Stock - Common           | 136,626.00   | 1,240,130.83  | 769,204.38        |
|                       | QGEF PARTICIPACOE5 SA                                                                                                                                                      | Corporate Stock - Common           | 82,600.00    | 257,673.53    | 199,267.24        |
|                       | QINETIQ GROUP ORD GBP0.01                                                                                                                                                  | Corporate Stock - Common           | 219,804.00   | 685,249.24    | 801,755.05        |
|                       | QOL HOLDINGS CO LTD                                                                                                                                                        | Corporate Stock - Common           | 7,100.00     | 132,205.93    | 107,941.48        |
|                       | QORVO INC COM                                                                                                                                                              | Corporate Stock - Common           | 264,174.00   | 17,971,768.80 | 16,043,287.02     |
|                       | QUALCOMM INC 4.3% DUE 05-20-2047                                                                                                                                           | Corporate Debt Instruments - Other | 7,933,000.00 | 7,627,311.81  | 7,045,717.76      |
|                       | QUALCOMM INC 4.8% DUE 05-20-2045                                                                                                                                           | Corporate Debt Instruments - Other | 500,000.00   | 527,965.00    | 476,250.50        |
|                       | QUALCOMM INC COM                                                                                                                                                           | Corporate Stock - Common           | 59,430.00    | 3,725,455.73  | 3,382,161.30      |
|                       | QUALICORP CONSULTORIA E CORRET                                                                                                                                             | Corporate Stock - Common           | 139,000.00   | 544,036.55    | 462,287.30        |
|                       | QUANTA COMPUTER TWD10                                                                                                                                                      | Corporate Stock - Common           | 23,000.00    | 37,578.94     | 39,434.56         |
|                       | QUANTA SVCS INC COM                                                                                                                                                        | Corporate Stock - Common           | 54.00        | 1,814.49      | 1,625.40          |
|                       | QUANTUM CORP COM NEW COM NEW                                                                                                                                               | Corporate Stock - Common           | 21,956.00    | 234,099.15    | 43,912.00         |
|                       | QUEBECOR INC CLASS'B'SUB-VTG NPV                                                                                                                                           | Corporate Stock - Common           | 77,187.00    | 1,616,050.41  | 1,624,216.13      |
|                       | QUEBECOR MEDIA INC 5.75% DUE 01-15-2023                                                                                                                                    | Corporate Debt Instruments - Other | 391,000.00   | 407,617.50    | 392,955.00        |
|                       | QUEST DIAGNOSTICS INC COM                                                                                                                                                  | Corporate Stock - Common           | 1,237.00     | 133,403.27    | 103,004.99        |
|                       | QUIMICA Y MINERA PRF SER'B'                                                                                                                                                | Corporate Stock - Preferred        | 581.00       | 25,533.66     | 22,859.09         |
|                       | QVC INC 3.125% DUE 04-01-2019                                                                                                                                              | Corporate Debt Instruments - Other | 400,000.00   | 400,792.00    | 399,088.40        |
|                       | QVT SLV OFFSHORE                                                                                                                                                           | Other                              | 1.00         | 1.00          | 115,487.00        |
|                       | QVT SPECIAL INVESTMENT OFFSHORE FUND                                                                                                                                       | Other                              | 1.00         | 1.00          | 31,228.00         |
|                       | R1 RCM INC COM                                                                                                                                                             | Corporate Stock - Common           | 52,160.00    | 445,567.01    | 414,672.00        |
|                       | RADIAN GROUP INC COM                                                                                                                                                       | Corporate Stock - Common           | 74,133.00    | 1,178,192.10  | 1,212,815.88      |
|                       | RADIANT OPTO-ELECT TWD10                                                                                                                                                   | Corporate Stock - Common           | 362,000.00   | 789,924.42    | 995,184.96        |
|                       | RADIATE HOLDCO LLC 6.625% DUE 02-15-2025                                                                                                                                   | Corporate Debt Instruments - Other | 397,000.00   | 392,162.50    | 343,405.00        |
|                       | RADIATE HOLDCO LLC 6.875% DUE 02-15-2023                                                                                                                                   | Corporate Debt Instruments - Other | 146,000.00   | 146,000.00    | 132,495.00        |
|                       | RADIUM LIFE TECH C TWD10                                                                                                                                                   | Corporate Stock - Common           | 207,000.00   | 100,031.49    | 92,600.12         |
|                       | RADIUS HEALTH INC COM NEW COM NEW                                                                                                                                          | Corporate Stock - Common           | 15,837.00    | 362,761.40    | 261,152.13        |
|                       | RADIUS HEALTH INC FIXED 3% DUE 09-01-2024                                                                                                                                  | Corporate Debt Instruments - Other | 465,000.00   | 467,700.00    | 357,468.75        |
|                       | RAIA DROGASIL SA COM NPV                                                                                                                                                   | Corporate Stock - Common           | 131,897.00   | 2,281,099.15  | 1,944,891.58      |
|                       | RAIFFEISEN BK INTL NPV (REGD)                                                                                                                                              | Corporate Stock - Common           | 55,584.00    | 1,656,290.28  | 1,410,606.92      |
|                       | RAKUS CO LTD NPV                                                                                                                                                           | Corporate Stock - Common           | 52,100.00    | 1,057,510.94  | 807,748.26        |
|                       | RAKUTEN INC NPV                                                                                                                                                            | Corporate Stock - Common           | 18,400.00    | 123,474.25    | 123,432.53        |
|                       | RALPH LAUREN CORP CL A CL A                                                                                                                                                | Corporate Stock - Common           | 15,314.00    | 2,296,550.25  | 1,584,386.44      |
|                       | RAMBUS INC DEL COM                                                                                                                                                         | Corporate Stock - Common           | 96,400.00    | 1,150,668.25  | 739,388.00        |
|                       | RAMSAY HEALTH CARE NPV                                                                                                                                                     | Corporate Stock - Common           | 112.00       | 4,418.44      | 4,551.90          |
|                       | RANDON SA IMPLEMEN PRF NPV                                                                                                                                                 | Corporate Stock - Preferred        | 439,565.00   | 659,272.63    | 1,050,215.29      |
|                       | RANDSTAD N.V. EURO.10                                                                                                                                                      | Corporate Stock - Common           | 14,210.00    | 768,647.50    | 651,228.47        |
|                       | RANGE RES CORP 5.0% 03-15-2023                                                                                                                                             | Corporate Debt Instruments - Other | 252,000.00   | 229,320.00    | 221,760.00        |
|                       | RANGE RES CORP COM                                                                                                                                                         | Corporate Stock - Common           | 62,899.00    | 1,056,434.04  | 601,943.43        |
|                       | RAPID7 INC 1.25% DUE 08-01-2023                                                                                                                                            | Corporate Debt Instruments - Other | 1,335,000.00 | 1,358,386.07  | 1,352,266.89      |
|                       | RASC SER 2005-KS12 TR CL M1 01-25-2036 REG                                                                                                                                 | Corporate Debt Instruments - Other | 148,817.35   | 141,236.96    | 148,689.22        |
|                       | RAYMOND JAMES FINL 4.95% DUE 07-15-2046                                                                                                                                    | Corporate Debt Instruments - Other | 2,075,000.00 | 2,127,157.75  | 1,993,560.40      |
|                       | RAYMOND JAMES FNCL INC COM STK                                                                                                                                             | Corporate Stock - Common           | 11,944.00    | 1,025,409.43  | 888,753.04        |
|                       | RAYTHEON CO USDO.01                                                                                                                                                        | Corporate Stock - Common           | 40,442.00    | 5,890,992.44  | 6,201,780.70      |
|                       | RE/MAX HLDGS INC CL A CL A                                                                                                                                                 | Corporate Stock - Common           | 92,159.00    | 4,284,009.16  | 2,833,889.25      |
|                       | REA GROUP LIMITED NPV                                                                                                                                                      | Corporate Stock - Common           | 32.00        | 1,753.94      | 1,666.62          |
|                       | REALPAGE INC COM STK                                                                                                                                                       | Corporate Stock - Common           | 77,539.00    | 2,224,818.29  | 3,736,604.41      |
|                       | REALPAGE INC SR CONV NT1.5% DUE 11-15-2022                                                                                                                                 | Corporate Debt Instruments - Other | 940,000.00   | 1,192,633.71  | 1,215,712.34      |
|                       | REALTY INCOME CORP 4.65% DUE 03-15-2047                                                                                                                                    | Corporate Debt Instruments - Other | 725,000.00   | 743,734.00    | 731,261.10        |
|                       | REALTY INCOME CORP COM                                                                                                                                                     | Other                              | 24,843.00    | 1,365,541.39  | 1,566,102.72      |
|                       | REC LTD                                                                                                                                                                    | Corporate Stock - Common           | 1,016,091.00 | 1,889,819.40  | 1,777,777.21      |
|                       | RECEIVABLE FROM LEHMAN LBI CUSIP: 000629790                                                                                                                                | Corporate Debt Instruments - Other | 2,436,226.56 | 2,436,226.56  | 36,543.40         |
|                       | RECKITT BENCK GRP ORD GBP0.10                                                                                                                                              | Corporate Stock - Common           | 154,346.00   | 12,799,073.88 | 11,820,059.89     |
|                       | RECKITT BENCKISER 2.75% DUE 06-26-2024                                                                                                                                     | Corporate Debt Instruments - Other | 765,000.00   | 764,173.80    | 723,014.51        |
|                       | RECRUIT HLDGS CO L NPV                                                                                                                                                     | Corporate Stock - Common           | 288,500.00   | 7,083,223.36  | 7,001,150.71      |
|                       | RED ELECTRICA CORP EURO.5                                                                                                                                                  | Corporate Stock - Common           | 28,306.00    | 616,750.54    | 630,819.32        |
|                       | RED HAT INC .25% DUE 10-01-2019                                                                                                                                            | Corporate Debt Instruments - Other | 888,000.00   | 1,216,177.60  | 2,109,055.06      |
|                       | REDEFINE PROPS LTD NPV (POST CONVERSION)                                                                                                                                   | Other                              | 48,273.00    | 32,498.18     | 32,450.46         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | REDPOINT VENTURES VII LP                                                                                                                                                   | Partnership/Joint Venture Interests | 4,300,000.00  | 4,300,000.00  | 4,300,000.00      |
|                       | REDWOOD TR INC COM                                                                                                                                                         | Other                               | 113,933.00    | 1,879,234.11  | 1,716,970.31      |
|                       | REDWOOD TRUST INC CONV BND\$ 4.75% DUE 08-15-2023                                                                                                                          | Corporate Debt Instruments - Other  | 375,000.00    | 371,250.00    | 343,578.75        |
|                       | REGENCY CTRS CORP COM                                                                                                                                                      | Other                               | 1,424.00      | 92,882.53     | 83,560.32         |
|                       | REGENCY CTRS L P 4.4% DUE 02-01-2047                                                                                                                                       | Corporate Debt Instruments - Other  | 200,000.00    | 201,568.00    | 186,936.40        |
|                       | REGENERON PHARMACEUTICALS INC COM                                                                                                                                          | Corporate Stock - Common            | 3.00          | 1,177.79      | 1,120.50          |
|                       | REGENXBIO INC COM                                                                                                                                                          | Corporate Stock - Common            | 7,095.00      | 499,283.13    | 297,635.25        |
|                       | REGIONALCARE HOSPITAL PARTNERS , INC. TERM LOAN B DUE 11-16-2025                                                                                                           | Corporate Debt Instruments - Other  | 300,000.00    | 297,000.00    | 283,875.00        |
|                       | REGIONS FINL CORP 7.375% DUE 12-10-2037                                                                                                                                    | Corporate Debt Instruments - Other  | 4,646,000.00  | 6,281,273.96  | 5,864,116.16      |
|                       | REGIONS FINL CORP NEW COM                                                                                                                                                  | Corporate Stock - Common            | 9,484.00      | 180,845.37    | 126,895.92        |
|                       | REINET INVESTMENTS SCA NPV                                                                                                                                                 | Corporate Stock - Common            | 1,338.00      | 25,054.22     | 20,318.81         |
|                       | REINSURANCE GROUP AMER INC COM NEW STK                                                                                                                                     | Corporate Stock - Common            | 574.00        | 81,425.23     | 80,492.02         |
|                       | RELIAANCE CAPITAL INR10(DEMAT)                                                                                                                                             | Corporate Stock - Common            | 90,201.00     | 666,792.28    | 296,578.67        |
|                       | RELIAANCE INDS GDR REP 2 ORD INR10 (144A)                                                                                                                                  | Corporate Stock - Common            | 155,288.00    | 3,224,228.83  | 4,945,922.80      |
|                       | RELIAANCE INDS INR10(100%DEMAT)                                                                                                                                            | Corporate Stock - Common            | 873,454.00    | 12,501,217.11 | 14,027,935.22     |
|                       | RELIAANCE INFRASTRU INR10                                                                                                                                                  | Corporate Stock - Common            | 141,025.00    | 1,062,658.55  | 638,718.11        |
|                       | RELO GROUP INC                                                                                                                                                             | Corporate Stock - Common            | 38,500.00     | 1,044,966.10  | 902,889.30        |
|                       | RELX PLC ORD GBP0.1444                                                                                                                                                     | Corporate Stock - Common            | 575,091.00    | 10,654,152.35 | 11,813,753.04     |
|                       | RELX PLC                                                                                                                                                                   | Corporate Stock - Common            | 257,547.00    | 5,089,578.10  | 5,302,312.24      |
|                       | REMBRANDT VENTURE PARTNERS FUND TWO                                                                                                                                        | Partnership/Joint Venture Interests | 15,817,773.20 | 15,817,773.20 | 19,653,060.00     |
|                       | REMGR0 NPV                                                                                                                                                                 | Corporate Stock - Common            | 4,594.00      | 62,572.03     | 62,192.25         |
|                       | REMY COINTREAU EUR1.60                                                                                                                                                     | Corporate Stock - Common            | 9.00          | 1,173.86      | 1,018.03          |
|                       | RENAISSANCE INSTITUTIONAL EQUITIES FUND LLC                                                                                                                                | Other                               | 50,000,000.00 | 50,000,000.00 | 53,898,185.00     |
|                       | RENAISSANCE RE HLDGS LTD COM                                                                                                                                               | Corporate Stock - Common            | 5,992.00      | 778,493.44    | 801,130.40        |
|                       | RENASANT CORP COM                                                                                                                                                          | Corporate Stock - Common            | 31,865.00     | 1,125,024.12  | 961,685.70        |
|                       | RENAULT SA EUR3.81                                                                                                                                                         | Corporate Stock - Common            | 19,588.00     | 1,677,859.22  | 1,221,484.86      |
|                       | RENESAS ELECTRONICS CORPORATION NPV                                                                                                                                        | Corporate Stock - Common            | 1,058,000.00  | 9,692,702.30  | 4,821,583.20      |
|                       | RENTOKIL INITIAL ORD GBP0.01                                                                                                                                               | Corporate Stock - Common            | 814,316.00    | 3,290,574.70  | 3,497,144.91      |
|                       | REORG ESCROW FOR LEAR CORPORATION PLAN OF REORGANIZATION EFF 03/06/2018                                                                                                    | Other                               | 280,000.00    | 0.00          | 2,800.00          |
|                       | REORG MINDBODY INC CASH MERGER 02-15-2019                                                                                                                                  | Corporate Stock - Common            | 17,642.00     | 660,321.22    | 642,168.80        |
|                       | REORG/ MICHAEL KORS NAME CHANGE WITH CUSIP CHANGE CAPRI 2U19A32 1-2-2019                                                                                                   | Corporate Stock - Common            | 34,022.00     | 1,697,086.28  | 1,290,114.24      |
|                       | REORG/ NEWFIELD EXPL STOCK MERGER ECANA CORP 270062W 02-14-2019                                                                                                            | Corporate Stock - Common            | 14,020.00     | 350,546.45    | 205,533.20        |
|                       | REORG/ SCANA CORP STOCK MERGER DOMINION ENERGY 2280211 01-02-2019                                                                                                          | Corporate Stock - Common            | 1,196.00      | 42,715.29     | 57,144.88         |
|                       | REORG/ACE LIMITED NAME CHANGE CHUBB LTD 221RA71 01-15-2016                                                                                                                 | Corporate Stock - Common            | 200.00        | 22,210.44     | 21,876.00         |
|                       | REORG/AMICUS THERAPEUTICS MANDATORY EXCHANGE 362UAWP AMICUS 03-22-2019                                                                                                     | Corporate Debt Instruments - Other  | 735,000.00    | 1,550,933.59  | 1,281,656.25      |
|                       | REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019                                                                                                        | Other                               | 17.00         | 703.32        | 745.96            |
|                       | REORG/ENERGIZER MANDATORY EXCHANGE ENERGIZER 431XAVF 01-15-2019                                                                                                            | Corporate Debt Instruments - Other  | 186,000.00    | 184,547.50    | 170,655.00        |
|                       | REORG/ETSY INC MANDATORY EXCHANGE ETSY INC 332GA4P 18 MAR 2019                                                                                                             | Corporate Debt Instruments - Other  | 2,650,000.00  | 3,042,217.52  | 3,840,843.75      |
|                       | REORG/HERBALIFE NUTRITION MANDATORY EXCHANGE HERBALIFE LTD 332EARP 03-22-19                                                                                                | Corporate Debt Instruments - Other  | 2,790,000.00  | 2,948,377.20  | 3,129,470.46      |
|                       | REORG/LIVE NATION MANDATORY EXCHANGE 3829AVP LIVE NATION 03-20-2019                                                                                                        | Corporate Debt Instruments - Other  | 2,740,000.00  | 2,801,266.30  | 2,789,966.64      |
|                       | REORG/LOXO ONCOLOGY CASH MERGER 02-19-2019                                                                                                                                 | Corporate Stock - Common            | 5,362.00      | 628,722.16    | 751,055.34        |
|                       | REORG/MLP EQGP MANDATORY EXCHANGE 01-10-2019                                                                                                                               | Partnership/Joint Venture Interests | 82,806.00     | 1,877,089.47  | 1,651,979.70      |
|                       | REORG/NEWPARK MANDATORY EXCHANGE NEWPARK 3V2KA2P 01-25-2019                                                                                                                | Corporate Debt Instruments - Other  | 800,000.00    | 981,880.05    | 824,800.00        |
|                       | REORG/NUTANIX INC MANDATORY EXCHANGE NUTANIX 3W2EAPP 01-22-2019                                                                                                            | Corporate Debt Instruments - Other  | 1,925,000.00  | 2,130,957.35  | 2,103,166.45      |
|                       | REORG/OKTA INC MANDATORY EXCHANGE OKTA INC 372WAKP 02-27-2019                                                                                                              | Corporate Debt Instruments - Other  | 1,175,000.00  | 1,419,061.83  | 1,711,935.05      |
|                       | REORG/PATRICK INDS MANDATORY EXCHANGE 382AACP PATRICK INDS 01-23-2019                                                                                                      | Corporate Debt Instruments - Other  | 3,670,000.00  | 3,625,798.74  | 2,763,634.78      |
|                       | REORG/Q2 HLDGS INC MANDATORY EXCHANGE Q2 HLDGS INC 352PAHP 02-27-19                                                                                                        | Corporate Debt Instruments - Other  | 500,000.00    | 505,390.00    | 521,278.00        |
|                       | REORG/RANDGOLD RES STOCK MERGER BARRICK GOLD 2056278 01-02-2019                                                                                                            | Corporate Stock - Common            | 14,200.00     | 926,156.24    | 1,177,038.00      |
|                       | REORG/RINGCENTRAL MANDATORY EXCHANGE RINGCENTRAL 3429AKP 03-07-2019                                                                                                        | Corporate Debt Instruments - Other  | 2,580,000.00  | 2,794,260.10  | 3,053,097.19      |
|                       | REORG/SAREPTA MANDATORY EXCHANGE 3T2HASP 01-18-2019                                                                                                                        | Corporate Debt Instruments - Other  | 1,588,000.00  | 2,345,448.43  | 2,655,718.80      |
|                       | REORG/TWENTY-FIRST MANDATORY EX 2W1KA52 TWENTY-FIRST CENTU 03-19-19                                                                                                        | Corporate Stock - Common            | 74,668.00     | 2,487,174.77  | 3,567,637.04      |
|                       | REORG/Welltower MANDATORY CONVERSION Welltower 261MAC1 02-28-2019                                                                                                          | Corporate Stock - Preferred         | 24,700.00     | 1,577,886.56  | 1,559,805.00      |
|                       | REORG/WILDHORSE RESOURCE STOCK MERGER CHESAPEAKE 2128467 02-01-2019                                                                                                        | Corporate Stock - Common            | 114,039.00    | 2,247,819.42  | 1,609,090.29      |
|                       | REORG/WORLD WRESTL MANDATORY EXCHANGE WORLD 362ZAPJ 03-11-2019                                                                                                             | Corporate Debt Instruments - Other  | 245,000.00    | 707,125.56    | 745,682.25        |
|                       | REORG/ZENDESK INC MANDATORY EXCHANGE ZENDESK 4M11AGG 03-25-2019                                                                                                            | Corporate Debt Instruments - Other  | 875,000.00    | 882,175.00    | 989,959.25        |
|                       | REPLY SPA                                                                                                                                                                  | Corporate Stock - Common            | 15,980.00     | 1,064,542.07  | 805,233.07        |
|                       | REPSOL SA EUR1                                                                                                                                                             | Corporate Stock - Common            | 140,854.00    | 2,540,183.20  | 2,267,122.98      |
|                       | REPSOL SA RIGHT 31/12/2040                                                                                                                                                 | Corporate Stock - Common            | 140,531.00    | 0.00          | 64,259.21         |
|                       | REPUBLIC N Y CORP 7.2% DUE 07-15-2097                                                                                                                                      | Corporate Debt Instruments - Other  | 135,000.00    | 179,713.80    | 162,715.50        |
|                       | REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023                                                                                                                              | Other                               | 200,000.00    | 197,834.00    | 205,306.40        |
|                       | REPUBLIC SVCS INC COM                                                                                                                                                      | Corporate Stock - Common            | 1,375.00      | 101,284.26    | 99,123.75         |
|                       | REPUBLIC SVCS INC FIXED 3.375% 11-15-2027                                                                                                                                  | Corporate Debt Instruments - Other  | 870,000.00    | 868,538.40    | 833,404.32        |
|                       | RESNDTL AST SEC FLTGT RT 3.4155% DUE 07-25-2035                                                                                                                            | Corporate Debt Instruments - Other  | 339,218.83    | 307,841.10    | 339,765.65        |
|                       | RESIDENTIAL ASSET MTG PRODS INC 2005-RS7MTG PASSTHRU CTF CL M-2 07-25-2035 REG                                                                                             | Corporate Debt Instruments - Other  | 400,000.00    | 397,000.00    | 397,281.60        |
|                       | RESILIENT REIT LTD NPV                                                                                                                                                     | Other                               | 2,825.00      | 10,049.95     | 11,193.95         |
|                       | RESMED INC COM                                                                                                                                                             | Corporate Stock - Common            | 37,358.00     | 4,113,076.83  | 4,253,955.46      |
|                       | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030                                                                                                 | U.S. Government Securities          | 27,100,000.00 | 11,218,744.90 | 18,941,545.00     |
|                       | RESONA HOLDINGS NPV                                                                                                                                                        | Corporate Stock - Common            | 589,216.00    | 3,398,780.85  | 2,839,342.83      |
|                       | RETROPHIN INC 2.5% 09-15-2025                                                                                                                                              | Corporate Debt Instruments - Other  | 775,000.00    | 778,412.00    | 694,420.15        |
|                       | REV GROUP INC COM                                                                                                                                                          | Corporate Stock - Common            | 244,080.00    | 4,852,285.58  | 1,833,040.80      |
|                       | REVANCE THERAPEUTICS INC COM                                                                                                                                               | Corporate Stock - Common            | 14,789.00     | 414,556.47    | 297,702.57        |
|                       | REVOLUTION GROWTH II                                                                                                                                                       | Partnership/Joint Venture Interests | 36,998,104.88 | 36,998,104.88 | 39,338,326.00     |
|                       | REVOLUTION GROWTH III                                                                                                                                                      | Partnership/Joint Venture Interests | 32,516,772.20 | 32,516,772.20 | 38,996,963.00     |
|                       | REVOLUTION VENTURES II LP                                                                                                                                                  | Partnership/Joint Venture Interests | 13,851,995.08 | 13,851,995.08 | 13,751,877.00     |
|                       | REXEL EUR\$                                                                                                                                                                | Corporate Stock - Common            | 12,342.00     | 204,715.78    | 131,211.46        |
|                       | REXNORD CORP COM USD0.01                                                                                                                                                   | Corporate Stock - Common            | 24,628.00     | 705,999.69    | 565,212.60        |
|                       | REXNORD CORP NEW DEP SHS REPSTG 1/20TH INT MANDATORY CONV PFD SER A                                                                                                        | Corporate Stock - Preferred         | 8,680.00      | 537,062.08    | 439,121.20        |
|                       | REYNOLDS AMERN INC 6.15% DUE 09-15-2043                                                                                                                                    | Corporate Debt Instruments - Other  | 215,000.00    | 260,231.70    | 209,540.51        |
|                       | REYNOLDS AMERN INC 7% DUE 08-04-2041                                                                                                                                       | Corporate Debt Instruments - Other  | 140,000.00    | 186,988.20    | 150,409.98        |
|                       | REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025                                                                                                                              | Corporate Debt Instruments - Other  | 20,000.00     | 19,294.40     | 19,284.70         |
|                       | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                                                                                                                               | Corporate Debt Instruments - Other  | 430,000.00    | 461,179.62    | 419,864.47        |
|                       | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                                                                                                              | Corporate Debt Instruments - Other  | 760,000.00    | 842,056.80    | 706,062.80        |
|                       | REYNOLDS GROUP 7% DUE 07-15-2024                                                                                                                                           | Corporate Debt Instruments - Other  | 555,000.00    | 587,606.25    | 528,637.50        |
|                       | REYNOLDS GROUP ISSUER INC/ REYNOLDS FLTGT RT 144A 7-15-2021                                                                                                                | Corporate Debt Instruments - Other  | 400,000.00    | 396,000.00    | 398,500.00        |
|                       | RH SR NT 144A 0% DUE 06-15-2023 BEO                                                                                                                                        | Corporate Debt Instruments - Other  | 2,165,000.00  | 2,041,975.31  | 1,926,237.31      |
|                       | RHB BANK BHD MYR1.00                                                                                                                                                       | Corporate Stock - Common            | 7,900.00      | 10,313.61     | 10,112.76         |
|                       | RHEINMETALL AG NPV                                                                                                                                                         | Corporate Stock - Common            | 74,197.00     | 7,117,763.85  | 6,544,580.36      |
|                       | RIBBON COMMUNICATIONS INC COM STK USD0.0001                                                                                                                                | Corporate Stock - Common            | 72,300.00     | 509,946.21    | 348,486.00        |
|                       | RICHEMONT(CIE FIN) CHF1 (REGD)                                                                                                                                             | Corporate Stock - Common            | 214,774.00    | 14,684,733.88 | 13,725,666.47     |
|                       | RICOH CO LTD NPV                                                                                                                                                           | Corporate Stock - Common            | 836,200.00    | 7,932,036.29  | 8,208,425.47      |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par      | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|----------------|---------------|-------------------|
|                       | RIDGEVIEW LAND VENTURES LLC                                                                                                                                                | Partnership/Joint Venture Interests | 836,598.00     | 836,598.00    | 711,879.00        |
|                       | RIGEL PHARMACEUTICALS INC COM NEW STK                                                                                                                                      | Corporate Stock - Common            | 53,785.00      | 208,143.50    | 123,705.50        |
|                       | RIGHTMOVE COM STCK                                                                                                                                                         | Corporate Stock - Common            | 922,739.00     | 5,324,341.56  | 5,079,804.22      |
|                       | RINGJOBING LNDDBK DKK1                                                                                                                                                     | Corporate Stock - Common            | 63,600.00      | 3,419,863.12  | 3,312,525.37      |
|                       | RINNAI CORP NPV                                                                                                                                                            | Corporate Stock - Common            | 700.00         | 50,291.27     | 46,192.41         |
|                       | RIO OIL FINANCE TRUST 6.75% DUE 01-06-2027 BEO                                                                                                                             | Corporate Debt Instruments - Other  | 224,101.74     | 227,463.29    | 245,111.28        |
|                       | RIO TINTO FIN USA 7.125% DUE 07-15-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 115,000.00     | 149,081.40    | 143,331.86        |
|                       | RIO TINTO LIMITED NPV                                                                                                                                                      | Corporate Stock - Common            | 44,961.00      | 2,359,869.78  | 2,483,775.20      |
|                       | RIO TINTO ORD GBP0.10                                                                                                                                                      | Corporate Stock - Common            | 173,389.00     | 8,273,078.32  | 8,236,893.83      |
|                       | RIO2 LTD NEW COM                                                                                                                                                           | Corporate Stock - Common            | 1,785,589.00   | 1,324,982.34  | 627,531.64        |
|                       | RIOCAN REAL ESTATE TRUST UNITS NPV                                                                                                                                         | Other                               | 6,758.00       | 125,654.70    | 117,762.78        |
|                       | RION CO LTD NPV                                                                                                                                                            | Corporate Stock - Common            | 4,900.00       | 97,941.69     | 76,951.19         |
|                       | RISE LTD ABL SER A TERM LN DUE 01-31-2021 BEO                                                                                                                              | Corporate Debt Instruments - Other  | 0.00           | 0.00          | 0.00              |
|                       | RJO / HARBOUR SQUARE (HM)                                                                                                                                                  | Other                               | 80,758.97      | 9,000,000.00  | 6,787,266.50      |
|                       | RLI CORP COM                                                                                                                                                               | Corporate Stock - Common            | 45,183.00      | 2,315,783.30  | 3,117,175.17      |
|                       | RMB HLDGS ZAR0.01                                                                                                                                                          | Corporate Stock - Common            | 6,052.00       | 31,422.52     | 33,194.49         |
|                       | ROAD KING INFRASTR HKD0.10                                                                                                                                                 | Corporate Stock - Common            | 168,000.00     | 197,997.12    | 299,549.77        |
|                       | ROBINSONS LAND CP PHP1                                                                                                                                                     | Corporate Stock - Common            | 25,200.00      | 9,589.42      | 9,656.37          |
|                       | ROCHE HLDGS AG GENUSSCHEINE NPV                                                                                                                                            | Corporate Stock - Common            | 135,919.00     | 33,688,881.54 | 33,559,225.60     |
|                       | ROCKPOINT REAL ESTATE FUND III, LP                                                                                                                                         | Partnership/Joint Venture Interests | 11,692,291.83  | 11,692,291.83 | 3,629,928.00      |
|                       | ROCKPOINT REAL ESTATE FUND IV                                                                                                                                              | Partnership/Joint Venture Interests | 34,767,960.30  | 34,767,960.30 | 27,978,052.00     |
|                       | ROCKPOINT REAL ESTATE FUND V LP                                                                                                                                            | Partnership/Joint Venture Interests | 45,660,001.43  | 45,660,001.43 | 49,767,904.00     |
|                       | ROCKWELL AUTOMATION                                                                                                                                                        | Corporate Stock - Common            | 421.00         | 77,587.35     | 63,352.08         |
|                       | ROCKWELL COLLINS 3.5% DUE 03-15-2027                                                                                                                                       | Corporate Debt Instruments - Other  | 215,000.00     | 202,465.50    | 201,817.71        |
|                       | ROCKWELL COLLINS 4.35% DUE 04-15-2047                                                                                                                                      | Corporate Debt Instruments - Other  | 400,000.00     | 389,280.55    | 367,976.40        |
|                       | ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043                                                                                                                                | Corporate Debt Instruments - Other  | 70,000.00      | 70,753.90     | 68,955.25         |
|                       | ROGERS 5% DUE 03-15-2044                                                                                                                                                   | Corporate Debt Instruments - Other  | 560,000.00     | 584,069.45    | 582,338.96        |
|                       | ROGERS COMMS INC CLASS'B'COM CAD1.62478                                                                                                                                    | Corporate Stock - Common            | 42,453.00      | 2,175,751.45  | 2,174,558.41      |
|                       | ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043                                                                                                                              | Corporate Debt Instruments - Other  | 520,000.00     | 549,884.40    | 556,877.36        |
|                       | ROGERS CORP COM                                                                                                                                                            | Corporate Stock - Common            | 10,212.00      | 1,515,917.20  | 1,011,600.72      |
|                       | ROHTO PHARMACEUTICAL CO NPV                                                                                                                                                | Corporate Stock - Common            | 33,600.00      | 985,362.37    | 918,744.02        |
|                       | ROKU INC COM CL A COM CL A                                                                                                                                                 | Corporate Stock - Common            | 20,109.00      | 1,175,163.34  | 616,139.76        |
|                       | ROLAND DG CORP NPV                                                                                                                                                         | Corporate Stock - Common            | 9,500.00       | 216,227.78    | 182,700.63        |
|                       | ROLLINS INC COM                                                                                                                                                            | Corporate Stock - Common            | 25,941.00      | 1,007,800.39  | 936,470.10        |
|                       | ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN2019                                                                                                                               | Corporate Stock - Preferred         | 40,308,328.00  | 0.00          | 51,336.68         |
|                       | ROLLS ROYCE HLDGS ORD GBP0.20                                                                                                                                              | Corporate Stock - Common            | 870,706.00     | 10,138,443.05 | 9,204,129.57      |
|                       | ROPER TECHNOLOGIES , INC                                                                                                                                                   | Corporate Stock - Common            | 3,254.00       | 914,561.35    | 867,256.08        |
|                       | ROPER TECHNOLOGIES INC 4.2% 09-15-2028                                                                                                                                     | Corporate Debt Instruments - Other  | 3,136,000.00   | 3,132,613.12  | 3,104,756.03      |
|                       | ROSNEFT OIL CO GDR EACH REPR 1 ORD 'REGS'                                                                                                                                  | Corporate Stock - Common            | 626,072.00     | 4,063,932.97  | 3,869,124.96      |
|                       | ROSS STORES INC COM                                                                                                                                                        | Corporate Stock - Common            | 7,022.00       | 557,456.40    | 584,230.40        |
|                       | ROWAN COS INC 4.75 01-15-2024                                                                                                                                              | Corporate Debt Instruments - Other  | 259,000.00     | 239,515.00    | 195,545.00        |
|                       | ROXGOLD INC COM NPV                                                                                                                                                        | Corporate Stock - Common            | 1,256,392.00   | 839,709.64    | 745,114.60        |
|                       | ROYAL BANK OF CANADA NY DTD 01-11-2018 FLTG CD 01-11-2019                                                                                                                  | Certificates of Deposit             | 18,000,000.00  | 18,000,000.00 | 18,001,134.00     |
|                       | ROYAL BK CDA DISC COML PAPER 4/2 YRS 3&401-04-2019                                                                                                                         | Corporate Debt Instruments - Other  | 1,750,000.00   | 1,740,627.77  | 1,749,533.73      |
|                       | ROYAL BK CDA N Y BRH INSTL CTF DEP PROGR09-10-2018 VAR RT 09-10-2019                                                                                                       | Certificates of Deposit             | 10,000,000.00  | 10,000,000.00 | 9,997,080.00      |
|                       | ROYAL BK OF CANADA COM NPV                                                                                                                                                 | Corporate Stock - Common            | 97,350.00      | 7,050,398.30  | 6,660,114.22      |
|                       | ROYAL BK SCOT GRP ORD GBP1                                                                                                                                                 | Corporate Stock - Common            | 434,376.00     | 1,717,716.85  | 1,198,830.63      |
|                       | ROYAL BK SCOTLAND 4.892% DUE 05-18-2029                                                                                                                                    | Corporate Debt Instruments - Other  | 800,000.00     | 800,000.00    | 763,637.60        |
|                       | ROYAL BK SCOTLAND 8.625% DUE 12-31-2049                                                                                                                                    | Corporate Debt Instruments - Other  | 200,000.00     | 200,000.00    | 207,000.00        |
|                       | ROYAL BK SCOTLAND FIXED 7.648% DUE 12-31-2049                                                                                                                              | Corporate Debt Instruments - Other  | 300,000.00     | 376,500.00    | 369,375.00        |
|                       | ROYAL BK SCOTLAND FLTG RT 5.076% DUE 01-27-2030                                                                                                                            | Corporate Debt Instruments - Other  | 2,185,000.00   | 2,185,000.00  | 2,106,921.21      |
|                       | ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTG RT DUE 12-29-2049                                                                                                             | Corporate Debt Instruments - Other  | 300,000.00     | 303,600.00    | 297,000.00        |
|                       | ROYAL CARIBBEAN CRUISES COM STK                                                                                                                                            | Corporate Stock - Common            | 57,312.00      | 4,590,374.03  | 5,604,540.48      |
|                       | ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)                                                                                                                                      | Corporate Stock - Common            | 417,617.00     | 12,713,377.98 | 12,273,063.28     |
|                       | ROYAL DUTCH SHELL 'B'ORD EUR0.07                                                                                                                                           | Corporate Stock - Common            | 698,680.00     | 20,969,607.21 | 20,822,231.15     |
|                       | ROYAL GOLD INC COM STK USD0.01                                                                                                                                             | Corporate Stock - Common            | 6,600.00       | 441,378.88    | 565,290.00        |
|                       | ROYAL GOLD INC CONV SR NT 2.875% DUE 06-15-2019 REG                                                                                                                        | Corporate Debt Instruments - Other  | 945,000.00     | 1,017,281.25  | 947,400.30        |
|                       | ROYAL MAIL PLC ORD GBP0.01                                                                                                                                                 | Corporate Stock - Common            | 229,740.00     | 1,267,978.97  | 796,156.15        |
|                       | RPI 01-15-2029 SWUOY5850                                                                                                                                                   | Other                               | (1,600,000.00) | 0.00          | 0.00              |
|                       | RPI 30/03/2020 SWUOIS007                                                                                                                                                   | Other                               | (1,800,000.00) | (201.56)      | 0.00              |
|                       | RPI EUR .9925%/EUR CPI X-TOB GSCMUS33 30/03/2020 SWUOIS007                                                                                                                 | Other                               | 1,800,000.00   | 0.00          | 578.42            |
|                       | RPI USD US CPI/2.137% LCH_SBSIUS 01-15-2029 SWUOY5850                                                                                                                      | Other                               | 1,600,000.00   | 0.00          | 25,608.00         |
|                       | RPM INTL INC 4.25% DUE 01-15-2048                                                                                                                                          | Corporate Debt Instruments - Other  | 2,653,000.00   | 2,643,721.65  | 2,258,403.39      |
|                       | RPM INTL INC 5.25% DUE 06-01-2045                                                                                                                                          | Corporate Debt Instruments - Other  | 80,000.00      | 84,985.60     | 78,603.12         |
|                       | RRJ CAPITAL MASTER FUND III LP                                                                                                                                             | Partnership/Joint Venture Interests | 40,847,749.00  | 40,847,749.00 | 45,361,117.00     |
|                       | RSA INSURANCE GRP ORD GBP1.00                                                                                                                                              | Corporate Stock - Common            | 963.00         | 7,108.27      | 6,299.19          |
|                       | RTI INTL METALS 1.625% DUE 10-15-2019                                                                                                                                      | Corporate Debt Instruments - Other  | 685,000.00     | 788,863.95    | 681,575.00        |
|                       | RTL GROUP NPV                                                                                                                                                              | Corporate Stock - Common            | 2,561.00       | 217,036.09    | 136,719.27        |
|                       | RTW RETAILWINDS INC RTW RETAILWINDS INC                                                                                                                                    | Corporate Stock - Common            | 31,700.00      | 66,602.25     | 89,711.00         |
|                       | RUENTEX DEVELOPMEN TWD10                                                                                                                                                   | Corporate Stock - Common            | 3,000.00       | 4,763.39      | 4,367.70          |
|                       | RUENTEX INDUSTRIES TWD10                                                                                                                                                   | Corporate Stock - Common            | 2,000.00       | 5,857.53      | 5,114.36          |
|                       | RUMO SA COM NPV                                                                                                                                                            | Corporate Stock - Common            | 618,500.00     | 2,724,788.17  | 2,712,894.28      |
|                       | Russian ruble                                                                                                                                                              | Non-Interest Bearing Cash - USD     | 0.00           | 0.00          | 0.00              |
|                       | RWE AG NPV                                                                                                                                                                 | Corporate Stock - Common            | 105,152.00     | 2,290,677.82  | 2,279,678.62      |
|                       | RWJ BARNABAS HLTH 3.949% DUE 07-01-2046                                                                                                                                    | Corporate Debt Instruments - Other  | 1,120,000.00   | 1,120,000.00  | 1,052,469.60      |
|                       | RYDER SYS INC COM                                                                                                                                                          | Corporate Stock - Common            | 12,400.00      | 1,024,340.95  | 597,060.00        |
|                       | RYMAN HEALTHCARE NPV                                                                                                                                                       | Corporate Stock - Common            | 7,946.00       | 63,195.00     | 57,224.77         |
|                       | RYOHIN KEIKAKU CO NPV                                                                                                                                                      | Corporate Stock - Common            | 600.00         | 180,666.51    | 145,194.37        |
|                       | S CAROLINA ELEC & 4.1% DUE 06-15-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 285,000.00     | 284,412.90    | 266,099.37        |
|                       | S CAROLINA ELEC & 4.28% DUE 08-15-2028                                                                                                                                     | Corporate Debt Instruments - Other  | 700,000.00     | 698,250.00    | 725,704.70        |
|                       | S CAROLINA ELEC & 4.5% DUE 06-01-2064                                                                                                                                      | Corporate Debt Instruments - Other  | 185,000.00     | 183,035.30    | 170,836.77        |
|                       | S CAROLINA ELEC & 4.6% DUE 06-15-2043                                                                                                                                      | Corporate Debt Instruments - Other  | 620,000.00     | 647,263.85    | 635,140.40        |
|                       | S CAROLINA ELEC & 5.1% DUE 06-01-2065                                                                                                                                      | Corporate Debt Instruments - Other  | 4,768,000.00   | 5,135,758.80  | 4,902,104.77      |
|                       | S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2850.00 PER SHARE 31-JAN-2019                                                                                                     | Other                               | 1,000.00       | 1,242,034.30  | 42,500.00         |
|                       | S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2900.00 PER SHARE 28-FEB-2019                                                                                                     | Other                               | 1,100.00       | 904,237.73    | 132,000.00        |
|                       | S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2950.00 PER SHARE 28-FEB-2019                                                                                                     | Other                               | (1,100.00)     | (415,762.27)  | (77,000.00)       |
|                       | S&P 500 INDEX WEEKLY CALL OPTION W/STK \$2950.00 PER SHARE 31-JAN-2019                                                                                                     | Other                               | (1,000.00)     | (247,965.70)  | (10,000.00)       |
|                       | S&P GLOBAL INC COM                                                                                                                                                         | Corporate Stock - Common            | 73,478.00      | 10,701,974.34 | 12,486,851.32     |
|                       | S.W. AIRL CO COM                                                                                                                                                           | Corporate Stock - Common            | 143.00         | 7,692.80      | 6,646.64          |
|                       | S/LUIJAZUE 'B'CNV1                                                                                                                                                         | Corporate Stock - Common            | 8,300.00       | 11,062.42     | 10,582.50         |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | S-1 CORPORATION                                                                                                                                                            | Corporate Stock - Common               | 3,262.00      | 286,628.15    | 293,808.03        |
|                       | SABESP CIA SANEAME COM NPV                                                                                                                                                 | Corporate Stock - Common               | 3,000.00      | 17,586.21     | 24,382.38         |
|                       | SABINA GOLD&SILVER COM NPV                                                                                                                                                 | Corporate Stock - Common               | 1,423,000.00  | 1,795,456.40  | 1,281,512.67      |
|                       | SABINE PASS 5.75% DUE 05-15-2024                                                                                                                                           | Corporate Debt Instruments - Other     | 30,000.00     | 31,308.30     | 31,300.71         |
|                       | SABINE PASS FIXED 4.2% DUE 03-15-2028                                                                                                                                      | Corporate Debt Instruments - Other     | 1,075,000.00  | 1,073,957.25  | 1,028,257.93      |
|                       | SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG                                                                                                                              | Corporate Debt Instruments - Other     | 200,000.00    | 224,478.00    | 210,298.00        |
|                       | SAFRAN SA EURO.20                                                                                                                                                          | Corporate Stock - Common               | 141,684.00    | 13,640,820.97 | 17,071,223.97     |
|                       | SAGAX AB SER'D'NPV                                                                                                                                                         | Corporate Stock - Common               | 67,258.00     | 261,251.97    | 240,482.14        |
|                       | SAGE GROUP GBP0.01051948                                                                                                                                                   | Corporate Stock - Common               | 643,163.00    | 5,359,039.79  | 4,926,262.74      |
|                       | SAGE THERAPEUTICS INC COM                                                                                                                                                  | Corporate Stock - Common               | 3,972.00      | 643,765.87    | 380,477.88        |
|                       | SAIA INC COM STK                                                                                                                                                           | Corporate Stock - Common               | 11,399.00     | 770,610.21    | 636,292.18        |
|                       | SAIC MOTOR CORP LTD CNY1 (STOCK CONNECT)                                                                                                                                   | Corporate Stock - Common               | 900.00        | 4,160.87      | 3,493.71          |
|                       | SAIF PARTNERS INDIA IV LIMITED                                                                                                                                             | Partnership/Joint Venture Interests    | 8,371,856.53  | 8,371,856.53  | 39,197,504.00     |
|                       | SAIF PARTNERS IV                                                                                                                                                           | Partnership/Joint Venture Interests    | 38,855,909.87 | 38,855,909.87 | 67,392,607.00     |
|                       | SAINSBURY(J) ORD GBP0.28571428                                                                                                                                             | Corporate Stock - Common               | 365,344.00    | 1,339,518.27  | 1,233,050.74      |
|                       | SAKAI HEAVY INDS NPV                                                                                                                                                       | Corporate Stock - Common               | 1,300.00      | 42,603.38     | 27,169.48         |
|                       | SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE                                                                                                             | Other                                  | 500,000.00    | 499,910.00    | 451,695.00        |
|                       | SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE                                                                                                             | Other                                  | 405,000.00    | 405,000.00    | 368,011.35        |
|                       | SALESFORCE COM INC COM STK                                                                                                                                                 | Corporate Stock - Common               | 47,350.00     | 6,081,053.94  | 6,485,529.50      |
|                       | SALZGITTER AG ORD NPV                                                                                                                                                      | Corporate Stock - Common               | 47,278.00     | 2,432,197.19  | 1,381,952.34      |
|                       | SAM JIN PHARM KRW1000                                                                                                                                                      | Corporate Stock - Common               | 9,168.00      | 383,315.15    | 329,893.53        |
|                       | SAMCHULLY KRW5000                                                                                                                                                          | Corporate Stock - Common               | 1,062.00      | 86,259.40     | 86,612.30         |
|                       | SAMPO PLC SER'A'NPV                                                                                                                                                        | Corporate Stock - Common               | 127,223.00    | 6,378,088.98  | 5,586,157.54      |
|                       | SAMSONITE INTL SA                                                                                                                                                          | Corporate Stock - Common               | 1,339,200.00  | 4,033,488.58  | 3,805,833.18      |
|                       | SAMSUNG C&T CORPORATION                                                                                                                                                    | Corporate Stock - Common               | 350.00        | 35,805.64     | 33,092.85         |
|                       | SAMSUNG CARD KRW5000                                                                                                                                                       | Corporate Stock - Common               | 24,155.00     | 912,044.43    | 747,943.40        |
|                       | SAMSUNG ELEC MECH KRW5000                                                                                                                                                  | Corporate Stock - Common               | 14,951.00     | 1,872,400.84  | 1,386,833.21      |
|                       | SAMSUNG ELECTRONIC GDR                                                                                                                                                     | Corporate Stock - Common               | 8,334.00      | 6,391,778.88  | 7,225,578.00      |
|                       | SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS                                                                                                                                 | Corporate Stock - Common               | 387.00        | 184,838.19    | 279,414.00        |
|                       | SAMSUNG ELECTRONIC KRW100                                                                                                                                                  | Corporate Stock - Common               | 1,760,545.00  | 61,719,753.24 | 61,062,100.29     |
|                       | SAMSUNG ELECTRONIC PFD KRW100                                                                                                                                              | Corporate Stock - Preferred            | 407,407.00    | 13,514,053.99 | 11,592,733.68     |
|                       | SAMSUNG ENGINEER KRW5000                                                                                                                                                   | Corporate Stock - Common               | 176,991.00    | 2,966,432.30  | 2,791,756.23      |
|                       | SAMSUNG FIRE & MAR PFD KRW500                                                                                                                                              | Corporate Stock - Preferred            | 774.00        | 109,599.78    | 120,352.21        |
|                       | SAMSUNG FIRE & MARINE INS.CO.LTD                                                                                                                                           | Corporate Stock - Common               | 274.00        | 63,718.07     | 66,056.64         |
|                       | SAMSUNG HEAVY IND KRW5000                                                                                                                                                  | Corporate Stock - Common               | 588,663.00    | 4,345,158.80  | 3,909,296.32      |
|                       | SAMSUNG LIFE INSUR KRW500                                                                                                                                                  | Corporate Stock - Common               | 624.00        | 50,830.04     | 45,633.98         |
|                       | SAMSUNG SECURITIES KRW5000                                                                                                                                                 | Corporate Stock - Common               | 568.00        | 15,759.53     | 16,035.13         |
|                       | SAN DIEGO GAS & 3.75% DUE 06-01-2047                                                                                                                                       | Corporate Debt Instruments - Preferred | 265,000.00    | 263,818.10    | 241,048.51        |
|                       | SAN DIEGO GAS & 4.15% DUE 05-15-2048                                                                                                                                       | Corporate Debt Instruments - Other     | 400,000.00    | 397,888.79    | 388,458.40        |
|                       | SAN DIEGO GAS & 4.5% DUE 08-15-2040                                                                                                                                        | Corporate Debt Instruments - Preferred | 300,000.00    | 318,175.90    | 309,441.90        |
|                       | SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE                                                                                               | Other                                  | 265,000.00    | 255,541.60    | 249,436.55        |
|                       | SANBIO COMPANY LIMITED COMMON STOCK                                                                                                                                        | Corporate Stock - Common               | 16,400.00     | 440,145.45    | 1,212,268.15      |
|                       | SANDFIRE RESOURCES NPV                                                                                                                                                     | Corporate Stock - Common               | 26,258.00     | 127,628.01    | 123,484.03        |
|                       | SANDS CHINA LTD USD0.01                                                                                                                                                    | Corporate Stock - Common               | 2,866,800.00  | 13,085,051.08 | 12,559,310.80     |
|                       | SANDVIK AB NPV                                                                                                                                                             | Corporate Stock - Common               | 46,022.00     | 591,927.07    | 655,873.91        |
|                       | SANDY SPRING BANCORP INC CMT-COM                                                                                                                                           | Corporate Stock - Common               | 23,340.00     | 963,859.60    | 731,475.60        |
|                       | SANKATY CREDIT OPPORTUNITIES (OFFSHORE) IV, LP                                                                                                                             | Partnership/Joint Venture Interests    | 8,993,546.54  | 8,993,546.54  | 6,170,524.00      |
|                       | SANKATY CREDIT OPPORTUNITIES III, LP                                                                                                                                       | Partnership/Joint Venture Interests    | 1,089,790.03  | 1,089,790.03  | 1,315,202.00      |
|                       | SANKYO CO LTD NPV                                                                                                                                                          | Corporate Stock - Common               | 11,700.00     | 432,302.87    | 445,754.92        |
|                       | SANLAM ZAR0.01                                                                                                                                                             | Corporate Stock - Common               | 540,842.00    | 3,357,567.47  | 3,000,291.39      |
|                       | SANNE GROUP PLC ORD GBP0.01                                                                                                                                                | Corporate Stock - Common               | 87,913.00     | 933,302.96    | 650,522.51        |
|                       | SANOFI EUR2                                                                                                                                                                | Corporate Stock - Common               | 119,222.00    | 10,969,347.25 | 10,311,598.14     |
|                       | SANTANDER BANK POL PLN10.00                                                                                                                                                | Corporate Stock - Common               | 57.00         | 5,388.23      | 5,434.86          |
|                       | SANTANDER HLDGS 4.45% DUE 12-03-2021                                                                                                                                       | Corporate Debt Instruments - Other     | 200,000.00    | 199,646.00    | 203,465.20        |
|                       | SANTANDER UK GROUP 2.875% DUE 08-05-2021                                                                                                                                   | Corporate Debt Instruments - Other     | 150,000.00    | 146,673.00    | 144,698.10        |
|                       | SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028                                                                                                                             | Corporate Debt Instruments - Other     | 2,130,000.00  | 2,105,948.81  | 1,925,315.52      |
|                       | SANTANDER UK PLC DISC COM L PAPER 3/A3 YRS 3&4 01-31-2019                                                                                                                  | Corporate Debt Instruments - Other     | 1,000,000.00  | 994,460.28    | 997,861.86        |
|                       | SANTANDER UK PLC FLT G RT DUE 11-15-2021                                                                                                                                   | Corporate Debt Instruments - Other     | 600,000.00    | 600,000.00    | 594,432.60        |
|                       | SANTE HEALTH VENTURES I, LP                                                                                                                                                | Partnership/Joint Venture Interests    | 24,858,357.84 | 24,858,357.84 | 45,906,821.00     |
|                       | SANTE HEALTH VENTURES II                                                                                                                                                   | Partnership/Joint Venture Interests    | 526,292.12    | 526,292.12    | 56,766,983.00     |
|                       | SANTEN PHARM CO NPV                                                                                                                                                        | Corporate Stock - Common               | 100.00        | 1,525.52      | 1,445.56          |
|                       | SANTOS LIMITED NPV                                                                                                                                                         | Corporate Stock - Common               | 42,954.00     | 188,038.45    | 165,713.11        |
|                       | SAO MARTINHO SA COM NPV                                                                                                                                                    | Corporate Stock - Common               | 119,700.00    | 555,771.31    | 561,786.23        |
|                       | SAP SE                                                                                                                                                                     | Corporate Stock - Common               | 209,202.00    | 17,947,449.77 | 20,789,246.64     |
|                       | SAP SE-SPONSORED ADR                                                                                                                                                       | Corporate Stock - Common               | 259.00        | 27,294.30     | 25,783.45         |
|                       | SAPPI ZAR1                                                                                                                                                                 | Corporate Stock - Common               | 4,601.00      | 28,963.68     | 26,115.51         |
|                       | SAPUTO INC COM NPV                                                                                                                                                         | Corporate Stock - Common               | 10,800.00     | 322,097.07    | 309,893.10        |
|                       | SAREPTA THERAPEUTICS INC COM                                                                                                                                               | Corporate Stock - Common               | 3,690.00      | 470,147.25    | 402,689.70        |
|                       | SARTORIUS AG NON V TG PRF NPV                                                                                                                                              | Corporate Stock - Preferred            | 14.00         | 1,856.15      | 1,742.85          |
|                       | SARTORIUS STEDIM B EURO.20                                                                                                                                                 | Corporate Stock - Common               | 34,681.00     | 2,487,476.04  | 3,463,042.01      |
|                       | SASOL FING USA LLC 5.875% DUE 03-27-2024                                                                                                                                   | Corporate Debt Instruments - Other     | 1,525,000.00  | 1,522,743.00  | 1,521,782.25      |
|                       | SASOL FING USA LLC 6.5% DUE 09-27-2028                                                                                                                                     | Corporate Debt Instruments - Other     | 1,575,000.00  | 1,572,936.75  | 1,575,240.98      |
|                       | SASOL NPV                                                                                                                                                                  | Corporate Stock - Common               | 444,919.00    | 17,549,600.71 | 13,144,982.61     |
|                       | SATS LTD NPV                                                                                                                                                               | Corporate Stock - Common               | 149,000.00    | 326,115.01    | 509,420.40        |
|                       | SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 7 4% DUE 04-17-2025 REG                                                                                               | Other                                  | 400,000.00    | 396,292.00    | 396,469.60        |
|                       | SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG                                                                                                                 | Other                                  | 1,800,000.00  | 1,787,400.00  | 1,626,094.80      |
|                       | SAWAI PHARMACEUTICAL CO. LTD NPV                                                                                                                                           | Corporate Stock - Common               | 3,200.00      | 144,323.78    | 152,540.67        |
|                       | SBA COMMUNICATIONS 4.875% DUE 09-01-2024                                                                                                                                   | Corporate Debt Instruments - Other     | 1,357,000.00  | 1,345,845.46  | 1,275,580.00      |
|                       | SBA COMMUNICATIONS CORP COM USD0.01 CL A                                                                                                                                   | Other                                  | 2,652.00      | 444,922.38    | 429,332.28        |
|                       | SBCVC FUND V, L.P.                                                                                                                                                         | Partnership/Joint Venture Interests    | 25,989,126.39 | 25,989,126.39 | 35,630,827.19     |
|                       | SBCVC FUND VI, LP                                                                                                                                                          | Partnership/Joint Venture Interests    | 5,100,000.00  | 5,100,000.00  | 5,097,905.43      |
|                       | SBERBANK OF RUSSIA                                                                                                                                                         | Corporate Stock - Common               | 33,410.00     | 96,856.44     | 89,818.95         |
|                       | SBERBANK OF RUSSIA RUB3(USD)                                                                                                                                               | Corporate Stock - Common               | 463,800.00    | 1,181,432.13  | 1,245,535.87      |
|                       | SBERBANK OF RUSSIA SPON ADR                                                                                                                                                | Corporate Stock - Common               | 1,326,756.00  | 16,769,576.97 | 14,541,245.76     |
|                       | SBI HLDGS INC NPV                                                                                                                                                          | Corporate Stock - Common               | 65,400.00     | 1,714,112.51  | 1,286,958.02      |
|                       | SBM OFFSHORE NV EURO.25                                                                                                                                                    | Corporate Stock - Common               | 290,958.00    | 4,653,887.65  | 4,298,966.83      |
|                       | SCALE VENTURE PARTNERS V LP                                                                                                                                                | Partnership/Joint Venture Interests    | 23,888,149.00 | 23,888,149.00 | 31,298,021.00     |
|                       | SCALE VENTURE PARTNERS IV, L.P.                                                                                                                                            | Partnership/Joint Venture Interests    | 13,326,393.99 | 13,326,393.99 | 36,563,831.00     |
|                       | SCENTRE GROUP                                                                                                                                                              | Other                                  | 441,634.00    | 1,356,211.40  | 1,212,550.35      |
|                       | SCHAEFFLER AG NPV (NON V TG PRF SHS)                                                                                                                                       | Corporate Stock - Preferred            | 47,774.00     | 430,055.98    | 407,302.64        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|----------------|----------------|-------------------|
|                       | SCHAEFFLER VERWALTUNG ZWEI GMBH 144A 4.5% DUE 09-15-2023/09-22-2016 BEC                                                                                                    | Corporate Debt Instruments - Other                   | 476,000.00     | 473,180.00     | 435,540.00        |
|                       | SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO                                                                                                                           | Corporate Debt Instruments - Other                   | 875,000.00     | 873,022.50     | 867,415.50        |
|                       | SCHLUMBERGER LTD COM COM                                                                                                                                                   | Corporate Stock - Common                             | 184,921.00     | 12,399,523.31  | 6,671,949.68      |
|                       | SCHNEIDER ELECTRIC EUR4.00                                                                                                                                                 | Corporate Stock - Common                             | 93,539.00      | 6,507,727.95   | 6,385,806.61      |
|                       | SCHRODERS VTG SHS GBP1                                                                                                                                                     | Corporate Stock - Common                             | 8,210.00       | 266,438.71     | 255,446.36        |
|                       | SCHWAB CHARLES CORP COM NEW                                                                                                                                                | Corporate Stock - Common                             | 18,570.00      | 820,837.79     | 771,212.10        |
|                       | SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                                                                                                                           | Corporate Stock - Common                             | 5,329.00       | 415,353.73     | 339,457.30        |
|                       | SCIENTIFIC GAMES FIXED 10% DUE 12-01-2022                                                                                                                                  | Corporate Debt Instruments - Other                   | 810,000.00     | 774,250.00     | 822,150.00        |
|                       | SCOR SE EUR7.876972                                                                                                                                                        | Corporate Stock - Common                             | 12,094.00      | 584,638.48     | 544,715.12        |
|                       | SCOTTS MIRACLE-GRO CO FORMERLY 6.0% DUE 10-15-2023                                                                                                                         | Corporate Debt Instruments - Other                   | 935,000.00     | 1,005,125.00   | 930,325.00        |
|                       | SCOUT24 AG NPV                                                                                                                                                             | Corporate Stock - Common                             | 145,805.00     | 6,325,293.54   | 6,693,748.04      |
|                       | SCREEN HOLDINGS CO LTD NPV                                                                                                                                                 | Corporate Stock - Common                             | 2,100.00       | 179,649.12     | 88,142.00         |
|                       | SEACHANGE INTL INC COM                                                                                                                                                     | Corporate Stock - Common                             | 72,650.00      | 355,118.99     | 91,539.00         |
|                       | SEACOAST BKG CORP FLA COM NEW COM NEW                                                                                                                                      | Corporate Stock - Common                             | 58,103.00      | 1,554,720.89   | 1,511,840.06      |
|                       | SEAGATE TECHNOLOGY PLC COM USD0.00001                                                                                                                                      | Corporate Stock - Common                             | 86,040.00      | 4,216,746.19   | 3,320,283.60      |
|                       | SEALED AIR CORP NEW COM STK                                                                                                                                                | Corporate Stock - Common                             | 225.00         | 9,168.08       | 7,839.00          |
|                       | SEAWORLD ENTMT INC COM                                                                                                                                                     | Corporate Stock - Common                             | 28,600.00      | 408,170.90     | 631,774.00        |
|                       | SECOM CO NPV                                                                                                                                                               | Corporate Stock - Common                             | 4,600.00       | 350,810.28     | 382,120.95        |
|                       | SECURITAS SER'B'NPV                                                                                                                                                        | Corporate Stock - Common                             | 8.00           | 132.81         | 128.36            |
|                       | SECURITIZED ASSET BACKED RECEIVABLES LLC SER 06-NC2 CL A-3 FLTG 03-25-2036 REG                                                                                             | Corporate Debt Instruments - Other                   | 425,857.93     | 422,065.12     | 420,781.28        |
|                       | SECURITY BK CORP PHP10                                                                                                                                                     | Corporate Stock - Common                             | 2,830.00       | 9,975.84       | 8,341.73          |
|                       | SEEK LIMITED NPV                                                                                                                                                           | Corporate Stock - Common                             | 66.00          | 1,009.79       | 786.17            |
|                       | SEGA SAMMY HLDGS I NPV                                                                                                                                                     | Corporate Stock - Common                             | 19,800.00      | 313,453.67     | 277,198.20        |
|                       | SEGO PLC ORD GBP0.10                                                                                                                                                       | Other                                                | 43,758.00      | 294,725.60     | 328,027.93        |
|                       | SEIKAGAKU CORP NPV                                                                                                                                                         | Corporate Stock - Common                             | 4,500.00       | 63,152.35      | 51,228.18         |
|                       | SEIKO EPSON CORP NPV                                                                                                                                                       | Corporate Stock - Common                             | 31,700.00      | 647,643.48     | 447,264.28        |
|                       | SEKERBANK TRY1                                                                                                                                                             | Corporate Stock - Common                             | 0.97           | 0.74           | 0.20              |
|                       | SEKISUI CHEMICAL CO LTD NPV                                                                                                                                                | Corporate Stock - Common                             | 100.00         | 1,651.59       | 1,486.58          |
|                       | SEKISUI HOUSE NPV                                                                                                                                                          | Corporate Stock - Common                             | 40,300.00      | 638,947.62     | 594,683.50        |
|                       | SELECT ENERGY SVCS INC CL A COM CL A COM                                                                                                                                   | Corporate Stock - Common                             | 163,105.00     | 1,974,479.05   | 1,030,823.60      |
|                       | SELECT SECTOR SPDR TR INDL                                                                                                                                                 | Value of Interest in Registered Investment Companies | 913,698.00     | 50,385,842.15  | 58,851,288.18     |
|                       | SELECTIVE INS GROUP INC COM                                                                                                                                                | Corporate Stock - Common                             | 20,086.00      | 755,056.63     | 1,224,040.84      |
|                       | SEMAFO INC COM NPV                                                                                                                                                         | Corporate Stock - Common                             | 1,236,068.00   | 3,651,212.60   | 2,669,791.04      |
|                       | SEMBCORP INDUSTRIE NPV                                                                                                                                                     | Corporate Stock - Common                             | 1,213,800.00   | 3,262,280.17   | 2,261,960.38      |
|                       | SEMEN INDONESIA PERSERO TBK PT                                                                                                                                             | Corporate Stock - Common                             | 5,586,700.00   | 4,205,236.23   | 4,467,805.98      |
|                       | SEMICONDUCTOR MANUFACTURING INTL CO                                                                                                                                        | Corporate Stock - Common                             | 26,500.00      | 28,228.24      | 23,185.19         |
|                       | SEMPRA ENERGY 1.625% DUE 10-07-2019                                                                                                                                        | Corporate Debt Instruments - Other                   | 170,000.00     | 169,826.60     | 167,649.92        |
|                       | SEMPRA ENERGY 2.9% DUE 02-01-2023                                                                                                                                          | Corporate Debt Instruments - Other                   | 220,000.00     | 219,166.20     | 213,774.22        |
|                       | SEMPRA ENERGY 3.25% 06-15-2027                                                                                                                                             | Corporate Debt Instruments - Other                   | 1,385,000.00   | 1,379,569.22   | 1,272,460.44      |
|                       | SEMPRA ENERGY 3.4% 01-12-2018                                                                                                                                              | Corporate Debt Instruments - Other                   | 2,665,000.00   | 2,536,459.55   | 2,435,007.84      |
|                       | SEMPRA ENERGY 3.55% DUE 06-15-2024                                                                                                                                         | Corporate Debt Instruments - Other                   | 5,607,000.00   | 5,640,261.50   | 5,496,486.03      |
|                       | SEMPRA ENERGY 3.8% DUE 02-01-2038                                                                                                                                          | Corporate Debt Instruments - Other                   | 1,825,000.00   | 1,778,291.85   | 1,560,285.58      |
|                       | SEMPRA ENERGY 4% DUE 02-01-2048                                                                                                                                            | Corporate Debt Instruments - Other                   | 7,000,000.00   | 6,355,370.00   | 6,008,296.00      |
|                       | SEMPRA ENERGY INC COM STK                                                                                                                                                  | Corporate Stock - Common                             | 77,682.00      | 8,520,337.58   | 8,404,415.58      |
|                       | SEMTECH CORP COM                                                                                                                                                           | Corporate Stock - Common                             | 21,459.00      | 815,905.06     | 984,324.33        |
|                       | SENAO NETWORKS INC TWD10                                                                                                                                                   | Corporate Stock - Common                             | 17,000.00      | 87,169.47      | 48,283.83         |
|                       | SENSATA 6.25% DUE 02-15-2026                                                                                                                                               | Corporate Debt Instruments - Other                   | 317,000.00     | 343,152.50     | 318,585.00        |
|                       | SENSATA TECHNOLOGIES B V HOLDING                                                                                                                                           | Corporate Stock - Common                             | 21,593.00      | 914,538.43     | 968,230.12        |
|                       | SENSIENT TECHNOLOGIES CORP COM                                                                                                                                             | Corporate Stock - Common                             | 14,638.00      | 820,726.64     | 817,532.30        |
|                       | SEQUA CORPORATION TERM LOAN (SECOND LIEN) DUE 04-28-2022 BEO                                                                                                               | Corporate Debt Instruments - Other                   | 300,000.00     | 307,125.00     | 283,500.00        |
|                       | SEQUA CORPORATION TL SENIOR SECURED FIRST LIEN DUE 11-28-2021 BEO                                                                                                          | Corporate Debt Instruments - Other                   | 93,512.66      | 94,681.56      | 88,953.92         |
|                       | SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO                                                                                                     | Corporate Debt Instruments - Other                   | 502,590.84     | 498,931.23     | 355,165.87        |
|                       | SERVICE CORP INTL COM                                                                                                                                                      | Corporate Stock - Common                             | 177,954.00     | 6,276,611.94   | 7,164,428.04      |
|                       | SERVICEMASTER GLOBAL HLDGS INC COM                                                                                                                                         | Corporate Stock - Common                             | 107,044.00     | 4,250,632.01   | 3,932,796.56      |
|                       | SERVICENOW INC COM USD0.001                                                                                                                                                | Corporate Stock - Common                             | 27,770.00      | 4,107,785.44   | 4,944,448.50      |
|                       | SERVICENOW INC CONV CORP ZCP DUE 06-01-2022                                                                                                                                | Corporate Debt Instruments - Other                   | 3,545,000.00   | 4,763,617.03   | 4,948,068.46      |
|                       | SES FDR EACH REP 1 'A' NPV                                                                                                                                                 | Corporate Stock - Common                             | 98,920.00      | 1,723,281.45   | 1,889,573.53      |
|                       | SESI L L C 7.125 DUE 12-15-2021                                                                                                                                            | Corporate Debt Instruments - Other                   | 31,000.00      | 30,961.25      | 26,350.00         |
|                       | SESI L L C FIXED 7.75% DUE 09-15-2024                                                                                                                                      | Corporate Debt Instruments - Other                   | 695,000.00     | 717,432.50     | 552,525.00        |
|                       | SEVEN & I HOLDINGS NPV                                                                                                                                                     | Corporate Stock - Common                             | 222,100.00     | 9,198,562.34   | 9,682,398.03      |
|                       | SEVEN BANK NPV                                                                                                                                                             | Corporate Stock - Common                             | 18,500.00      | 62,814.44      | 52,946.27         |
|                       | SEVEN GENERATIONS COM NPV                                                                                                                                                  | Corporate Stock - Common                             | 49,200.00      | 638,126.65     | 401,294.48        |
|                       | SEVERN TRENT ORD GBP0.9789                                                                                                                                                 | Corporate Stock - Common                             | 15,412.00      | 362,167.73     | 356,359.50        |
|                       | SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS'                                                                                                                                  | Corporate Stock - Common                             | 106,832.00     | 1,682,103.41   | 1,458,256.80      |
|                       | SEVERSTAL PJSC RUB0.01(RUB)                                                                                                                                                | Corporate Stock - Common                             | 1,920.00       | 30,216.98      | 25,952.42         |
|                       | SFP HOLDINGS CO LT NPV                                                                                                                                                     | Corporate Stock - Common                             | 3,200.00       | 51,975.26      | 45,266.37         |
|                       | SHANDONG CHENMING 'H' CNY1                                                                                                                                                 | Corporate Stock - Common                             | 167,500.00     | 103,376.82     | 95,844.48         |
|                       | SHANDONG WEIGAO GP 'H' CNY0.1                                                                                                                                              | Corporate Stock - Common                             | 1,324,000.00   | 964,937.96     | 1,072,140.09      |
|                       | SHANGHAI ELECTRIC 'H' CNY1                                                                                                                                                 | Corporate Stock - Common                             | 32,000.00      | 9,919.91       | 10,217.96         |
|                       | SHANGHAI FOSUN PHARMACEUTICAL GROUP CNY1 H                                                                                                                                 | Corporate Stock - Common                             | 1,110,000.00   | 4,895,419.88   | 3,260,807.10      |
|                       | SHANGHAI INDUSTRIAL HOLDINGS HKD0.10                                                                                                                                       | Corporate Stock - Common                             | 307,000.00     | 956,072.02     | 621,109.03        |
|                       | SHANGHAI JIN JIANG 'H' CNY1                                                                                                                                                | Corporate Stock - Common                             | 1,212,000.00   | 329,174.67     | 294,124.03        |
|                       | SHANGHAI PHARMACEUTICALS-H                                                                                                                                                 | Corporate Stock - Common                             | 8,000.00       | 19,778.64      | 16,267.00         |
|                       | SHANGHAI PRIME MAC 'H' CNY1                                                                                                                                                | Corporate Stock - Common                             | 374,000.00     | 77,226.74      | 50,157.42         |
|                       | SHANGHAI PUDONG DEVELOPMENT BANK                                                                                                                                           | Corporate Stock - Common                             | 4,900.00       | 7,456.07       | 6,989.45          |
|                       | SHAW COMMUNICATION 'B' CNY NPV                                                                                                                                             | Corporate Stock - Common                             | 3,561.00       | 68,612.66      | 64,425.47         |
|                       | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                                                                                                                              | Corporate Debt Instruments - Preferred               | 17,950,000.00  | 18,325,349.45  | 18,405,858.20     |
|                       | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                                                                                                                            | Corporate Debt Instruments - Preferred               | 2,230,000.00   | 2,287,231.90   | 2,317,937.82      |
|                       | SHELL INTL FIN B V 3.625% DUE 08-21-2042                                                                                                                                   | Corporate Debt Instruments - Preferred               | 731,000.00     | 699,073.79     | 662,644.92        |
|                       | SHELL INTL FIN B V 3.75% DUE 09-12-2046                                                                                                                                    | Corporate Debt Instruments - Preferred               | 330,000.00     | 302,261.41     | 305,453.61        |
|                       | SHELL INTL FIN B V 4% DUE 05-10-2046                                                                                                                                       | Corporate Debt Instruments - Other                   | 5,331,000.00   | 5,233,462.08   | 5,147,949.46      |
|                       | SHELL INTL FIN B V 6.375% DUE 12-15-2038                                                                                                                                   | Corporate Debt Instruments - Preferred               | 3,350,000.00   | 4,215,439.00   | 4,232,286.15      |
|                       | SHENZHEN INVESTMEN NPV                                                                                                                                                     | Corporate Stock - Common                             | 34,000.00      | 9,889.32       | 11,247.42         |
|                       | SHERIDAN PRODUCTION PARTNERS I-B, L.P.                                                                                                                                     | Partnership/Joint Venture Interests                  | 111,625,000.00 | 111,625,000.00 | 86,873,000.00     |
|                       | SHERIDAN PRODUCTION PARTNERS II-B, L.P.                                                                                                                                    | Partnership/Joint Venture Interests                  | 127,306,335.00 | 127,306,335.00 | 57,705,000.00     |
|                       | SHERIDAN PRODUCTION PARTNERS III-B, L.P.                                                                                                                                   | Partnership/Joint Venture Interests                  | 11,525,000.00  | 11,525,000.00  | 18,431,000.00     |
|                       | SHERWIN-WILLIAMS CO COM                                                                                                                                                    | Corporate Stock - Common                             | 6,691.00       | 2,954,685.59   | 2,632,640.86      |
|                       | SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045                                                                                                                                 | Corporate Debt Instruments - Other                   | 325,000.00     | 324,361.75     | 274,764.75        |
|                       | SHIBAURA MECHATRON NPV                                                                                                                                                     | Corporate Stock - Common                             | 1,000.00       | 36,503.45      | 30,852.66         |
|                       | SHIKOKU ELEC POWER NPV                                                                                                                                                     | Corporate Stock - Common                             | 13,700.00      | 177,669.20     | 165,826.00        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | SHIMA SEIKI MFG NPV                                                                                                                                                        | Corporate Stock - Common               | 9,700.00      | 527,959.07    | 283,356.88        |
|                       | SHIMAMURA CO NPV                                                                                                                                                           | Corporate Stock - Common               | 37,800.00     | 3,712,626.63  | 2,894,043.66      |
|                       | SHIMANO INC NPV                                                                                                                                                            | Corporate Stock - Common               | 71,533.00     | 11,000,603.38 | 10,118,873.08     |
|                       | SHIMAO PROPERTY HO HKD0.10                                                                                                                                                 | Corporate Stock - Common               | 861,500.00    | 1,940,654.00  | 2,299,724.75      |
|                       | SHIMIZU CORP NPV                                                                                                                                                           | Corporate Stock - Common               | 47,200.00     | 454,762.56    | 385,033.95        |
|                       | SHIN KONG FINL HLD TWD10                                                                                                                                                   | Corporate Stock - Common               | 77,532.00     | 27,957.00     | 22,626.22         |
|                       | SHIN-ETSU CHEMICAL NPV                                                                                                                                                     | Corporate Stock - Common               | 104,000.00    | 9,060,490.66  | 8,091,363.99      |
|                       | SHINHAN FIN GROUP KRW5000                                                                                                                                                  | Corporate Stock - Common               | 385,907.00    | 16,251,933.53 | 13,695,928.67     |
|                       | SHINNIHON CORP NPV                                                                                                                                                         | Corporate Stock - Common               | 5,300.00      | 50,690.30     | 50,335.87         |
|                       | SHINSEGAE CO KRW5000                                                                                                                                                       | Corporate Stock - Common               | 1,013.00      | 261,953.94    | 232,414.41        |
|                       | SHINSEGAE INTERNAT KRW5000                                                                                                                                                 | Corporate Stock - Common               | 762.00        | 134,328.71    | 132,827.57        |
|                       | SHINSEI BANK NPV                                                                                                                                                           | Corporate Stock - Common               | 10,500.00     | 179,632.26    | 125,274.58        |
|                       | SHINYOUNG SECUR KRW5000                                                                                                                                                    | Corporate Stock - Common               | 265.00        | 13,890.81     | 14,012.37         |
|                       | SHIONOGI & CO LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 22,200.00     | 1,210,653.53  | 1,268,889.40      |
|                       | SHIRE ACQUISITIONS 2.4% DUE 09-23-2021                                                                                                                                     | Corporate Debt Instruments - Other     | 100,000.00    | 96,883.00     | 96,698.40         |
|                       | SHIRE PLC ORD GBP0.05                                                                                                                                                      | Corporate Stock - Common               | 124,455.00    | 7,176,171.81  | 7,251,645.11      |
|                       | SHISEIDO CO LTD NPV                                                                                                                                                        | Corporate Stock - Common               | 171,907.00    | 7,975,406.26  | 10,798,733.49     |
|                       | SHIZUOKA BANK NPV                                                                                                                                                          | Corporate Stock - Common               | 28,100.00     | 275,504.28    | 220,517.70        |
|                       | SHN EXPRESSWAY 'H' CNY1                                                                                                                                                    | Corporate Stock - Common               | 174,000.00    | 117,833.02    | 191,793.70        |
|                       | SHN INTL HLDGS HKD1                                                                                                                                                        | Corporate Stock - Common               | 9,000.00      | 15,729.53     | 17,334.77         |
|                       | SHOPIFY INC CL A SHOPIFY INC                                                                                                                                               | Corporate Stock - Common               | 50,035.00     | 6,029,420.22  | 6,927,345.75      |
|                       | SHOPIFY INC COM NPV CL A                                                                                                                                                   | Corporate Stock - Common               | 9.00          | 1,290.08      | 1,244.04          |
|                       | SHOPRITE HLDGS LTD ZAR0.01134                                                                                                                                              | Corporate Stock - Common               | 242,789.00    | 4,442,680.53  | 3,209,338.08      |
|                       | SHOREVIEW CAPITAL PARTNERS II, LP                                                                                                                                          | Partnership/Joint Venture Interests    | 9,338,526.00  | 9,338,526.00  | 12,971,606.00     |
|                       | SHOREVIEW CAPITAL PARTNERS III LP                                                                                                                                          | Partnership/Joint Venture Interests    | 22,652,314.00 | 22,652,314.00 | 29,085,614.00     |
|                       | SHOREVIEW CAPITAL PARTNERS, LP                                                                                                                                             | Partnership/Joint Venture Interests    | 1,998,354.71  | 1,998,354.71  | 579,918.00        |
|                       | SHOREVIEW III EPKO CO-INVEST                                                                                                                                               | Partnership/Joint Venture Interests    | 10,940,000.00 | 10,940,000.00 | 10,940,000.00     |
|                       | SHORT SELL ADR ALIBABAGROUP HLDG LTD-SP A                                                                                                                                  | Receivables - Other - USD              | 47,287.00     | 7,894,288.70  | 6,481,629.09      |
|                       | SHOUGANG FUSHAN INTL ENERGY HKD0.10                                                                                                                                        | Corporate Stock - Common               | 1,330,000.00  | 261,375.34    | 270,099.05        |
|                       | SHOWA SHELL SEKIYU KK NPV                                                                                                                                                  | Corporate Stock - Common               | 12,200.00     | 149,933.18    | 171,354.88        |
|                       | SHRIRAM TRANSPORT INR10                                                                                                                                                    | Corporate Stock - Common               | 100,555.00    | 1,590,853.43  | 1,785,908.08      |
|                       | SHUI ON LAND LTD USD0.0025                                                                                                                                                 | Corporate Stock - Common               | 1,664,500.00  | 471,110.86    | 369,919.60        |
|                       | SHUTTERSTOCK INC COM                                                                                                                                                       | Corporate Stock - Common               | 79,215.00     | 3,302,648.30  | 2,852,532.15      |
|                       | SIAM CEMENT PCL-NVDR                                                                                                                                                       | Corporate Stock - Common               | 2,700.00      | 35,723.52     | 36,154.79         |
|                       | SIAM COMMERCIAL BK THB10 (ALIEN MKT)                                                                                                                                       | Corporate Stock - Common               | 1,117,600.00  | 4,072,432.31  | 4,582,297.30      |
|                       | SIAM COMMERCIAL BK THB10 (NVDR)                                                                                                                                            | Corporate Stock - Common               | 16,500.00     | 73,943.84     | 67,652.03         |
|                       | SIAM GLOBAL HOUSE THB1(NVDR)                                                                                                                                               | Corporate Stock - Common               | 2,004,000.00  | 1,035,613.19  | 1,200,184.28      |
|                       | SIEMENS 3.3% DUE 09-15-2046                                                                                                                                                | Corporate Debt Instruments - Other     | 2,000,000.00  | 1,667,880.00  | 1,691,114.00      |
|                       | SIEMENS AG NPV(REGD)                                                                                                                                                       | Corporate Stock - Common               | 54,454.00     | 6,356,186.06  | 6,061,816.67      |
|                       | SIEMENS GAMESA RENEWABLE ENERGY                                                                                                                                            | Corporate Stock - Common               | 30,186.00     | 373,666.52    | 367,155.84        |
|                       | SIERRA HILLS INVESTORS, LLC                                                                                                                                                | Partnership/Joint Venture Interests    | 864,385.00    | 864,385.00    | 1,335,534.00      |
|                       | SIGNATURE BK NY N Y COM                                                                                                                                                    | Corporate Stock - Common               | 2,867.00      | 338,857.10    | 294,756.27        |
|                       | SIHUAN PHARM HLDG COMSTK                                                                                                                                                   | Corporate Stock - Common               | 782,000.00    | 309,437.69    | 136,836.39        |
|                       | SIKA AG -ORDSHR VOTING BO                                                                                                                                                  | Corporate Stock - Common               | 77,005.00     | 9,820,874.42  | 9,733,032.05      |
|                       | SILGAN HLDGS INC COM                                                                                                                                                       | Corporate Stock - Common               | 28,127.00     | 758,927.01    | 664,359.74        |
|                       | SILICON GRAPHICS INC COM                                                                                                                                                   | Corporate Stock - Common               | 3,946.00      | 0.00          | 67.08             |
|                       | SILICON LABORATORIES INC COM                                                                                                                                               | Corporate Stock - Common               | 39,349.00     | 2,840,374.18  | 3,101,094.69      |
|                       | SILICON LABORATORIES INC SR NT CONV 1.375% 03-01-2022                                                                                                                      | Corporate Debt Instruments - Other     | 1,470,000.00  | 1,562,707.70  | 1,552,840.38      |
|                       | SILTRONIC AG NPV                                                                                                                                                           | Corporate Stock - Common               | 1,517.00      | 137,551.71    | 125,206.25        |
|                       | SIM CORP                                                                                                                                                                   | Corporate Stock - Common               | 29,206.00     | 1,810,353.96  | 1,993,611.10      |
|                       | SIME DARBY BHD MYR0.50                                                                                                                                                     | Corporate Stock - Common               | 20,100.00     | 12,537.29     | 11,673.32         |
|                       | SIME DARBY PROPERTY BERHAD                                                                                                                                                 | Corporate Stock - Common               | 17,100.00     | 5,007.19      | 4,117.24          |
|                       | SIMON PPTY GROUP L 3.375% DUE 12-01-2027                                                                                                                                   | Corporate Debt Instruments - Other     | 4,485,000.00  | 4,449,747.90  | 4,292,037.36      |
|                       | SIMON PPTY GROUP L 4.25% DUE 10-01-2044                                                                                                                                    | Corporate Debt Instruments - Preferred | 2,825,000.00  | 2,943,508.75  | 2,711,502.80      |
|                       | SIMON PPTY GROUP L P 2.75% 06-01-2023                                                                                                                                      | Corporate Debt Instruments - Preferred | 480,000.00    | 479,131.20    | 465,140.64        |
|                       | SIMON PROPERTY GROUP INC COM                                                                                                                                               | Other                                  | 14,740.00     | 2,612,374.91  | 2,476,172.60      |
|                       | SIMPSON MFG INC COM                                                                                                                                                        | Corporate Stock - Common               | 15,141.00     | 906,893.64    | 819,582.33        |
|                       | SINA CORPORATION COM STK USD0.133                                                                                                                                          | Corporate Stock - Common               | 42,652.00     | 3,437,290.27  | 2,287,853.28      |
|                       | SINGAPORE AIRLINES NPV                                                                                                                                                     | Corporate Stock - Common               | 115,300.00    | 948,824.62    | 796,864.27        |
|                       | Singapore dollar                                                                                                                                                           | Non-Interest Bearing Cash - USD        | 137,974.41    | 137,974.41    | 137,974.41        |
|                       | SINGAPORE PRESS HOLDINGS NPV                                                                                                                                               | Corporate Stock - Common               | 1,000.00      | 1,890.92      | 1,724.14          |
|                       | SINGAPORE TELECOMMUNICATIONS NEW COM STK                                                                                                                                   | Corporate Stock - Common               | 1,775,400.00  | 4,692,350.03  | 3,816,523.85      |
|                       | SINO BIOPHARMACEUT HKD0.025                                                                                                                                                | Corporate Stock - Common               | 5,849,500.00  | 3,730,256.86  | 3,855,162.94      |
|                       | SINO LAND CO NPV                                                                                                                                                           | Corporate Stock - Common               | 211,241.00    | 345,115.81    | 362,080.40        |
|                       | SINO-OCEAN GROUP H NPV                                                                                                                                                     | Corporate Stock - Common               | 27,000.00     | 12,124.42     | 11,897.54         |
|                       | SINOPAC FIN HLDGS TWD10                                                                                                                                                    | Corporate Stock - Common               | 2,639,940.00  | 945,140.28    | 884,646.58        |
|                       | SINOPEC 'H' CNY1                                                                                                                                                           | Corporate Stock - Common               | 13,000.00     | 12,886.02     | 10,676.49         |
|                       | SINOPEC S/PETROCHE 'H' CNY1                                                                                                                                                | Corporate Stock - Common               | 1,776,000.00  | 1,055,276.84  | 778,056.92        |
|                       | SINOPHARM GROUP CO. LTD. 'H' SHS CNY1                                                                                                                                      | Corporate Stock - Common               | 885,200.00    | 3,993,293.66  | 3,719,731.52      |
|                       | SINOTRANS LIMITED 'H' CNY1                                                                                                                                                 | Corporate Stock - Common               | 26,000.00     | 9,519.36      | 11,290.85         |
|                       | SINOTRUK (HK) LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 677,000.00    | 811,003.70    | 1,020,340.13      |
|                       | SITEONE LANDSCAPE SUPPLY INC COM                                                                                                                                           | Corporate Stock - Common               | 10,481.00     | 781,497.63    | 579,284.87        |
|                       | SIXT SE ORD NPV                                                                                                                                                            | Corporate Stock - Common               | 7,301.00      | 760,958.05    | 577,552.79        |
|                       | SJM HOLDINGS LTD. NPV                                                                                                                                                      | Corporate Stock - Common               | 72,000.00     | 83,902.84     | 67,132.01         |
|                       | SK HOLDINGS CO LTD                                                                                                                                                         | Corporate Stock - Common               | 259.00        | 63,489.42     | 60,351.32         |
|                       | SK HYNIX INC                                                                                                                                                               | Corporate Stock - Common               | 222,910.00    | 11,358,610.07 | 12,086,444.71     |
|                       | SK INNOVATION CO.LTD KRW5000                                                                                                                                               | Corporate Stock - Common               | 15,814.00     | 2,120,116.39  | 2,544,015.96      |
|                       | SK TELECOM KRW500                                                                                                                                                          | Corporate Stock - Common               | 30,867.00     | 6,782,070.03  | 7,455,329.36      |
|                       | SKAND ENSKILDA BKN SER'A NPV                                                                                                                                               | Corporate Stock - Common               | 104,190.00    | 1,167,837.60  | 1,011,832.93      |
|                       | SKANSKA AB SER'B NPV                                                                                                                                                       | Corporate Stock - Common               | 22,117.00     | 455,051.33    | 351,742.59        |
|                       | SKYLINE CHAMPION CORPORATION COM USD0.0277                                                                                                                                 | Corporate Stock - Common               | 6,900.00      | 201,825.00    | 101,361.00        |
|                       | SKYWORKS SOLUTIONS INC COM                                                                                                                                                 | Corporate Stock - Common               | 1,035.00      | 82,682.75     | 69,365.70         |
|                       | SL GREEN RLTY CORP COM STK                                                                                                                                                 | Other                                  | 816.00        | 82,590.14     | 64,529.28         |
|                       | SLC AGRICOLA SA COM NPV                                                                                                                                                    | Corporate Stock - Common               | 114,200.00    | 1,016,553.64  | 1,233,415.98      |
|                       | SLC STUD LN TR FLTG RT 2.77088% DUE 03-15-2055                                                                                                                             | Corporate Debt Instruments - Other     | 875,000.00    | 778,203.13    | 829,616.38        |
|                       | SLC STUDENT LN TR 2007-1 ASSET BACKED NTCL A-4 05-15-2029 REG                                                                                                              | Corporate Debt Instruments - Other     | 377,635.36    | 372,973.92    | 373,732.12        |
|                       | SLEEP CTRY CDA COM                                                                                                                                                         | Corporate Stock - Common               | 183,600.00    | 2,748,660.02  | 2,684,501.39      |
|                       | SLEEP NUMBER CORP COM                                                                                                                                                      | Corporate Stock - Common               | 94,200.00     | 1,711,464.70  | 2,988,966.00      |
|                       | SLM CORP 5.125% DUE 04-05-2022                                                                                                                                             | Corporate Debt Instruments - Other     | 100,000.00    | 100,000.00    | 97,000.00         |
|                       | SLM CORP COM                                                                                                                                                               | Corporate Stock - Common               | 65,711.00     | 764,026.59    | 546,058.41        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO                                                                                             | Corporate Debt Instruments - Other     | 1,000,000.00  | 700,820.31    | 974,244.00        |
|                       | SLM STUDENT LN TR 2007-2 NT CL A-3 FLTG RATE 01-25-2019 REG                                                                                                             | Corporate Debt Instruments - Other     | 17,401.23     | 17,368.60     | 17,396.18         |
|                       | SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG                                                                                                                  | Corporate Debt Instruments - Other     | 420,000.00    | 379,246.88    | 431,788.56        |
|                       | SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-4 FLTG 07-25-2023 REG                                                                                                   | Corporate Debt Instruments - Other     | 319,301.09    | 322,897.27    | 321,660.09        |
|                       | SLM STUDENT LN TR 2008-8 STUDENT LOAN BKD NT CL B FLTG RT 10-25-2029 REG                                                                                                | Corporate Debt Instruments - Other     | 420,000.00    | 420,771.09    | 443,775.78        |
|                       | SLM STUDENT LN TR 2011-1 STUD LN BACKED NT CL A-2 FLTG RATE 10-25-2034 REG                                                                                              | Corporate Debt Instruments - Other     | 980,000.00    | 1,008,175.00  | 997,277.40        |
|                       | SLM STUDENT LN TR SER 2007-3 CL A-4 FLTGRT 01-25-2022                                                                                                                   | Corporate Debt Instruments - Other     | 450,000.00    | 440,736.33    | 440,002.80        |
|                       | SM ENERGY CO 5.625% DUE 06-01-2025                                                                                                                                      | Corporate Debt Instruments - Other     | 120,000.00    | 116,305.00    | 104,400.00        |
|                       | SM ENERGY CO 6.625% DUE 01-15-2027                                                                                                                                      | Corporate Debt Instruments - Other     | 284,000.00    | 283,340.00    | 251,340.00        |
|                       | SM ENERGY CO 6.75% DUE 09-15-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 738,000.00    | 764,641.58    | 660,510.00        |
|                       | SM INVEST CORP PHP10                                                                                                                                                    | Corporate Stock - Common               | 68,020.00     | 947,224.97    | 1,186,808.98      |
|                       | SMARTCENTRES REIT VARIABLE VTG UNITS                                                                                                                                    | Other                                  | 671.00        | 15,934.71     | 15,146.38         |
|                       | SMC CORP NPV                                                                                                                                                            | Corporate Stock - Common               | 23,261.00     | 8,001,327.30  | 7,047,310.21      |
|                       | SMCP SAS EUR1.10                                                                                                                                                        | Corporate Stock - Common               | 104,548.00    | 2,554,865.71  | 1,609,137.19      |
|                       | SMILES FIDELIDADE COM NPV                                                                                                                                               | Corporate Stock - Common               | 49,400.00     | 521,187.08    | 557,888.93        |
|                       | SMITH & NEPHEW ORD USD0.20                                                                                                                                              | Corporate Stock - Common               | 133,061.00    | 2,513,269.29  | 2,480,989.66      |
|                       | SMITH A O CORP COM                                                                                                                                                      | Corporate Stock - Common               | 11,412.00     | 667,593.90    | 487,292.40        |
|                       | SMITHS GROUP ORD GBP0.375                                                                                                                                               | Corporate Stock - Common               | 75,219.00     | 1,517,758.60  | 1,306,697.37      |
|                       | SMUCKER J M CO COM NEW                                                                                                                                                  | Corporate Stock - Common               | 4,216.00      | 470,747.07    | 394,153.84        |
|                       | SMURFIT KAPPA GROUP PLC ORD EURO.001                                                                                                                                    | Corporate Stock - Common               | 55,077.00     | 1,772,232.49  | 1,464,479.26      |
|                       | SNAM NPV                                                                                                                                                                | Corporate Stock - Common               | 544,526.00    | 2,366,505.99  | 2,377,231.75      |
|                       | SNAP-ON INC COM                                                                                                                                                         | Corporate Stock - Common               | 503.00        | 93,777.17     | 73,080.87         |
|                       | SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 3&4 144A 08-01-2019                                                                                                           | Corporate Debt Instruments - Other     | 10,000,000.00 | 9,719,922.20  | 9,825,990.80      |
|                       | SOCIETE GENERALE EUR1.25                                                                                                                                                | Corporate Stock - Common               | 61,928.00     | 2,691,462.18  | 1,969,461.16      |
|                       | SOCIETE GENERALE NY INSTL CTF DEP PROGRA 05-31-2018 2.67% 06-03-2019                                                                                                    | Certificates of Deposit                | 18,000,000.00 | 18,000,000.00 | 17,982,325.44     |
|                       | SODEXHO EUR4                                                                                                                                                            | Corporate Stock - Common               | 13,011.00     | 1,314,903.13  | 1,331,180.52      |
|                       | SOFTBANK GROUP CORP                                                                                                                                                     | Corporate Stock - Common               | 35,850.00     | 2,932,455.15  | 2,386,950.28      |
|                       | SOFTBRANDS INC CONTRA                                                                                                                                                   | Corporate Stock - Common               | 1,159.00      | 0.00          | 0.00              |
|                       | SOFT-WORLD INTL CO TWD10                                                                                                                                                | Corporate Stock - Common               | 37,000.00     | 102,689.24    | 79,929.73         |
|                       | SOHO CHINA LIMITED HKD0.02                                                                                                                                              | Corporate Stock - Common               | 26,500.00     | 9,803.81      | 9,443.31          |
|                       | S-OIL CORP KRW2500                                                                                                                                                      | Corporate Stock - Common               | 15,366.00     | 1,715,326.98  | 1,345,454.56      |
|                       | SOLAR CAP LTD COM STK                                                                                                                                                   | Corporate Stock - Common               | 46,059.00     | 958,994.05    | 883,872.21        |
|                       | SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A                                                                                                                            | Corporate Stock - Common               | 52,199.00     | 864,211.52    | 631,085.91        |
|                       | SOLARWINDS CORP COM                                                                                                                                                     | Corporate Stock - Common               | 60,568.00     | 915,483.07    | 837,655.44        |
|                       | SOLASTO CORPORATIO NPV                                                                                                                                                  | Corporate Stock - Common               | 113,600.00    | 1,195,012.45  | 1,136,880.10      |
|                       | SOLGOLD PLC                                                                                                                                                             | Corporate Stock - Common               | 661,000.00    | 333,859.77    | 309,379.75        |
|                       | SOLUTION 30 SE EURO.1275                                                                                                                                                | Corporate Stock - Common               | 277,211.00    | 3,210,057.47  | 2,826,692.42      |
|                       | SOLVAY SA NPV                                                                                                                                                           | Corporate Stock - Common               | 29,875.00     | 3,855,123.40  | 2,982,118.39      |
|                       | SOMPO HOLDINGS INC                                                                                                                                                      | Corporate Stock - Common               | 177,800.00    | 6,897,847.43  | 6,047,938.74      |
|                       | SONIC HEALTHCARE NPV                                                                                                                                                    | Corporate Stock - Common               | 347.00        | 6,169.93      | 5,401.21          |
|                       | SONOVA HOLDING AG COMMON STOCK                                                                                                                                          | Corporate Stock - Common               | 10,582.00     | 1,893,859.78  | 1,723,949.28      |
|                       | SONY CORP NPV                                                                                                                                                           | Corporate Stock - Common               | 29,000.00     | 866,149.26    | 1,407,774.69      |
|                       | SONY FINANCIAL HOL NPV                                                                                                                                                  | Corporate Stock - Common               | 32,900.00     | 615,771.97    | 616,228.41        |
|                       | SOPHOS GROUP PLC ORD GBP0.03                                                                                                                                            | Corporate Stock - Common               | 292,312.00    | 1,816,256.84  | 1,409,484.64      |
|                       | SOTHEBYS HLDGS INC CL A (DE)                                                                                                                                            | Corporate Stock - Common               | 81,034.00     | 3,564,473.55  | 3,220,291.16      |
|                       | SOUL PATTINSON(WH) NPV                                                                                                                                                  | Corporate Stock - Common               | 74.00         | 1,433.84      | 1,296.67          |
|                       | South African rand                                                                                                                                                      | Other                                  | 59,016.50     | 59,016.50     | 59,016.50         |
|                       | SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042                                                                                                                        | Corporate Debt Instruments - Other     | 3,811,000.00  | 3,615,068.80  | 3,756,822.82      |
|                       | SOUTH JERSEY INDS INC COM                                                                                                                                               | Corporate Stock - Common               | 34,446.00     | 1,168,222.07  | 957,598.80        |
|                       | South Korean won                                                                                                                                                        | Non-Interest Bearing Cash - USD        | 3,476,800.77  | 3,476,800.77  | 3,476,800.77      |
|                       | SOUTH32 LTD NPV                                                                                                                                                         | Corporate Stock - Common               | 375,247.00    | 838,933.95    | 884,982.55        |
|                       | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                                                                                                                              | Corporate Debt Instruments - Other     | 10,702,000.00 | 10,394,305.88 | 10,132,054.29     |
|                       | SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                                                                                                                            | Corporate Debt Instruments - Preferred | 2,985,000.00  | 3,096,482.78  | 2,994,232.61      |
|                       | SOUTHERN CALIF GAS CO 4.3% 01-15-2049                                                                                                                                   | Corporate Debt Instruments - Other     | 2,685,000.00  | 2,681,034.45  | 2,746,666.40      |
|                       | SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG                                                                                                                           | Corporate Debt Instruments - Preferred | 65,000.00     | 71,485.05     | 65,247.00         |
|                       | SOUTHERN CO 2.95% DUE 07-01-2023                                                                                                                                        | Corporate Debt Instruments - Other     | 590,000.00    | 589,498.50    | 569,760.05        |
|                       | SOUTHERN CO 4.25% DUE 07-01-2036                                                                                                                                        | Corporate Debt Instruments - Other     | 550,000.00    | 557,053.30    | 519,119.15        |
|                       | SOUTHERN CO 4.4% DUE 07-01-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 10,356,000.00 | 10,175,023.40 | 9,521,938.12      |
|                       | SOUTHERN CO COM STK                                                                                                                                                     | Corporate Stock - Common               | 48,865.00     | 2,382,310.50  | 2,146,150.80      |
|                       | SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047                                                                                                                                | Corporate Debt Instruments - Other     | 2,203,000.00  | 2,262,198.40  | 2,060,062.76      |
|                       | SOUTHERN PWR CO 5.15% DUE 09-15-2041                                                                                                                                    | Corporate Debt Instruments - Other     | 215,000.00    | 220,172.90    | 213,704.20        |
|                       | SOUTHERN PWR CO 5.25% DUE 07-15-2043                                                                                                                                    | Corporate Debt Instruments - Other     | 340,000.00    | 352,705.80    | 336,774.76        |
|                       | SOUTHN BAPTIST 4.857% DUE 07-15-2045                                                                                                                                    | Corporate Debt Instruments - Other     | 230,000.00    | 230,000.00    | 250,326.94        |
|                       | SOUTHN CAL EDISON 3.9 DUE 03-15-2043                                                                                                                                    | Corporate Debt Instruments - Preferred | 290,000.00    | 264,134.90    | 263,526.77        |
|                       | SOUTHN CAL EDISON 4% DUE 04-01-2047                                                                                                                                     | Corporate Debt Instruments - Other     | 305,000.00    | 315,189.42    | 279,607.23        |
|                       | SOUTHN CAL EDISON 4.5% DUE 09-01-2040                                                                                                                                   | Corporate Debt Instruments - Preferred | 9,855,000.00  | 10,153,515.79 | 9,705,204.00      |
|                       | SOUTHN CAL GAS CO 4.125% DUE 06-01-2048                                                                                                                                 | Corporate Debt Instruments - Other     | 3,980,000.00  | 3,975,821.00  | 3,952,872.32      |
|                       | SOUTHN CO GAS CAP 3.95% DUE 10-01-2046                                                                                                                                  | Corporate Debt Instruments - Other     | 350,000.00    | 349,380.50    | 306,379.85        |
|                       | SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                                                                                                                 | Corporate Debt Instruments - Other     | 510,000.00    | 513,695.65    | 484,712.67        |
|                       | SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                                                                                                                | Corporate Debt Instruments - Other     | 1,200,000.00  | 1,345,253.54  | 1,225,986.00      |
|                       | SOUTHN COPPER CORP 7.5% DUE 07-27-2035                                                                                                                                  | Corporate Debt Instruments - Other     | 265,000.00    | 348,159.19    | 309,387.50        |
|                       | SOUTHN COPPER CORP DEL COM                                                                                                                                              | Corporate Stock - Common               | 87,328.00     | 4,039,220.09  | 2,687,082.56      |
|                       | SOUTHN NAT GAS CO 8% DUE 03-01-2032                                                                                                                                     | Corporate Debt Instruments - Other     | 580,000.00    | 763,093.40    | 737,718.82        |
|                       | SOUTHWEST GAS CORP 4.875 DUE 10-01-2043 REG                                                                                                                             | Corporate Debt Instruments - Other     | 960,000.00    | 1,068,921.60  | 1,025,907.84      |
|                       | SOUTHWESTERN ELEC PWR CO 4.1% 09-15-2028                                                                                                                                | Corporate Debt Instruments - Other     | 390,000.00    | 390,000.00    | 391,380.99        |
|                       | SOUTHWESTERN ENERGY CO COM                                                                                                                                              | Corporate Stock - Common               | 477,640.00    | 3,312,463.47  | 1,628,752.40      |
|                       | SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO                                                                                                          | Corporate Debt Instruments - Other     | 290,000.00    | 284,599.60    | 265,786.45        |
|                       | SOUTHWESTN ELEC 3.9% DUE 04-01-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 335,000.00    | 325,587.80    | 301,621.27        |
|                       | SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041                                                                                                                                  | Corporate Debt Instruments - Other     | 5,671,000.00  | 6,155,604.05  | 5,749,560.37      |
|                       | SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048                                                                                                                                | Corporate Debt Instruments - Other     | 1,240,000.00  | 1,230,857.25  | 1,250,516.45      |
|                       | SP SETIA MYR0.75                                                                                                                                                        | Corporate Stock - Common               | 300,900.00    | 249,613.55    | 169,654.45        |
|                       | SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50                                                                                                                            | Corporate Stock - Common               | 31,687.00     | 249,463.67    | 229,808.19        |
|                       | SPAREBANK 1 SMN NOK25                                                                                                                                                   | Corporate Stock - Common               | 29,671.00     | 297,152.17    | 288,515.41        |
|                       | SPAREBANK 1 SR BK NOK25                                                                                                                                                 | Corporate Stock - Common               | 302,254.00    | 2,512,725.75  | 3,113,591.61      |
|                       | SPARK NEW ZEALAND LTD COM                                                                                                                                               | Corporate Stock - Common               | 419,624.00    | 1,074,282.35  | 1,167,722.32      |
|                       | SPARK THERAPEUTICS INC COM                                                                                                                                              | Corporate Stock - Common               | 8,084.00      | 482,263.39    | 316,407.76        |
|                       | SPARTANNASH CO COM NPV                                                                                                                                                  | Corporate Stock - Common               | 30,635.00     | 757,362.95    | 526,309.30        |
|                       | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                                                                                                           | Corporate Debt Instruments - Other     | 3,810,000.00  | 4,460,326.69  | 3,642,706.71      |
|                       | SPCM SA 4.875% DUE 09-15-2025                                                                                                                                           | Corporate Debt Instruments - Other     | 280,000.00    | 280,000.00    | 243,600.00        |
|                       | SPECIAL SITUATION PARTNERS II, LP                                                                                                                                       | Partnership/Joint Venture Interests    | 5,660,032.84  | 5,660,032.84  | 9,645,230.00      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | SPECTRIS ORD GBP0.05                                                                                                                                                       | Corporate Stock - Common               | 92,980.00     | 2,736,772.31  | 2,698,776.76      |
|                       | SPECTRUM BRANDS 5.75% DUE 07-15-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 1,228,000.00  | 1,334,675.00  | 1,166,231.60      |
|                       | SPIRAX-SARCO ENGINEERING ORD GBP0.269230769                                                                                                                                | Corporate Stock - Common               | 15,083.00     | 311,913.93    | 1,198,685.95      |
|                       | SPIRENT COMMS ORD GBP0.03333                                                                                                                                               | Corporate Stock - Common               | 94,209.00     | 133,067.42    | 142,061.77        |
|                       | SPIRIT AEROSYSTEMS HLDGS INC CL A                                                                                                                                          | Corporate Stock - Common               | 17,150.00     | 931,227.12    | 1,236,343.50      |
|                       | SPIRIT RLTY CAP INC 3.75 DUE 05-15-2021 REG                                                                                                                                | Corporate Debt Instruments - Other     | 1,525,000.00  | 1,522,945.00  | 1,492,670.00      |
|                       | SPLUNK INC COMSTK COM USD0.001                                                                                                                                             | Corporate Stock - Common               | 3,946.00      | 407,732.00    | 413,738.10        |
|                       | SPOTIFY TECHNOLOGY S A COM EURO.025                                                                                                                                        | Corporate Stock - Common               | 26,511.00     | 4,488,894.31  | 3,008,998.50      |
|                       | SPRINGLEAF FIN 5.625% DUE 03-15-2023                                                                                                                                       | Corporate Debt Instruments - Other     | 269,000.00    | 269,000.00    | 248,152.50        |
|                       | SPRINGLEAF FIN 6.875% DUE 03-15-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 427,000.00    | 427,000.00    | 382,165.00        |
|                       | SPRINGLEAF FIN 7.125% DUE 03-15-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 258,000.00    | 258,000.00    | 230,265.00        |
|                       | SPRINT CAP CORP 8.75% DUE 03-15-2032                                                                                                                                       | Corporate Debt Instruments - Other     | 23,000.00     | 24,092.50     | 24,265.00         |
|                       | SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO                                                                                                 | Corporate Debt Instruments - Other     | 687,750.00    | 687,750.00    | 652,791.67        |
|                       | SPRINT CORP 7.125% DUE 06-15-2024                                                                                                                                          | Corporate Debt Instruments - Other     | 1,513,000.00  | 1,384,691.67  | 1,498,384.42      |
|                       | SPRINT CORP COM SER 1 COM SER 1                                                                                                                                            | Corporate Stock - Common               | 103,812.00    | 564,862.06    | 604,185.84        |
|                       | SPRINT CORP FIXED 7.625% DUE 02-15-2025                                                                                                                                    | Corporate Debt Instruments - Other     | 530,000.00    | 525,560.53    | 530,000.00        |
|                       | SPRINT CORP FIXED 7.625% DUE 03-01-2026                                                                                                                                    | Corporate Debt Instruments - Other     | 401,000.00    | 401,332.50    | 395,987.50        |
|                       | SPRINT SPECTRUM CO 3.36% DUE 09-20-2021                                                                                                                                    | Corporate Debt Instruments - Other     | 168,437.50    | 169,595.53    | 166,332.03        |
|                       | SPX FLOW INC 5.625% DUE 08-15-2024                                                                                                                                         | Corporate Debt Instruments - Other     | 101,000.00    | 101,920.00    | 95,445.00         |
|                       | SQUARE ENIX HOLDINGS CO LTD NPV                                                                                                                                            | Corporate Stock - Common               | 31,400.00     | 1,313,999.35  | 854,867.61        |
|                       | SQUARE INC CL A CL A                                                                                                                                                       | Corporate Stock - Common               | 4,220.00      | 72,601.17     | 236,699.80        |
|                       | SQUARE INC CONV CPRP 0.375% DUE 03-01-2022                                                                                                                                 | Corporate Debt Instruments - Other     | 451,000.00    | 566,602.04    | 1,102,111.86      |
|                       | Sri Lankan rupee                                                                                                                                                           | Non-Interest Bearing Cash - USD        | 0.64          | 0.64          | 0.64              |
|                       | SS&C TECHNOLOGIES HLDGS INC COM                                                                                                                                            | Corporate Stock - Common               | 42,088.00     | 1,534,912.04  | 1,898,589.68      |
|                       | SSANGYONG CEMENT I KRWS000                                                                                                                                                 | Corporate Stock - Common               | 270,176.00    | 1,346,680.89  | 1,523,039.11      |
|                       | SSE PLC ORD GBP0.50                                                                                                                                                        | Corporate Stock - Common               | 564,223.00    | 10,001,223.01 | 7,771,599.36      |
|                       | SSP GROUP PLC ORD GBP0.01033333                                                                                                                                            | Corporate Stock - Common               | 155,046.00    | 1,387,066.11  | 1,278,398.80      |
|                       | SSR MNG INC COM NPV                                                                                                                                                        | Corporate Stock - Common               | 171,000.00    | 1,451,592.88  | 2,067,390.00      |
|                       | SSY GROUP LIMITED HKD0.02                                                                                                                                                  | Corporate Stock - Common               | 1,176,000.00  | 1,120,338.98  | 871,183.43        |
|                       | ST JAMES'S PLACE ORD GBP0.15                                                                                                                                               | Corporate Stock - Common               | 747,850.00    | 9,666,754.36  | 8,991,239.93      |
|                       | STAMPS COM INC COM NEW                                                                                                                                                     | Corporate Stock - Common               | 11,326.00     | 1,808,544.61  | 1,762,778.64      |
|                       | STANDARD BK GR LTD ZAR0.1                                                                                                                                                  | Corporate Stock - Common               | 11,407.00     | 130,437.92    | 141,792.54        |
|                       | STANDARD CHARTERED PLC SHS                                                                                                                                                 | Corporate Stock - Common               | 672,217.00    | 7,487,555.26  | 5,216,434.57      |
|                       | STANFORD HLTH CARE 3.795% DUE 11-15-2048                                                                                                                                   | Corporate Debt Instruments - Other     | 4,325,000.00  | 4,188,512.20  | 4,138,847.68      |
|                       | STANFORD UNIV CAL 3.647% DUE 05-01-2048                                                                                                                                    | Corporate Debt Instruments - Other     | 500,000.00    | 490,780.00    | 487,263.50        |
|                       | STANLEY BLACK & DECKER INC                                                                                                                                                 | Corporate Stock - Preferred            | 7,835.00      | 832,892.84    | 712,123.15        |
|                       | STANLEY BLACK & DECKER INC COM                                                                                                                                             | Corporate Stock - Common               | 1,311.00      | 171,528.62    | 156,979.14        |
|                       | STARBUCKS CORP 3.75% 12-01-2047                                                                                                                                            | Corporate Debt Instruments - Other     | 170,000.00    | 144,593.34    | 140,775.13        |
|                       | STARBUCKS CORP 4.3% DUE 06-15-2045                                                                                                                                         | Corporate Debt Instruments - Other     | 300,000.00    | 288,621.70    | 275,012.40        |
|                       | STARBUCKS CORP 4.5% DUE 11-15-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 1,920,000.00  | 1,892,292.06  | 1,787,285.76      |
|                       | STARBUCKS CORP COM                                                                                                                                                         | Corporate Stock - Common               | 93,445.00     | 5,584,402.04  | 6,017,858.00      |
|                       | STARFRUIT FINCO B.V. TERM LOAN 09-20-2025                                                                                                                                  | Corporate Debt Instruments - Other     | 557,000.00    | 554,220.00    | 531,935.00        |
|                       | STARHUB LTD NPV                                                                                                                                                            | Corporate Stock - Common               | 109,595.00    | 225,145.80    | 140,712.58        |
|                       | STARWOOD PPTY TR 5% DUE 12-15-2021                                                                                                                                         | Corporate Debt Instruments - Other     | 290,000.00    | 290,000.00    | 284,925.00        |
|                       | STARWOOD PPTY TR INC SR NT 4% DUE 01-15-2019 REG                                                                                                                           | Corporate Debt Instruments - Other     | 1,662,000.00  | 1,774,509.03  | 1,708,236.84      |
|                       | STATE BK OF INDIA COMSTK                                                                                                                                                   | Corporate Stock - Common               | 1,393,405.00  | 5,232,841.52  | 5,905,730.00      |
|                       | STATE STR CORP COM                                                                                                                                                         | Corporate Stock - Common               | 3,318.00      | 286,302.85    | 209,266.26        |
|                       | STATE STR CORP FIXED 5.625% 12-31-2049                                                                                                                                     | Corporate Debt Instruments - Other     | 500,000.00    | 500,000.00    | 472,500.00        |
|                       | STATE STR CORP FLTGT RT 4.141% DUE 12-03-2029                                                                                                                              | Corporate Debt Instruments - Other     | 815,000.00    | 815,000.00    | 841,234.85        |
|                       | STATOIL ASA 3.7% DUE 03-01-2024                                                                                                                                            | Corporate Debt Instruments - Other     | 395,000.00    | 413,339.85    | 402,365.96        |
|                       | STATOIL ASA 3.95 DUE 05-15-2043                                                                                                                                            | Corporate Debt Instruments - Preferred | 1,585,000.00  | 1,432,966.80  | 1,512,594.03      |
|                       | STD LIFE ABERDEEN ORD GBP0.1396825396                                                                                                                                      | Corporate Stock - Common               | 152,454.00    | 908,237.27    | 498,519.76        |
|                       | STEADFAST GROUP NPV                                                                                                                                                        | Corporate Stock - Common               | 31,665.00     | 70,136.65     | 61,303.44         |
|                       | STEEL DYNAMICS INC COM                                                                                                                                                     | Corporate Stock - Common               | 1,949.00      | 81,565.62     | 58,547.96         |
|                       | STERICYCLE INC COM                                                                                                                                                         | Corporate Stock - Common               | 18,200.00     | 1,051,277.77  | 667,758.00        |
|                       | STERLING BANCORP DEL COM                                                                                                                                                   | Corporate Stock - Common               | 105,716.00    | 2,486,390.86  | 1,745,371.16      |
|                       | STH AFRICA(REP OF) 8.25% SNR 31/03/2032 ZAR1                                                                                                                               | Other                                  | 1,000,000.00  | 83,421.90     | 62,396.39         |
|                       | STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049                                                                                                                         | Corporate Debt Instruments - Other     | 2,000,000.00  | 2,532,646.72  | 2,456,949.54      |
|                       | STMICROELECTRONICS EUR1.04                                                                                                                                                 | Corporate Stock - Common               | 99,967.00     | 890,019.90    | 1,417,217.08      |
|                       | STOCKLAND NPV (STAPLED)                                                                                                                                                    | Other                                  | 159,609.00    | 535,226.95    | 395,523.89        |
|                       | STONEPATH GROUP INC COM                                                                                                                                                    | Corporate Stock - Common               | 679,800.00    | 682,754.15    | 0.68              |
|                       | STORA ENSO OYJ SER"R"NPV                                                                                                                                                   | Corporate Stock - Common               | 50,137.00     | 724,618.40    | 578,012.86        |
|                       | STORE CAPITAL CORPORATION COM USD0.01                                                                                                                                      | Other                                  | 78,777.00     | 2,228,940.57  | 2,230,176.87      |
|                       | STOREBRAND ASA SER'A'NOK5                                                                                                                                                  | Corporate Stock - Common               | 252,649.00    | 2,157,935.82  | 1,798,477.26      |
|                       | STRATEC SE NPV REG                                                                                                                                                         | Corporate Stock - Common               | 19,494.00     | 1,435,032.21  | 1,120,913.72      |
|                       | STRAUMANN HLDG CHF0.10 (REGD)                                                                                                                                              | Corporate Stock - Common               | 4.00          | 2,875.96      | 2,507.61          |
|                       | STRYKER CORP                                                                                                                                                               | Corporate Stock - Common               | 32.00         | 5,519.46      | 5,016.00          |
|                       | STRYKER CORP 3.65% 03-07-2028                                                                                                                                              | Corporate Debt Instruments - Other     | 410,000.00    | 409,827.80    | 398,972.23        |
|                       | STRYKER CORP 4.375 DUE 05-15-2044 REG                                                                                                                                      | Corporate Debt Instruments - Other     | 1,970,000.00  | 1,961,765.70  | 1,879,513.96      |
|                       | STRYKER CORP 4.625% DUE 03-15-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 1,300,000.00  | 1,358,981.00  | 1,305,861.70      |
|                       | SUBARU CORPORATION NPV                                                                                                                                                     | Corporate Stock - Common               | 39,200.00     | 1,209,770.53  | 843,202.85        |
|                       | SUBSEA 7 SA USD2                                                                                                                                                           | Corporate Stock - Common               | 595,828.00    | 6,968,851.74  | 5,799,227.85      |
|                       | SUEZ EUR4                                                                                                                                                                  | Corporate Stock - Common               | 24,706.00     | 343,253.69    | 325,637.93        |
|                       | SUGI HOLDINGS NPV                                                                                                                                                          | Corporate Stock - Common               | 93,790.00     | 4,848,998.46  | 3,714,328.49      |
|                       | SUI NORTHERN GAS PKR10                                                                                                                                                     | Corporate Stock - Common               | 186,000.00    | 100,607.32    | 103,278.24        |
|                       | SUL AMERICA SA UNITS (1 COM SHS & 2 PRF)                                                                                                                                   | Corporate Stock - Common               | 503,500.00    | 3,068,381.12  | 3,715,435.72      |
|                       | SUMITOMO CHEMICAL CO. LTD NPV                                                                                                                                              | Corporate Stock - Common               | 526,500.00    | 3,028,480.78  | 2,557,758.74      |
|                       | SUMITOMO CORP NPV                                                                                                                                                          | Corporate Stock - Common               | 102,500.00    | 1,518,444.86  | 1,458,813.74      |
|                       | SUMITOMO ELECTRIC NPV                                                                                                                                                      | Corporate Stock - Common               | 154,300.00    | 2,225,530.89  | 2,056,114.48      |
|                       | SUMITOMO HEAVY IND NPV                                                                                                                                                     | Corporate Stock - Common               | 46,900.00     | 1,267,387.36  | 1,399,968.10      |
|                       | SUMITOMO METAL MINING CO LTD NPV                                                                                                                                           | Corporate Stock - Common               | 14,900.00     | 482,974.00    | 400,289.38        |
|                       | SUMITOMO MITSUI 2.442% DUE 10-19-2021                                                                                                                                      | Corporate Debt Instruments - Other     | 300,000.00    | 300,000.00    | 292,516.20        |
|                       | SUMITOMO MITSUI BANKING FLTGT RT DUE 01-17-2020                                                                                                                            | Corporate Debt Instruments - Other     | 3,000,000.00  | 3,000,000.00  | 2,997,363.00      |
|                       | SUMITOMO MITSUI BKG CORP FLTGT C/D DTD 09-05-2017 1.76778% DUE 09-05-2019                                                                                                  | Certificates of Deposit                | 10,000,000.00 | 10,026,090.00 | 10,016,400.00     |
|                       | SUMITOMO MITSUI FINANCIAL GROUP NPV                                                                                                                                        | Corporate Stock - Common               | 430,700.00    | 17,059,631.48 | 14,308,904.90     |
|                       | SUMITOMO MITSUI TR BK LTD NY BRH INSTL CTF DEP 07-11-2018 VAR RT 07-11-2019                                                                                                | Certificates of Deposit                | 10,000,000.00 | 10,000,000.00 | 9,998,790.00      |
|                       | SUMITOMO MITSUI TRUST HOLDINGS INC                                                                                                                                         | Corporate Stock - Common               | 102,100.00    | 3,635,009.24  | 3,742,844.63      |
|                       | SUMITOMO RUBBER NPV                                                                                                                                                        | Corporate Stock - Common               | 11,300.00     | 183,918.24    | 133,892.36        |
|                       | SUMMIT MATLS INC CL A CL A                                                                                                                                                 | Corporate Stock - Common               | 315,446.00    | 4,892,144.25  | 3,911,530.40      |
|                       | SUN ART RETAIL GRO NPV                                                                                                                                                     | Corporate Stock - Common               | 561,000.00    | 594,038.37    | 571,794.59        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|---------------|---------------|-------------------|
|                       | SUN COMMUNITIES INC COM                                                                                                                                                    | Other                                                | 33,300.00     | 3,122,361.30  | 3,386,943.00      |
|                       | SUN HUNG KAI PROP NPV                                                                                                                                                      | Corporate Stock - Common                             | 101,931.00    | 1,510,169.13  | 1,452,930.27      |
|                       | SUN LIFE FINL INC COM NPV                                                                                                                                                  | Corporate Stock - Common                             | 15,605.00     | 614,439.59    | 517,462.62        |
|                       | SUN PHARMACEUTICAL EQ-INR 1                                                                                                                                                | Corporate Stock - Common                             | 173,129.00    | 1,541,319.05  | 1,067,564.77      |
|                       | SUN TR BANKS INC COM                                                                                                                                                       | Corporate Stock - Common                             | 12,321.00     | 813,357.01    | 621,471.24        |
|                       | SUNAC CHINA HLDGS HKD0.10                                                                                                                                                  | Corporate Stock - Common                             | 7,000.00      | 20,494.20     | 22,798.83         |
|                       | SUNCOR ENERGY INC 4% DUE 11-15-2047                                                                                                                                        | Corporate Debt Instruments - Other                   | 310,000.00    | 307,124.23    | 276,688.64        |
|                       | SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO                                                                                                                                   | Corporate Debt Instruments - Other                   | 829,000.00    | 979,073.87    | 922,737.52        |
|                       | SUNCOR ENERGY INC 6.5% DUE 06-15-2038                                                                                                                                      | Corporate Debt Instruments - Other                   | 5,255,000.00  | 6,313,079.90  | 6,052,309.62      |
|                       | SUNCOR ENERGY INC 6.85% DUE 06-01-2039                                                                                                                                     | Corporate Debt Instruments - Other                   | 360,000.00    | 477,713.80    | 437,112.36        |
|                       | SUNCOR ENERGY INC 7.15% DUE 02-01-2032                                                                                                                                     | Corporate Debt Instruments - Other                   | 310,000.00    | 352,907.00    | 378,585.33        |
|                       | SUNCOR ENERGY INC COM NPV 'NEW'                                                                                                                                            | Corporate Stock - Common                             | 390,388.00    | 13,178,055.12 | 10,898,736.59     |
|                       | SUNCOR ENERGY INC DISC COML PAPER 4/2 YRS 3&4 CPN 02-04-2019                                                                                                               | Corporate Debt Instruments - Other                   | 500,000.00    | 497,520.00    | 498,582.02        |
|                       | SUNCORP GROUP LTD NPV                                                                                                                                                      | Corporate Stock - Common                             | 82,412.00     | 802,994.69    | 732,767.97        |
|                       | SUNDRUG CO LTD NPV                                                                                                                                                         | Corporate Stock - Common                             | 4,800.00      | 166,357.53    | 143,280.32        |
|                       | SUNLIGHT REAL EST NPV REIT                                                                                                                                                 | Other                                                | 13,000.00     | 7,836.86      | 8,335.30          |
|                       | SUNNY OPTICAL TECH HKD0.10                                                                                                                                                 | Corporate Stock - Common                             | 629,100.00    | 6,359,296.71  | 5,592,464.25      |
|                       | SUNOCO LOGISTICS 4.95% DUE 01-15-2043                                                                                                                                      | Corporate Debt Instruments - Other                   | 215,000.00    | 213,018.70    | 179,898.67        |
|                       | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                                                                                                                                       | Corporate Debt Instruments - Other                   | 355,000.00    | 328,454.04    | 313,471.75        |
|                       | SUNOCO LOGISTICS 5.35% DUE 05-15-2045                                                                                                                                      | Corporate Debt Instruments - Other                   | 3,420,000.00  | 3,228,074.51  | 3,027,161.71      |
|                       | SUNOCO LOGISTICS 6.1% DUE 02-15-2042                                                                                                                                       | Corporate Debt Instruments - Other                   | 800,000.00    | 847,312.00    | 772,864.80        |
|                       | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                                                                                                                                  | Corporate Debt Instruments - Other                   | 6,493,000.00  | 6,523,885.35  | 5,883,995.56      |
|                       | SUNOCO LOGISTICS PARTNERS OPERATION COM UNIT REPSTG LTD PARTNERSHIP INT                                                                                                    | Partnership/Joint Venture Interests                  | 42,584.00     | 1,173,134.41  | 1,157,858.96      |
|                       | SUNOCO LP / SUNOCO 4.875% DUE 01-15-2023                                                                                                                                   | Corporate Debt Instruments - Other                   | 173,000.00    | 173,000.00    | 168,675.00        |
|                       | SUNOCO LP/SUNOCO FIXED 5.5% DUE 02-15-2026                                                                                                                                 | Corporate Debt Instruments - Other                   | 476,000.00    | 467,576.25    | 451,010.00        |
|                       | SUNPLUS TECHNOLOGY TWD10                                                                                                                                                   | Corporate Stock - Common                             | 385,000.00    | 146,522.31    | 140,913.23        |
|                       | SUNPOWER CORP SR DEB CONV .875% 06-01-2021 REG                                                                                                                             | Corporate Debt Instruments - Other                   | 1,135,000.00  | 911,412.50    | 864,031.24        |
|                       | SUNREX TECHNOLOGY TWD10                                                                                                                                                    | Corporate Stock - Common                             | 167,582.00    | 129,662.15    | 95,957.42         |
|                       | SUNSTONE HOTEL INVS INC NEW COM                                                                                                                                            | Other                                                | 64,597.00     | 1,075,897.09  | 840,406.97        |
|                       | SUNTEC REAL ESTATE INVESTMENT TRUST REIT                                                                                                                                   | Other                                                | 299,700.00    | 413,032.55    | 391,391.04        |
|                       | SUNTORY BEVERAGE & NPV                                                                                                                                                     | Corporate Stock - Common                             | 10,100.00     | 401,147.62    | 456,601.19        |
|                       | SUPER MICRO COMPUTER INC COM USD0.001                                                                                                                                      | Corporate Stock - Common                             | 107,244.00    | 3,021,895.41  | 1,479,967.20      |
|                       | SUPERIOR ENERGY SVCS INC COM                                                                                                                                               | Corporate Stock - Common                             | 43,400.00     | 401,932.52    | 145,390.00        |
|                       | SUPERMAX CORP MYR0.5                                                                                                                                                       | Corporate Stock - Common                             | 656,000.00    | 669,310.67    | 552,421.05        |
|                       | SURGUTNEFTGAS PJS ADR-REPR 10 ORD RUB1                                                                                                                                     | Corporate Stock - Common                             | 11,547.00     | 53,013.98     | 43,878.60         |
|                       | SURGUTNEFTGAS PJS RUB1 PRF(RUB)                                                                                                                                            | Corporate Stock - Preferred                          | 61,900.00     | 33,687.12     | 34,723.25         |
|                       | SURGUTNEFTGAS PJS RUB1(RUB)                                                                                                                                                | Corporate Stock - Common                             | 64,000.00     | 25,873.69     | 24,724.49         |
|                       | SUSHIRO GLOBAL HLD NPV                                                                                                                                                     | Corporate Stock - Common                             | 16,600.00     | 983,544.72    | 907,806.59        |
|                       | SUTTER HEALTH 4.091% DUE 08-15-2048                                                                                                                                        | Corporate Debt Instruments - Other                   | 1,000,000.00  | 979,760.00    | 954,924.00        |
|                       | SUZANO AUSTRIA 7% DUE 03-16-2047                                                                                                                                           | Corporate Debt Instruments - Other                   | 900,000.00    | 916,578.00    | 923,400.00        |
|                       | SUZANO PAPEL E CEL COM NPV                                                                                                                                                 | Corporate Stock - Common                             | 569,597.00    | 5,942,690.77  | 5,596,401.67      |
|                       | SUZUKEN CO LTD NPV                                                                                                                                                         | Corporate Stock - Common                             | 2,260.00      | 81,103.64     | 115,147.43        |
|                       | SUZUKI MOTOR CORP NPV                                                                                                                                                      | Corporate Stock - Common                             | 60,200.00     | 3,592,193.00  | 3,054,581.42      |
|                       | SVB FINANCIAL GROUP COMMON STOCK                                                                                                                                           | Corporate Stock - Common                             | 4,200.00      | 866,183.64    | 797,664.00        |
|                       | SVENSKA HANDELSBANKEN AB NY BRH INSTL CDDTD 09-04-2018 VAR RT DUE 03-04-2019                                                                                               | Certificates of Deposit                              | 10,000,000.00 | 10,000,000.00 | 9,998,430.00      |
|                       | SVENSKA HANDELSBANKEN AB NY BRH INSTL CDDTD 06-04-2018 FLTG 06-04-2019                                                                                                     | Certificates of Deposit                              | 4,000,000.00  | 4,000,000.00  | 3,999,480.00      |
|                       | SVENSKA HANDELSBANKEN AB NY INSTL CTF DEP 07-05-2018 2.71% 07-05-2019                                                                                                      | Certificates of Deposit                              | 5,000,000.00  | 5,000,246.70  | 4,993,989.20      |
|                       | SVENSKA HANDELSBANKEN AB PUBL MEDIUM TERFLTG DUE 09-06-2019                                                                                                                | Corporate Debt Instruments - Other                   | 3,800,000.00  | 3,810,195.40  | 3,802,561.20      |
|                       | SVENSKA HANDELSBANKEN SER'A'NPV (P/S)                                                                                                                                      | Corporate Stock - Common                             | 1,083,146.00  | 14,116,201.11 | 12,009,367.61     |
|                       | SWATCH GROUP CHF0.45(REGD)                                                                                                                                                 | Corporate Stock - Common                             | 3,636.00      | 233,683.48    | 209,499.69        |
|                       | SWATCH GROUP CHF2.25(BR)                                                                                                                                                   | Corporate Stock - Common                             | 25,252.00     | 10,697,226.94 | 7,344,033.68      |
|                       | SWEDBANK AG SEK20 SER'A'                                                                                                                                                   | Corporate Stock - Common                             | 57,575.00     | 1,359,058.59  | 1,284,192.29      |
|                       | Swedish krona                                                                                                                                                              | Value of Interest in Registered Investment Companies | 158,527.38    | 158,527.38    | 158,527.38        |
|                       | SWEDISH MATCH NPV                                                                                                                                                          | Corporate Stock - Common                             | 8,564.00      | 383,758.21    | 337,214.41        |
|                       | SWEDISH ORPHAN BIOVITRUM AB NPV                                                                                                                                            | Corporate Stock - Common                             | 37,008.00     | 751,538.74    | 805,624.28        |
|                       | SWIRE PACIFIC 'A' NPV                                                                                                                                                      | Corporate Stock - Common                             | 500.00        | 5,415.91      | 5,281.41          |
|                       | Swiss franc                                                                                                                                                                | Value of Interest in Registered Investment Companies | 179,777.85    | 179,777.85    | 179,777.85        |
|                       | SWISS LIFE HOLDINGS AG                                                                                                                                                     | Corporate Stock - Common                             | 2,207.00      | 591,073.33    | 847,606.21        |
|                       | SWISS PRIME SITE CHF18.80 (REGD)                                                                                                                                           | Corporate Stock - Common                             | 4,890.00      | 380,726.18    | 394,602.86        |
|                       | SWISS RE AG CHF0.10                                                                                                                                                        | Corporate Stock - Common                             | 19,374.00     | 1,667,783.02  | 1,771,134.99      |
|                       | SWISSCOM AG CHF1(REGD)                                                                                                                                                     | Corporate Stock - Common                             | 3,657.00      | 1,810,906.92  | 1,742,435.48      |
|                       | SYCAMORE PARTNERS II, LP                                                                                                                                                   | Partnership/Joint Venture Interests                  | 39,840,966.00 | 39,840,966.00 | 45,417,716.00     |
|                       | SYCAMORE PARTNERS III LP                                                                                                                                                   | Partnership/Joint Venture Interests                  | 9,339,539.00  | 9,339,539.00  | 7,699,948.00      |
|                       | SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)                                                                                                                      | Other                                                | 458.00        | 2,418.82      | 2,169.97          |
|                       | SYMANTEC CORP COM                                                                                                                                                          | Corporate Stock - Common                             | 138,610.00    | 3,050,428.84  | 2,619,035.95      |
|                       | SYMRISE AG NPV (BR)                                                                                                                                                        | Corporate Stock - Common                             | 29,067.00     | 2,545,438.05  | 2,143,202.29      |
|                       | SYNAPTICS INC COM                                                                                                                                                          | Corporate Stock - Common                             | 21,300.00     | 1,418,656.05  | 792,573.00        |
|                       | SYNAPTICS INC CONV BNDS .5% 06-15-2022                                                                                                                                     | Corporate Debt Instruments - Other                   | 1,610,000.00  | 1,613,241.39  | 1,410,843.00      |
|                       | SYNCHRONY FINL COM                                                                                                                                                         | Corporate Stock - Common                             | 6,062.00      | 195,670.44    | 142,214.52        |
|                       | SYNDICATED COMMUNICATIONS VENT PTRS IV                                                                                                                                     | Partnership/Joint Venture Interests                  | 8,568,047.14  | 8,568,047.14  | 7,153.00          |
|                       | SYNEOS HEALTH INC COM                                                                                                                                                      | Corporate Stock - Common                             | 13,612.00     | 488,274.10    | 535,632.20        |
|                       | SYNGENTA FIN N V 4.441% DUE 04-24-2023                                                                                                                                     | Corporate Debt Instruments - Other                   | 400,000.00    | 400,894.00    | 385,490.40        |
|                       | SYNNEX TECH INTL TWD10                                                                                                                                                     | Corporate Stock - Common                             | 12,000.00     | 15,084.86     | 14,210.89         |
|                       | SYNOPSIS INC COM                                                                                                                                                           | Corporate Stock - Common                             | 467.00        | 47,676.03     | 39,340.08         |
|                       | SYSCO CORP 3.55% DUE 03-15-2025                                                                                                                                            | Corporate Debt Instruments - Other                   | 400,000.00    | 397,920.00    | 393,899.60        |
|                       | SYSCO CORP 4.5% DUE 04-01-2046                                                                                                                                             | Corporate Debt Instruments - Other                   | 1,190,000.00  | 1,185,918.30  | 1,124,216.80      |
|                       | SYSCO CORP 4.85% DUE 10-01-2045                                                                                                                                            | Corporate Debt Instruments - Other                   | 375,000.00    | 387,135.71    | 382,624.13        |
|                       | SYSCO CORP COM                                                                                                                                                             | Corporate Stock - Common                             | 20,257.00     | 924,723.97    | 1,269,303.62      |
|                       | SYSCO CORP FIXED 4.45% DUE 03-15-2048                                                                                                                                      | Corporate Debt Instruments - Other                   | 4,411,000.00  | 4,360,742.73  | 4,186,815.34      |
|                       | SYSTEMEX CORP NPV                                                                                                                                                          | Corporate Stock - Common                             | 16,100.00     | 1,528,231.18  | 774,220.48        |
|                       | SYSTEMA CORP NPV                                                                                                                                                           | Corporate Stock - Common                             | 72,000.00     | 846,053.28    | 836,057.06        |
|                       | SYSTEX CORPORATION TWD10                                                                                                                                                   | Corporate Stock - Common                             | 228,000.00    | 323,095.38    | 456,192.86        |
|                       | T RAD CO LTD JPY50                                                                                                                                                         | Corporate Stock - Common                             | 3,600.00      | 88,204.07     | 75,599.51         |
|                       | T ROWE PRICE GROUP INC                                                                                                                                                     | Corporate Stock - Common                             | 51.00         | 5,119.27      | 4,708.32          |
|                       | T&D HOLDINGS INC NPV                                                                                                                                                       | Corporate Stock - Common                             | 191,800.00    | 2,272,245.02  | 2,235,903.93      |
|                       | TABCORP HOLDINGS LTD NPV                                                                                                                                                   | Corporate Stock - Common                             | 38,720.00     | 119,768.12    | 116,940.60        |
|                       | TABLEAU SOFTWARE INC CL A CL A                                                                                                                                             | Corporate Stock - Common                             | 14,849.00     | 1,131,435.42  | 1,781,880.00      |
|                       | TABULA RASA HEALTHCARE INC COM                                                                                                                                             | Corporate Stock - Common                             | 8,928.00      | 612,615.14    | 569,249.28        |
|                       | TACTILE SYS TECHNOLOGY INC COM                                                                                                                                             | Corporate Stock - Common                             | 5,874.00      | 373,776.09    | 267,560.70        |
|                       | TAEKWANG IND CO KRW5000                                                                                                                                                    | Corporate Stock - Common                             | 90.00         | 111,472.06    | 106,470.69        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | TAIHEIYO CEMENT NPV                                                                                                                                                        | Corporate Stock - Common               | 7,900.00      | 249,997.20    | 244,456.09        |
|                       | TAILWATER ENERGY FUND II, LP                                                                                                                                               | Partnership/Joint Venture Interests    | 22,157,693.17 | 22,157,693.17 | 32,180,215.00     |
|                       | TAILWATER ENERGY FUND III                                                                                                                                                  | Partnership/Joint Venture Interests    | 27,836,735.00 | 27,836,735.00 | 26,450,238.00     |
|                       | TAIIMED BIOLOGICS I TWD10                                                                                                                                                  | Corporate Stock - Common               | 37,000.00     | 399,741.77    | 199,222.44        |
|                       | TAISEI CORP NPV                                                                                                                                                            | Corporate Stock - Common               | 3,300.00      | 183,585.06    | 141,516.66        |
|                       | TAISHIN FINANCIAL TWD10                                                                                                                                                    | Corporate Stock - Common               | 87,000.00     | 39,987.50     | 36,937.57         |
|                       | TAISHO HOLDIN                                                                                                                                                              | Corporate Stock - Common               | 1,400.00      | 125,004.53    | 140,746.48        |
|                       | TAIWAN BUSINESS BK TWD10                                                                                                                                                   | Corporate Stock - Common               | 34,000.00     | 11,817.11     | 11,448.74         |
|                       | TAIWAN CEMENT CORP RIGHT 14/01/2019                                                                                                                                        | Corporate Stock - Common               | 1,284.00      | 0.00          | 0.00              |
|                       | TAIWAN CEMENT TWD10                                                                                                                                                        | Corporate Stock - Common               | 21,000.00     | 26,296.15     | 24,322.48         |
|                       | TAIWAN FU HSING TWD10                                                                                                                                                      | Corporate Stock - Common               | 76,000.00     | 106,264.79    | 84,068.06         |
|                       | TAIWAN HI SPD RAIL TWD10                                                                                                                                                   | Corporate Stock - Common               | 379,000.00    | 343,748.76    | 376,694.21        |
|                       | TAIWAN MOBILE CO TWD10                                                                                                                                                     | Corporate Stock - Common               | 8,000.00      | 28,324.68     | 27,719.04         |
|                       | TAIWAN PCB TECHVES TWD10                                                                                                                                                   | Corporate Stock - Common               | 78,000.00     | 77,026.21     | 70,420.01         |
|                       | TAIWAN SEMICON MAN TWD10                                                                                                                                                   | Corporate Stock - Common               | 1,654,090.00  | 11,522,131.99 | 12,135,123.63     |
|                       | TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD                                                                                                                 | Corporate Stock - Common               | 1,429,223.00  | 44,753,094.61 | 52,752,620.93     |
|                       | TAIWAN STYRENE MON TWD10                                                                                                                                                   | Corporate Stock - Common               | 895,000.00    | 632,651.42    | 655,155.02        |
|                       | TAIWAN SURFACE MOU TWD10                                                                                                                                                   | Corporate Stock - Common               | 127,000.00    | 112,766.26    | 160,728.11        |
|                       | TAIYO NIPPON SANSO CORP NPV                                                                                                                                                | Corporate Stock - Common               | 80,600.00     | 1,310,788.15  | 1,319,396.62      |
|                       | TAKASAGO THML ENG NPV                                                                                                                                                      | Corporate Stock - Common               | 13,900.00     | 190,841.43    | 226,651.78        |
|                       | TAKASHIMAYA CO NPV                                                                                                                                                         | Corporate Stock - Common               | 9,300.00      | 160,415.81    | 119,010.16        |
|                       | TAKE & GIVE NEEDS NPV                                                                                                                                                      | Corporate Stock - Common               | 4,700.00      | 94,844.75     | 74,067.36         |
|                       | TAKEDA PHARMACEUTICAL CO NPV                                                                                                                                               | Corporate Stock - Common               | 536,715.00    | 24,060,048.65 | 18,124,495.97     |
|                       | TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01                                                                                                                          | Corporate Stock - Common               | 7,589.00      | 648,536.77    | 781,211.66        |
|                       | TALOS ENERGY INC COM STK                                                                                                                                                   | Corporate Stock - Common               | 26,298.00     | 602,213.26    | 429,183.36        |
|                       | TAMARACK VALLEY EN COM NPV                                                                                                                                                 | Corporate Stock - Common               | 57,555.00     | 190,265.77    | 99,450.72         |
|                       | TAMPA ELEC CO 4.1% DUE 06-15-2042                                                                                                                                          | Corporate Debt Instruments - Other     | 1,700,000.00  | 1,629,110.00  | 1,615,280.50      |
|                       | TAMPA ELEC CO 4.35% DUE 05-15-2044                                                                                                                                         | Corporate Debt Instruments - Other     | 2,000,000.00  | 1,998,660.00  | 1,924,328.00      |
|                       | TAMPA ELEC CO 4.45% DUE 06-15-2049                                                                                                                                         | Corporate Debt Instruments - Other     | 305,000.00    | 303,441.45    | 297,336.57        |
|                       | TAPESTRY INC COM USD0.01                                                                                                                                                   | Corporate Stock - Common               | 2,765.00      | 139,378.65    | 93,318.75         |
|                       | TARGA RES CORP COM                                                                                                                                                         | Corporate Stock - Common               | 20,711.00     | 1,028,026.44  | 746,010.22        |
|                       | TARGA RES INC/TARGA RES FIN CORP 5.375% 02-01-2027                                                                                                                         | Corporate Debt Instruments - Other     | 1,111,000.00  | 1,149,680.38  | 1,041,562.50      |
|                       | TARGA RES PARTNERS FIXED 5% DUE 01-15-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 1,254,000.00  | 1,240,373.13  | 1,134,870.00      |
|                       | TARGET CORP 3.625% DUE 04-15-2046                                                                                                                                          | Corporate Debt Instruments - Other     | 5,373,000.00  | 5,009,369.10  | 4,704,663.28      |
|                       | TARGET CORP 6.5% DUE 10-15-2037                                                                                                                                            | Corporate Debt Instruments - Preferred | 75,000.00     | 92,823.75     | 91,857.23         |
|                       | TARGET CORP COM STK                                                                                                                                                        | Corporate Stock - Common               | 32,435.00     | 2,072,954.18  | 2,143,629.15      |
|                       | TARGET CORP FIXED 3.9% DUE 11-15-2047                                                                                                                                      | Corporate Debt Instruments - Other     | 685,000.00    | 682,212.05    | 627,994.99        |
|                       | TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG                                                                                                                             | Corporate Debt Instruments - Preferred | 265,000.00    | 346,552.00    | 342,129.31        |
|                       | TARO PHARMACEUTICAL INDUSTRIES ORD ILS1                                                                                                                                    | Corporate Stock - Common               | 2,843.00      | 331,309.11    | 240,631.52        |
|                       | TATA CONSULTANCY S INR1                                                                                                                                                    | Corporate Stock - Common               | 408,429.00    | 8,521,659.65  | 11,074,647.55     |
|                       | TATA ELXSI INR10                                                                                                                                                           | Corporate Stock - Common               | 91,869.00     | 1,480,274.26  | 1,342,736.20      |
|                       | TATA MOTORS LTD EQUITY                                                                                                                                                     | Corporate Stock - Common               | 294,211.00    | 1,727,564.92  | 727,784.00        |
|                       | TATA POWER CO LTD                                                                                                                                                          | Corporate Stock - Common               | 9,812.00      | 10,015.39     | 10,793.69         |
|                       | TATA STEEL LTD INR10                                                                                                                                                       | Corporate Stock - Common               | 420,608.00    | 3,319,244.90  | 3,139,121.94      |
|                       | TATA STEEL LTD INR10(PPD INR154 UPD 461)                                                                                                                                   | Corporate Stock - Common               | 6,899.00      | 16,377.13     | 8,849.18          |
|                       | TATNEFT PJSC ADS (REPR 6 ORD RUB0.1)                                                                                                                                       | Corporate Stock - Common               | 35,431.00     | 1,536,914.58  | 2,232,153.00      |
|                       | TATUNG TWD10                                                                                                                                                               | Corporate Stock - Common               | 255,000.00    | 332,803.80    | 214,871.33        |
|                       | TAURON POLSKA ENER PLN5.00                                                                                                                                                 | Corporate Stock - Common               | 1,208,855.00  | 947,288.44    | 704,702.85        |
|                       | TAV HAVALIMANLARI TRY1                                                                                                                                                     | Corporate Stock - Common               | 211,444.00    | 914,793.02    | 950,720.97        |
|                       | TAYLOR MORRISON 5.875% DUE 04-15-2023                                                                                                                                      | Corporate Debt Instruments - Other     | 476,000.00    | 496,230.00    | 459,340.00        |
|                       | TAYLOR WIMPEY ORD GBP0.01                                                                                                                                                  | Corporate Stock - Common               | 2,428,020.00  | 5,148,040.53  | 4,213,294.99      |
|                       | TBA COLLATERAL PAYABLE FROM BANK OF AMERICA                                                                                                                                | Other Liabilities                      | (530,000.00)  | (530,000.00)  | (530,000.00)      |
|                       | TC PIPELINES LP 4.375% DUE 03-13-2025                                                                                                                                      | Corporate Debt Instruments - Other     | 1,750,000.00  | 1,792,545.00  | 1,745,467.50      |
|                       | TCF FNCL CORP COM                                                                                                                                                          | Corporate Stock - Common               | 272,287.00    | 4,787,725.42  | 5,306,873.63      |
|                       | TCI CO LTD TWD10                                                                                                                                                           | Corporate Stock - Common               | 123,000.00    | 1,706,363.01  | 2,076,878.03      |
|                       | TCV IX LP                                                                                                                                                                  | Partnership/Joint Venture Interests    | 33,845,516.34 | 33,845,516.34 | 34,819,555.00     |
|                       | TCV VIII LP                                                                                                                                                                | Partnership/Joint Venture Interests    | 47,508,022.82 | 47,508,022.82 | 74,704,290.00     |
|                       | TCW DIRECT LENDING VII LLC                                                                                                                                                 | Partnership/Joint Venture Interests    | 44,840,509.67 | 44,840,509.67 | 44,370,029.00     |
|                       | TE CONNECTIVITY LTD                                                                                                                                                        | Corporate Stock - Common               | 3,050.00      | 276,757.77    | 230,671.50        |
|                       | TEACHERS INS & 4.27% DUE 05-15-2047                                                                                                                                        | Corporate Debt Instruments - Other     | 9,318,000.00  | 9,206,067.90  | 8,918,490.75      |
|                       | TEACHERS INS & 6.85% DUE 12-16-2039                                                                                                                                        | Corporate Debt Instruments - Other     | 288,000.00    | 364,515.84    | 374,461.63        |
|                       | TECH MAHINDRA                                                                                                                                                              | Corporate Stock - Common               | 201,595.00    | 1,795,511.21  | 2,088,139.00      |
|                       | TECHNI CN COM USD1                                                                                                                                                         | Corporate Stock - Common               | 3,839.00      | 114,690.46    | 75,167.62         |
|                       | TECHNOGYM S P A                                                                                                                                                            | Corporate Stock - Common               | 93,922.00     | 1,095,398.15  | 1,004,954.55      |
|                       | TECHNOPRO HLDGS IN NPV                                                                                                                                                     | Corporate Stock - Common               | 75,700.00     | 3,215,173.09  | 3,122,111.84      |
|                       | TECHTRONIC INDUSTR NPV                                                                                                                                                     | Corporate Stock - Common               | 2,094,000.00  | 12,038,416.23 | 11,126,134.36     |
|                       | TECK RES LTD 5.2 DUE 03-01-2042 REG                                                                                                                                        | Corporate Debt Instruments - Other     | 2,000,000.00  | 1,745,000.00  | 1,680,000.00      |
|                       | TECK RESOURCES LIMITED                                                                                                                                                     | Corporate Stock - Common               | 8,700.00      | 181,513.97    | 187,398.00        |
|                       | TECK RESOURCES LTD 6.25% DUE 07-15-2041                                                                                                                                    | Corporate Debt Instruments - Other     | 1,236,000.00  | 1,228,680.00  | 1,171,110.00      |
|                       | TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV                                                                                                                                 | Corporate Stock - Common               | 26,289.00     | 541,446.19    | 565,700.48        |
|                       | TECO ELEC&MACHINE TWD10                                                                                                                                                    | Corporate Stock - Common               | 351,000.00    | 203,163.92    | 199,269.61        |
|                       | TEIJIN LTD NPV                                                                                                                                                             | Corporate Stock - Common               | 11,400.00     | 207,134.99    | 182,562.09        |
|                       | TEKFEN HOLDING AS TRY1                                                                                                                                                     | Corporate Stock - Common               | 40,554.00     | 111,658.23    | 157,950.13        |
|                       | TELADOC HEALTH INC                                                                                                                                                         | Corporate Stock - Common               | 19,063.00     | 1,217,494.68  | 944,952.91        |
|                       | TELE2 AB SER'B'NPV                                                                                                                                                         | Corporate Stock - Common               | 15,748.00     | 197,785.77    | 200,627.87        |
|                       | TELECOM ITALIA CAP 6% DUE 09-30-2034                                                                                                                                       | Corporate Debt Instruments - Other     | 346,000.00    | 379,782.13    | 299,290.00        |
|                       | TELECOM ITALIA CAP 7.721% DUE 06-04-2038                                                                                                                                   | Corporate Debt Instruments - Other     | 2,725,000.00  | 3,273,750.70  | 2,706,279.25      |
|                       | TELECOM ITALIA SPA DI RIS P NPV                                                                                                                                            | Corporate Stock - Common               | 1,140,339.00  | 722,973.53    | 543,592.26        |
|                       | TELECOM ITALIA SPA NPV                                                                                                                                                     | Corporate Stock - Common               | 2,589,879.00  | 1,817,382.11  | 1,430,867.79      |
|                       | TELEDYNE TECHNOLOGIES INC COM                                                                                                                                              | Corporate Stock - Common               | 58,511.00     | 9,285,593.21  | 12,115,872.77     |
|                       | TELEFLEX INC 4.625% 11-15-2027                                                                                                                                             | Corporate Debt Instruments - Other     | 293,000.00    | 294,862.50    | 271,757.50        |
|                       | TELEFLEX INC COM                                                                                                                                                           | Corporate Stock - Common               | 19,489.00     | 3,199,093.59  | 5,037,516.72      |
|                       | TELEFONICA 7.045% DUE 06-20-2036                                                                                                                                           | Corporate Debt Instruments - Other     | 3,300,000.00  | 4,163,115.00  | 3,760,353.30      |
|                       | TELEFONICA BRASIL PRF NPV                                                                                                                                                  | Corporate Stock - Preferred            | 4,000.00      | 39,096.46     | 47,712.06         |
|                       | TELEFONICA DEUTSCH NPV                                                                                                                                                     | Corporate Stock - Common               | 48,712.00     | 198,314.09    | 190,331.77        |
|                       | TELEFONICA EMISIONES S A U 4.665% 03-06-2038                                                                                                                               | Corporate Debt Instruments - Other     | 2,277,000.00  | 2,277,000.00  | 2,059,753.71      |
|                       | TELEFONICA EMISIONES S A U 4.895% 03-06-2048                                                                                                                               | Corporate Debt Instruments - Other     | 3,555,000.00  | 3,551,735.29  | 3,137,710.55      |
|                       | TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                                                                                                                           | Corporate Debt Instruments - Other     | 3,775,000.00  | 3,909,696.42  | 3,455,627.45      |
|                       | TELEFONICA SA EUR1                                                                                                                                                         | Corporate Stock - Common               | 670,626.00    | 6,548,646.56  | 5,626,269.26      |
|                       | TELEKOM MALAYSIA MYR0.7                                                                                                                                                    | Corporate Stock - Common               | 13,000.00     | 9,523.12      | 8,367.82          |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | TELEKOMUNIKASI SERB'IDR50                                                                                                                                                  | Corporate Stock - Common            | 17,629,600.00 | 4,545,471.94  | 4,597,426.99      |
|                       | TELENET GRP HLDG NPV                                                                                                                                                       | Corporate Stock - Common            | 23,543.00     | 1,171,306.87  | 1,092,675.17      |
|                       | TELENOR ASA ORD NOK6                                                                                                                                                       | Corporate Stock - Common            | 16,656.00     | 333,883.53    | 322,188.66        |
|                       | TELEPERFORMANCE SOCIETE EUROPEENNE                                                                                                                                         | Corporate Stock - Common            | 17,947.00     | 2,954,115.64  | 2,864,049.51      |
|                       | TELEVISION BROADCAST NPV                                                                                                                                                   | Corporate Stock - Common            | 280,400.00    | 1,252,602.25  | 530,762.83        |
|                       | TELIA COMPANY AB NPV                                                                                                                                                       | Corporate Stock - Common            | 262,406.00    | 1,431,349.91  | 1,242,498.34      |
|                       | TELKOM SA SOC LTD ZAR10                                                                                                                                                    | Corporate Stock - Common            | 234,876.00    | 850,321.34    | 1,033,389.09      |
|                       | TELSTRA CORP LTD NPV                                                                                                                                                       | Corporate Stock - Common            | 430,181.00    | 1,355,699.36  | 863,115.18        |
|                       | TELUS CORP 4.6% DUE 11-16-2048                                                                                                                                             | Corporate Debt Instruments - Other  | 335,000.00    | 330,372.15    | 332,070.76        |
|                       | TELUS CORPORATION COM NPV(NON CANADIAN)                                                                                                                                    | Corporate Stock - Common            | 33,442.00     | 1,200,812.83  | 1,107,959.07      |
|                       | TEMENOS AG CHFS (REGD)                                                                                                                                                     | Corporate Stock - Common            | 70,812.00     | 7,248,215.92  | 8,468,994.52      |
|                       | TEMPUR SEALY INTL INC COM                                                                                                                                                  | Corporate Stock - Common            | 79,630.00     | 3,914,004.58  | 3,296,682.00      |
|                       | TENAGA NASIONL BHD MYR1                                                                                                                                                    | Corporate Stock - Common            | 17,000.00     | 64,984.08     | 55,946.76         |
|                       | TENARIS S.A. USD1                                                                                                                                                          | Corporate Stock - Common            | 15,327.00     | 186,430.58    | 165,398.81        |
|                       | TENASKA POWER FUND, LP                                                                                                                                                     | Partnership/Joint Venture Interests | 1.00          | 1.00          | 82,034.00         |
|                       | TENCENT HLDGS LIMITED COMMON STOCK                                                                                                                                         | Corporate Stock - Common            | 2,073,235.00  | 66,693,964.50 | 83,148,127.25     |
|                       | TENET HEALTHCARE 6.75% DUE 06-15-2023                                                                                                                                      | Corporate Debt Instruments - Other  | 426,000.00    | 410,007.50    | 399,907.50        |
|                       | TENET HEALTHCARE CORP 4.625% SNR SEC NTS07-15-2024                                                                                                                         | Corporate Debt Instruments - Other  | 557,000.00    | 557,000.00    | 518,010.00        |
|                       | TENET HEALTHCARE CORP 5.125% 05-01-2025                                                                                                                                    | Corporate Debt Instruments - Other  | 362,000.00    | 362,000.00    | 337,565.00        |
|                       | TENET HEALTHCARE CORP 8.125 DUE 04-01-2022                                                                                                                                 | Corporate Debt Instruments - Other  | 173,000.00    | 179,287.50    | 173,432.50        |
|                       | TENET HEALTHCARE FIXED 7% DUE 08-01-2025                                                                                                                                   | Corporate Debt Instruments - Other  | 250,000.00    | 248,503.36    | 231,250.00        |
|                       | TENGRAM CAPITAL PARTNERS FUND II L.P.                                                                                                                                      | Partnership/Joint Venture Interests | 33,243,048.00 | 33,243,048.00 | 41,860,517.00     |
|                       | TENNECO INC                                                                                                                                                                | Corporate Stock - Common            | 69,648.00     | 3,773,388.15  | 1,907,658.72      |
|                       | TERADATA CORP DEL COM STK                                                                                                                                                  | Corporate Stock - Common            | 51,712.00     | 1,915,474.80  | 1,983,672.32      |
|                       | TERADYNE INC COM                                                                                                                                                           | Corporate Stock - Common            | 58,274.00     | 2,353,279.18  | 1,828,638.12      |
|                       | TERADYNE INC SR NT CONV 1.25% 12-15-2023 RE                                                                                                                                | Corporate Debt Instruments - Other  | 1,108,000.00  | 1,238,801.63  | 1,313,672.50      |
|                       | TERNA SPA ORD EURO.22                                                                                                                                                      | Corporate Stock - Common            | 92,208.00     | 973,827.56    | 522,083.75        |
|                       | TERRAFORM PWR OPER 5% DUE 01-31-2028                                                                                                                                       | Corporate Debt Instruments - Other  | 721,000.00    | 722,085.00    | 634,480.00        |
|                       | TERRENO RLTY CORP                                                                                                                                                          | Other                               | 36,046.00     | 1,166,219.75  | 1,267,737.82      |
|                       | TESARO INC 3% DUE 10-01-2021                                                                                                                                               | Corporate Debt Instruments - Other  | 450,000.00    | 1,414,217.83  | 978,903.00        |
|                       | TESCO ORD GBP0.05                                                                                                                                                          | Corporate Stock - Common            | 2,185,819.00  | 8,184,829.35  | 5,292,116.65      |
|                       | TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000                                                                                                                      | Corporate Debt Instruments - Other  | 1,449,143.39  | 1,864,746.77  | 2,000,968.43      |
|                       | TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP                                                                                                                                | Corporate Debt Instruments - Other  | 194,175.82    | 256,661.96    | 278,977.33        |
|                       | TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040                                                                                                                                | Corporate Debt Instruments - Other  | 1,075,915.15  | 1,428,351.42  | 1,557,465.32      |
|                       | TESLA INC COM USD0.001                                                                                                                                                     | Corporate Stock - Common            | 4,548.00      | 1,630,308.28  | 1,513,574.40      |
|                       | TESLA INC FORMERLY 0% DUE 03-15-2022                                                                                                                                       | Corporate Debt Instruments - Other  | 1,045,000.00  | 1,208,158.37  | 1,267,940.30      |
|                       | TESLA MTRS INC .25 03-01-2019                                                                                                                                              | Corporate Debt Instruments - Other  | 1,040,000.00  | 1,084,332.09  | 1,080,463.28      |
|                       | TESLA MTRS INC 1.25 03-01-2021                                                                                                                                             | Corporate Debt Instruments - Other  | 3,490,000.00  | 3,371,908.08  | 3,920,355.39      |
|                       | TETRA TECHNOLOGIES INC DEL COM                                                                                                                                             | Corporate Stock - Common            | 90,200.00     | 427,669.95    | 151,536.00        |
|                       | TEVA 1.7% DUE 07-19-2019                                                                                                                                                   | Corporate Debt Instruments - Other  | 51,000.00     | 50,221.23     | 50,208.33         |
|                       | TEVA 3.65% DUE 11-10-2021                                                                                                                                                  | Corporate Debt Instruments - Other  | 2,100,000.00  | 2,023,831.00  | 1,989,672.30      |
|                       | TEVA PHARM FINANCE 3.25% SNR 15/04/22 EUR1000                                                                                                                              | Corporate Debt Instruments - Other  | 200,000.00    | 248,000.00    | 230,866.24        |
|                       | TEXAS HEALTH RES 4.33% DUE 11-15-2055                                                                                                                                      | Corporate Debt Instruments - Other  | 2,978,000.00  | 3,022,967.80  | 3,019,224.45      |
|                       | TEXAS INSTRS INC 4.15% DUE 05-15-2048                                                                                                                                      | Corporate Debt Instruments - Other  | 1,455,000.00  | 1,450,378.20  | 1,451,842.65      |
|                       | TEXAS INSTRUMENTS INC COM                                                                                                                                                  | Corporate Stock - Common            | 55,217.00     | 3,914,134.47  | 5,218,006.50      |
|                       | TEXTRON INC COM                                                                                                                                                            | Corporate Stock - Common            | 128,118.00    | 7,776,706.36  | 5,892,146.82      |
|                       | TF1 - TV FRANCAISE EURO.20                                                                                                                                                 | Corporate Stock - Common            | 108,077.00    | 1,668,287.63  | 874,721.45        |
|                       | TGS NOPEC GEOPH.CO NOK0.25                                                                                                                                                 | Corporate Stock - Common            | 90,220.00     | 2,744,525.70  | 2,175,494.82      |
|                       | Thai baht                                                                                                                                                                  | Non-Interest Bearing Cash - USD     | 95,544.73     | 95,544.73     | 95,544.73         |
|                       | THAI OIL PCL THB10(ALIEN MKT)                                                                                                                                              | Corporate Stock - Common            | 669,100.00    | 1,681,727.04  | 1,361,421.22      |
|                       | THAI OIL PCL THB10(NVDR)                                                                                                                                                   | Corporate Stock - Common            | 10,100.00     | 25,787.36     | 20,550.52         |
|                       | THAI UNION GROUP THB0.25(NVDR)                                                                                                                                             | Corporate Stock - Common            | 10,700.00     | 5,715.92      | 5,323.71          |
|                       | THANACHART CAPITAL PUBLIC COMPANY LTD THB10 (NVDR)                                                                                                                         | Corporate Stock - Common            | 817,700.00    | 1,131,386.11  | 1,249,403.41      |
|                       | THE A2 MILK CO LTD NPV                                                                                                                                                     | Corporate Stock - Common            | 55,381.00     | 328,738.36    | 402,358.48        |
|                       | THE ANUP ENGINEER INR10                                                                                                                                                    | Corporate Stock - Common            | 24,438.96     | 748,402.39    | 584,580.34        |
|                       | THE ENERGY & MINERALS GROUP FUND III, LP                                                                                                                                   | Partnership/Joint Venture Interests | 63,106,449.00 | 63,106,449.00 | 61,703,163.00     |
|                       | THE FOSCHINI GROUP COMSTK                                                                                                                                                  | Corporate Stock - Common            | 259,229.00    | 3,808,219.85  | 2,995,775.38      |
|                       | THE TRADE DESK INC COM CL A COM CL A                                                                                                                                       | Corporate Stock - Common            | 7,241.00      | 932,254.35    | 840,390.46        |
|                       | THERMO FISHER 4.1% DUE 08-15-2047                                                                                                                                          | Corporate Debt Instruments - Other  | 1,110,000.00  | 1,096,957.50  | 1,027,277.25      |
|                       | THERMON GROUP HLDGS INC                                                                                                                                                    | Corporate Stock - Common            | 141,553.00    | 3,122,363.86  | 2,870,694.84      |
|                       | THIRD CINVEN FUND US NO 2                                                                                                                                                  | Partnership/Joint Venture Interests | 12,407,994.70 | 15,001,833.38 | 313,472.23        |
|                       | THK CO LTD NPV                                                                                                                                                             | Corporate Stock - Common            | 2,900.00      | 66,574.59     | 54,503.03         |
|                       | THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043                                                                                                                  | Corporate Debt Instruments - Other  | 1,315,000.00  | 1,289,304.90  | 1,394,675.85      |
|                       | THOMSON-REUTERS COM NPV                                                                                                                                                    | Corporate Stock - Common            | 24,400.00     | 982,023.31    | 1,177,838.63      |
|                       | THOR INDS INC COM STK                                                                                                                                                      | Corporate Stock - Common            | 38,684.00     | 2,932,626.36  | 2,011,568.00      |
|                       | THULE GROUP AB NPV                                                                                                                                                         | Corporate Stock - Common            | 43,965.00     | 915,942.86    | 803,840.18        |
|                       | THUNDERBIRD EQUITY INC CMN STK                                                                                                                                             | Corporate Stock - Common            | 15,992.56     | 1,548,038.89  | 0.00              |
|                       | THYSSENKRUPP AG NPV                                                                                                                                                        | Corporate Stock - Common            | 293.00        | 7,546.22      | 5,017.45          |
|                       | TIANHE CHEMICALS GROUP LTD 144A                                                                                                                                            | Corporate Stock - Common            | 11,072,000.00 | 2,003,815.78  | 1,654,574.13      |
|                       | TIANNENG POWER INT HKD0.10                                                                                                                                                 | Corporate Stock - Common            | 384,000.00    | 303,745.15    | 320,271.80        |
|                       | TIFFANY & CO COM                                                                                                                                                           | Corporate Stock - Common            | 16,080.00     | 1,657,510.97  | 1,294,600.80      |
|                       | TIGER BRANDS ZAR0.10                                                                                                                                                       | Corporate Stock - Common            | 138,039.00    | 3,318,833.98  | 2,627,203.15      |
|                       | TIME WARNER CABLE 4.5% DUE 09-15-2042                                                                                                                                      | Corporate Debt Instruments - Other  | 11,675,000.00 | 10,638,525.14 | 9,385,567.53      |
|                       | TIME WARNER CABLE 5.5% DUE 09-01-2041                                                                                                                                      | Corporate Debt Instruments - Other  | 3,860,000.00  | 3,911,774.30  | 3,517,552.38      |
|                       | TIME WARNER CABLE 5.875% DUE 11-15-2040                                                                                                                                    | Corporate Debt Instruments - Other  | 8,220,000.00  | 7,630,502.70  | 7,850,560.32      |
|                       | TIME WARNER CABLE 6.55% DUE 05-01-2037                                                                                                                                     | Corporate Debt Instruments - Other  | 1,165,000.00  | 1,326,761.07  | 1,195,569.60      |
|                       | TIME WARNER CABLE 6.75% DUE 06-15-2039                                                                                                                                     | Corporate Debt Instruments - Other  | 95,000.00     | 102,983.80    | 96,531.97         |
|                       | TIME WARNER INC 6.1 07-15-2040                                                                                                                                             | Corporate Debt Instruments - Other  | 95,000.00     | 103,746.65    | 98,786.42         |
|                       | TIME WARNER INC FIXED 4.65% DUE 06-01-2044                                                                                                                                 | Corporate Debt Instruments - Other  | 5,305,000.00  | 5,184,497.57  | 4,642,861.73      |
|                       | TIME WARNER INC FIXED 4.85% DUE 07-15-2045                                                                                                                                 | Corporate Debt Instruments - Other  | 1,848,000.00  | 1,821,901.38  | 1,658,154.96      |
|                       | TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG                                                                                                                                | Corporate Debt Instruments - Other  | 7,285,000.00  | 7,814,538.11  | 7,021,894.94      |
|                       | TIMKEN CO COM                                                                                                                                                              | Corporate Stock - Common            | 51,031.00     | 2,539,056.32  | 1,904,476.92      |
|                       | TINGYI(CAYMAN ISL) USD 0.005                                                                                                                                               | Corporate Stock - Common            | 1,120,000.00  | 1,636,188.36  | 1,496,318.34      |
|                       | TIS INC                                                                                                                                                                    | Corporate Stock - Common            | 27,000.00     | 1,325,038.70  | 1,064,348.54      |
|                       | TISCO FINL GROUP NVDR                                                                                                                                                      | Corporate Stock - Common            | 362,000.00    | 685,939.78    | 869,978.50        |
|                       | TITAN COMPANY LTD                                                                                                                                                          | Corporate Stock - Common            | 66,636.00     | 723,277.35    | 888,607.26        |
|                       | TIVITY HEALTH INC COM                                                                                                                                                      | Corporate Stock - Common            | 111,534.00    | 3,976,636.44  | 2,767,158.54      |
|                       | TIVO CORP COM NPV                                                                                                                                                          | Corporate Stock - Common            | 73,350.00     | 1,457,148.41  | 690,223.50        |
|                       | TJX COS INC COM NEW                                                                                                                                                        | Corporate Stock - Common            | 488,043.00    | 16,593,414.55 | 21,835,043.82     |
|                       | TMAC RES INC COM STK                                                                                                                                                       | Corporate Stock - Common            | 243,000.00    | 1,525,202.29  | 1,220,515.45      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | TMB BANK PUBLIC CO THB0.95(NVDR)                                                                                                                                        | Corporate Stock - Common               | 150,600.00    | 9,825.16      | 10,175.68         |
|                       | T-MOBILE USA INC 4.5% BNDS DUE 02-01-2026                                                                                                                               | Corporate Debt Instruments - Other     | 340,000.00    | 340,000.00    | 311,950.00        |
|                       | T-MOBILE USA INC 4.75% 02-01-2028                                                                                                                                       | Corporate Debt Instruments - Other     | 424,000.00    | 424,000.00    | 383,720.00        |
|                       | T-MOBILE USA INC 5.375% DUE 04-15-2027                                                                                                                                  | Corporate Debt Instruments - Other     | 882,000.00    | 901,892.71    | 851,130.00        |
|                       | T-MOBILE USA INC 6.5% DUE 01-15-2026                                                                                                                                    | Corporate Debt Instruments - Other     | 505,000.00    | 556,762.50    | 515,100.00        |
|                       | TOBU RAILWAY CO Y50                                                                                                                                                     | Corporate Stock - Common               | 4,200.00      | 115,747.61    | 113,426.60        |
|                       | TOHO GAS CO LTD NPV                                                                                                                                                     | Corporate Stock - Common               | 14,400.00     | 534,930.85    | 608,339.79        |
|                       | TOHOKU ELEC POWER NPV                                                                                                                                                   | Corporate Stock - Common               | 32,000.00     | 411,522.34    | 422,913.91        |
|                       | TOKIO MARINE HOLDINGS INC NPV                                                                                                                                           | Corporate Stock - Common               | 296,290.00    | 12,401,020.40 | 14,140,039.56     |
|                       | TOKUYAMA CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 2,600.00      | 61,491.32     | 57,372.28         |
|                       | TOKYO ELEC POWER H NPV                                                                                                                                                  | Corporate Stock - Common               | 231,500.00    | 1,089,775.29  | 1,377,838.04      |
|                       | TOKYO GAS CO LTD NPV                                                                                                                                                    | Corporate Stock - Common               | 89,300.00     | 2,249,365.67  | 2,267,193.63      |
|                       | TOKYO OHKA KOGYO NPV                                                                                                                                                    | Corporate Stock - Common               | 56,900.00     | 2,176,696.98  | 1,531,474.27      |
|                       | TOKYO STEEL MFG NPV                                                                                                                                                     | Corporate Stock - Common               | 215,900.00    | 1,851,388.78  | 1,751,364.90      |
|                       | TOKYU CORP NPV                                                                                                                                                          | Corporate Stock - Common               | 34,200.00     | 563,388.64    | 559,531.51        |
|                       | TOKYU FUDOSAN HOLDINGS CORPORATION NPV                                                                                                                                  | Corporate Stock - Common               | 38,500.00     | 246,728.41    | 190,192.78        |
|                       | TOLL BROS FIN CORP 4.35% DUE 02-15-2028                                                                                                                                 | Corporate Debt Instruments - Other     | 1,183,000.00  | 1,183,000.00  | 1,011,465.00      |
|                       | TOLL BROS FIN CORP 4.875% DUE 03-15-2027                                                                                                                                | Corporate Debt Instruments - Other     | 100,000.00    | 95,000.00     | 90,500.00         |
|                       | TOMRA SYSTEMS ASA NOK1                                                                                                                                                  | Corporate Stock - Common               | 18,831.00     | 444,179.93    | 423,630.36        |
|                       | TOMY COMPANY LTD NPV                                                                                                                                                    | Corporate Stock - Common               | 35,900.00     | 425,136.34    | 359,932.55        |
|                       | TONG REN TANG TECH 'H' CNY1                                                                                                                                             | Corporate Stock - Common               | 4,000.00      | 5,733.01      | 5,241.81          |
|                       | TOP GLOVE CORP BHD MYR0.50                                                                                                                                              | Corporate Stock - Common               | 299,400.00    | 393,431.05    | 405,720.51        |
|                       | TOPBUILD CORP COM                                                                                                                                                       | Corporate Stock - Common               | 29,298.00     | 1,919,585.23  | 1,318,410.00      |
|                       | TOPDANMARK AS DKK1                                                                                                                                                      | Corporate Stock - Common               | 24,763.00     | 1,178,905.97  | 1,149,394.37      |
|                       | TOPPAN PRINTING CO NPV                                                                                                                                                  | Corporate Stock - Common               | 15,300.00     | 249,632.70    | 225,494.23        |
|                       | TORCHMARK CORP COM                                                                                                                                                      | Corporate Stock - Common               | 1,021.00      | 85,993.32     | 76,095.13         |
|                       | TORO CO COM                                                                                                                                                             | Corporate Stock - Common               | 74,141.00     | 4,524,275.81  | 4,142,999.08      |
|                       | TOROMONT INDUSTRIE COM STK NPV                                                                                                                                          | Corporate Stock - Common               | 82,308.00     | 3,535,866.19  | 3,269,901.95      |
|                       | TORONTO DOMINION BK IAM COM1 PAPER 4/2 DTD 05-02-2018 FLTG 05-02-2019                                                                                                   | Corporate Debt Instruments - Other     | 10,000,000.00 | 10,000,000.00 | 9,999,600.00      |
|                       | TORONTO DOMINION BK N Y BRH INSTL CTF DEDTD 10-02-2018 2.86 C/D 10-07-2019                                                                                              | Certificates of Deposit                | 8,000,000.00  | 8,000,000.00  | 7,989,204.80      |
|                       | TORONTO DOMINION BK ONT COM NEW COM NEW                                                                                                                                 | Corporate Stock - Common               | 30,414.00     | 1,834,362.59  | 1,512,184.08      |
|                       | TORONTO DOMINION BK SR MEDIUM TERM BK NTRANCHE # TR 598 3.15% DUE 09-17-2020                                                                                            | Corporate Debt Instruments - Other     | 10,000,000.00 | 9,997,900.00  | 10,023,270.00     |
|                       | TORONTO-DOMINION COM NPV                                                                                                                                                | Corporate Stock - Common               | 150,102.00    | 8,002,536.56  | 7,457,842.81      |
|                       | TOSHIBA CORP NPV                                                                                                                                                        | Corporate Stock - Common               | 41,500.00     | 1,134,228.74  | 1,172,583.52      |
|                       | TOSOH CORP NPV                                                                                                                                                          | Corporate Stock - Common               | 16,900.00     | 285,035.41    | 220,578.78        |
|                       | TOTAL EUR2.5                                                                                                                                                            | Corporate Stock - Common               | 484,667.00    | 26,723,800.01 | 25,585,895.34     |
|                       | TOTAL SA COUPON OPTIONNEL JANV.2019 EUR                                                                                                                                 | Corporate Stock - Common               | 484,667.00    | 0.00          | 0.00              |
|                       | TOTAL SYS SVCS INC COM                                                                                                                                                  | Corporate Stock - Common               | 46,710.00     | 4,137,891.35  | 3,797,055.90      |
|                       | TOTO LTD NPV                                                                                                                                                            | Corporate Stock - Common               | 3,200.00      | 124,130.63    | 111,124.27        |
|                       | TOURMALINE OIL CP COM NPV                                                                                                                                               | Corporate Stock - Common               | 236,031.00    | 4,767,379.14  | 2,934,402.09      |
|                       | TOWER BERSAMA TBK IDR100                                                                                                                                                | Corporate Stock - Common               | 18,100.00     | 5,050.06      | 4,531.29          |
|                       | TOWNGAS CHINA CO HKD0.10                                                                                                                                                | Corporate Stock - Common               | 11,000.00     | 9,766.85      | 8,162.87          |
|                       | TOYO SUISAN KAISHA NPV                                                                                                                                                  | Corporate Stock - Common               | 2,800.00      | 110,741.81    | 97,871.76         |
|                       | TOYODA GOSEI NPV                                                                                                                                                        | Corporate Stock - Common               | 2,100.00      | 52,183.10     | 41,630.59         |
|                       | TOYOTA INDUSTRIES NPV                                                                                                                                                   | Corporate Stock - Common               | 9,400.00      | 498,093.20    | 436,093.52        |
|                       | TOYOTA MOTOR CORP NPV                                                                                                                                                   | Corporate Stock - Common               | 321,548.00    | 18,588,430.14 | 18,774,429.10     |
|                       | TOYOTA MTR CR CORP 2.6% 01-11-2022                                                                                                                                      | Corporate Debt Instruments - Other     | 255,000.00    | 254,655.75    | 250,941.42        |
|                       | TOYOTA MTR CR CORP DISC COM1 PAPER 3/A3 YRS 3&4 01-16-2019                                                                                                              | Corporate Debt Instruments - Other     | 2,000,000.00  | 1,988,321.66  | 1,997,881.78      |
|                       | TOYOTA MTR CR CORP DISC COM1 PAPER 3/A3 YRS 3&4 03-05-2019                                                                                                              | Corporate Debt Instruments - Other     | 1,000,000.00  | 993,225.56    | 995,363.56        |
|                       | TOYOTA MTR CR CORP FLTG RT 3.02731% DUE 07-15-2020                                                                                                                      | Corporate Debt Instruments - Other     | 5,000,000.00  | 5,000,000.00  | 4,973,200.00      |
|                       | TOYOTA TSUSHO CORP NPV                                                                                                                                                  | Corporate Stock - Common               | 13,600.00     | 395,447.70    | 402,242.18        |
|                       | TPG TELECOM LTD NPV                                                                                                                                                     | Corporate Stock - Common               | 9,780.00      | 46,190.08     | 44,340.17         |
|                       | TRACTOR SUPPLY CO COM                                                                                                                                                   | Corporate Stock - Common               | 331.00        | 29,522.22     | 27,618.64         |
|                       | TRADEME IPO (TIME.NZ)                                                                                                                                                   | Corporate Stock - Common               | 746,060.00    | 2,758,270.39  | 3,176,717.89      |
|                       | TRAKYA CAM TRY1                                                                                                                                                         | Corporate Stock - Common               | 1,277,819.00  | 853,581.39    | 727,794.05        |
|                       | TRANSALTA CORP MTN COM NPV                                                                                                                                              | Corporate Stock - Common               | 110,443.00    | 577,625.74    | 452,025.46        |
|                       | TRANSALTA RENEWABL COM NPV                                                                                                                                              | Corporate Stock - Common               | 45,778.00     | 502,407.38    | 347,574.95        |
|                       | TRANSAT AT INC COM VTG/VAR VTG                                                                                                                                          | Corporate Stock - Common               | 281,400.00    | 2,433,477.82  | 1,225,896.91      |
|                       | TRANSCANADA 4.75% DUE 05-15-2038                                                                                                                                        | Corporate Debt Instruments - Other     | 1,950,000.00  | 1,946,328.75  | 1,879,503.60      |
|                       | TRANSCANADA 4.875% DUE 05-15-2048                                                                                                                                       | Corporate Debt Instruments - Other     | 3,455,000.00  | 3,417,511.35  | 3,334,980.21      |
|                       | TRANSCANADA 5% DUE 10-16-2043                                                                                                                                           | Corporate Debt Instruments - Other     | 3,850,000.00  | 3,893,851.50  | 3,804,331.30      |
|                       | TRANSCANADA 6.2% DUE 10-15-2037                                                                                                                                         | Corporate Debt Instruments - Other     | 260,000.00    | 305,041.60    | 282,908.60        |
|                       | TRANSCANADA 7.625% DUE 01-15-2039                                                                                                                                       | Corporate Debt Instruments - Other     | 750,000.00    | 1,104,802.50  | 934,191.75        |
|                       | TRANSCANADA CORP COM NPV                                                                                                                                                | Corporate Stock - Common               | 108,506.00    | 4,324,054.07  | 3,872,944.43      |
|                       | TRANSCANADA FIXED 5.1% DUE 03-15-2049                                                                                                                                   | Corporate Debt Instruments - Other     | 1,370,000.00  | 1,366,596.69  | 1,365,509.14      |
|                       | TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040                                                                                                                      | Corporate Debt Instruments - Other     | 280,000.00    | 301,921.20    | 312,513.32        |
|                       | TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077                                                                                                                              | Corporate Debt Instruments - Other     | 1,016,000.00  | 1,015,022.87  | 876,935.00        |
|                       | TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG                                                                                                       | Corporate Debt Instruments - Other     | 462,000.00    | 462,000.00    | 416,377.50        |
|                       | TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                                                                                                                             | Corporate Debt Instruments - Other     | 1,400,000.00  | 1,369,620.00  | 1,309,025.20      |
|                       | TRANSCONTINENTAL CLASS'A/SUB-VTG NPV                                                                                                                                    | Corporate Stock - Common               | 28,104.00     | 529,334.39    | 397,135.16        |
|                       | TRANSDIGM GROUP INC COM                                                                                                                                                 | Corporate Stock - Common               | 9,348.00      | 2,387,913.54  | 3,178,880.88      |
|                       | TRANSDIGM INC 6.375% DUE 06-15-2026                                                                                                                                     | Corporate Debt Instruments - Other     | 1,910,000.00  | 1,959,311.98  | 1,776,300.00      |
|                       | TRANSDIGM INC 6.5% DUE 05-15-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 203,000.00    | 206,269.49    | 193,865.00        |
|                       | TRANSMONTAIGNE 6.125% DUE 02-15-2026                                                                                                                                    | Corporate Debt Instruments - Other     | 541,000.00    | 533,648.75    | 484,195.00        |
|                       | TRANSNEFT PJSC RUB1 PRF(RUB)                                                                                                                                            | Corporate Stock - Preferred            | 5.00          | 11,044.22     | 11,780.60         |
|                       | TRANSOCEAN 5.875% DUE 01-15-2024                                                                                                                                        | Corporate Debt Instruments - Other     | 251,000.00    | 248,177.96    | 240,332.50        |
|                       | TRANSOCEAN INC .5% 01-31-2023                                                                                                                                           | Corporate Debt Instruments - Other     | 2,620,000.00  | 3,317,925.91  | 2,482,119.88      |
|                       | TRANSUNION COM                                                                                                                                                          | Corporate Stock - Common               | 9,780.00      | 528,142.22    | 555,504.00        |
|                       | TRANSURBAN GROUP STAPLED UNITS NPV                                                                                                                                      | Other                                  | 331.00        | 2,293.62      | 2,714.73          |
|                       | TRAVELERS COS INC 3.75% DUE 05-15-2046                                                                                                                                  | Corporate Debt Instruments - Preferred | 380,000.00    | 359,137.20    | 348,924.36        |
|                       | TRAVELERS COS INC 4% DUE 05-30-2047                                                                                                                                     | Corporate Debt Instruments - Other     | 3,830,000.00  | 3,811,274.93  | 3,676,439.98      |
|                       | TRAVELERS COS INC 4.05% DUE 03-07-2048                                                                                                                                  | Corporate Debt Instruments - Other     | 1,490,000.00  | 1,480,053.60  | 1,444,204.85      |
|                       | TRAVELERS COS INC 5.35% DUE 11-01-2040                                                                                                                                  | Corporate Debt Instruments - Other     | 55,000.00     | 64,890.42     | 62,954.76         |
|                       | TRAVELERS COS INC 6.25% DUE 06-15-2037                                                                                                                                  | Corporate Debt Instruments - Other     | 310,000.00    | 390,116.95    | 386,242.95        |
|                       | TRAVELERS COS INC COM STK                                                                                                                                               | Corporate Stock - Common               | 14,030.00     | 1,890,725.77  | 1,680,092.50      |
|                       | TRAVELSKY TECHNOLO 'H' CNY1                                                                                                                                             | Corporate Stock - Common               | 4,000.00      | 9,936.49      | 10,243.51         |
|                       | TRAVIS PERKINS ORD GBP0.10                                                                                                                                              | Corporate Stock - Common               | 315,510.00    | 6,359,398.47  | 4,299,619.27      |
|                       | TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                                                                                                                                  | Corporate Debt Instruments - Other     | 275,000.00    | 306,501.56    | 332,443.93        |
|                       | TREASURY WINE ESTA NPV                                                                                                                                                  | Corporate Stock - Common               | 481,547.00    | 3,823,080.12  | 5,017,334.66      |
|                       | TREEHOUSE FOODS INC COM                                                                                                                                                 | Corporate Stock - Common               | 15,600.00     | 1,034,441.08  | 791,076.00        |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | TRELLEBORG AB SER'B'NPV                                                                                                                                                    | Corporate Stock - Common            | 100,141.00    | 1,946,939.16  | 1,573,977.49      |
|                       | TREND MICRO INC NPV                                                                                                                                                        | Corporate Stock - Common            | 18,700.00     | 1,100,449.99  | 1,017,536.35      |
|                       | TREVI FINANZIARIA EURO.50                                                                                                                                                  | Corporate Stock - Common            | 1,214,943.00  | 5,180,338.40  | 418,047.50        |
|                       | TRICON CAPITAL GRO COM NPV                                                                                                                                                 | Corporate Stock - Common            | 83,704.00     | 643,696.93    | 593,858.37        |
|                       | TRIDENT III, LP                                                                                                                                                            | Partnership/Joint Venture Interests | 1,094,501.02  | 1,094,501.02  | 1.00              |
|                       | TRIDENT IV, LP                                                                                                                                                             | Partnership/Joint Venture Interests | 17,980,479.29 | 17,980,479.29 | 5,270,085.00      |
|                       | TRIDENT V, LP                                                                                                                                                              | Partnership/Joint Venture Interests | 41,017,081.63 | 41,017,081.63 | 55,931,816.00     |
|                       | TRIDENT VI, LP                                                                                                                                                             | Partnership/Joint Venture Interests | 54,409,565.12 | 54,409,565.12 | 79,023,646.00     |
|                       | TRIDENT VII                                                                                                                                                                | Partnership/Joint Venture Interests | 34,555,493.05 | 34,555,493.05 | 34,388,462.00     |
|                       | TRIMAS CORP 4.875% DUE 10-15-2025                                                                                                                                          | Corporate Debt Instruments - Other  | 271,000.00    | 273,362.50    | 249,997.50        |
|                       | TRIMBLE INC 4.9% DUE 06-15-2028                                                                                                                                            | Corporate Debt Instruments - Other  | 3,395,000.00  | 3,399,304.16  | 3,342,801.88      |
|                       | TRIMBLE INC COM TRIMBLE INC                                                                                                                                                | Corporate Stock - Common            | 56,692.00     | 1,868,524.30  | 1,865,733.72      |
|                       | TRINET GROUP INC COM USD0.000025                                                                                                                                           | Corporate Stock - Common            | 35,499.00     | 1,331,850.79  | 1,489,183.05      |
|                       | TRINITY HLTH CORP 4.125% DUE 12-01-2045                                                                                                                                    | Corporate Debt Instruments - Other  | 225,000.00    | 224,777.25    | 213,781.05        |
|                       | TRIPADVISOR INC COM USD0.001                                                                                                                                               | Corporate Stock - Common            | 40,892.00     | 2,052,858.08  | 2,205,714.48      |
|                       | TRI-STATE 6% DUE 06-15-2040                                                                                                                                                | Corporate Debt Instruments - Other  | 150,000.00    | 178,033.50    | 178,216.05        |
|                       | TRIUMPH BANCORP INC COM                                                                                                                                                    | Corporate Stock - Common            | 10,385.00     | 433,120.33    | 308,434.50        |
|                       | TRUE CORPORATION COM STK                                                                                                                                                   | Corporate Stock - Common            | 1,569,800.00  | 345,593.22    | 250,705.16        |
|                       | TRUECAR INC COM                                                                                                                                                            | Corporate Stock - Common            | 43,148.00     | 433,387.32    | 390,920.88        |
|                       | TRUST F/1401 6.95 01-30-2044 BEO                                                                                                                                           | Corporate Debt Instruments - Other  | 500,000.00    | 530,000.00    | 472,500.00        |
|                       | TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048                                                                                                                                   | Corporate Debt Instruments - Other  | 730,000.00    | 730,000.00    | 732,237.46        |
|                       | TRUSTEES OF 5.7% DUE 03-01-2039                                                                                                                                            | Corporate Debt Instruments - Other  | 2,962,000.00  | 3,797,512.04  | 3,773,442.86      |
|                       | TRYG A/S DKK5                                                                                                                                                              | Corporate Stock - Common            | 4,739.00      | 104,421.13    | 118,984.07        |
|                       | TSINGTAO BREWERY 'H'CNY1                                                                                                                                                   | Corporate Stock - Common            | 70,000.00     | 395,041.96    | 282,526.65        |
|                       | TSUKADA GLOBAL HOLDINGS INC. NPV                                                                                                                                           | Corporate Stock - Common            | 7,200.00      | 41,757.24     | 38,127.88         |
|                       | TSUMURA & CO NPV                                                                                                                                                           | Corporate Stock - Common            | 27,600.00     | 929,766.87    | 768,518.43        |
|                       | TSURUHA HOLDINGS NPV                                                                                                                                                       | Corporate Stock - Common            | 1,200.00      | 112,618.28    | 103,030.58        |
|                       | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045                                                                                                                               | U.S. Government Securities          | 18,149,800.00 | 17,528,293.80 | 17,423,434.99     |
|                       | TSY INFL IX N/B 0.125% 01-15-2022                                                                                                                                          | U.S. Government Securities          | 7,000,000.00  | 7,116,328.38  | 7,590,870.04      |
|                       | TSY INFL IX N/B 0.375% 07-15-2027                                                                                                                                          | U.S. Government Securities          | 36,210,000.00 | 35,959,915.61 | 35,507,876.52     |
|                       | TSY INFL IX N/B 1% TIPS 02-15-2048                                                                                                                                         | U.S. Government Securities          | 12,300,000.00 | 12,309,590.23 | 11,951,957.86     |
|                       | TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027                                                                                                                           | U.S. Government Securities          | 47,100,000.00 | 47,430,165.39 | 46,829,378.13     |
|                       | TUCSON ELEC PWR CO 4.85% DUE 12-01-2048                                                                                                                                    | Corporate Debt Instruments - Other  | 2,425,000.00  | 2,415,857.75  | 2,522,329.80      |
|                       | TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112                                                                                                                       | Corporate Debt Instruments - Other  | 80,000.00     | 80,812.02     | 85,244.96         |
|                       | TUI AG NPV (REGD)                                                                                                                                                          | Corporate Stock - Common            | 14,599.00     | 233,287.14    | 209,267.46        |
|                       | TUI AG ORD REG SHS NPV                                                                                                                                                     | Corporate Stock - Common            | 34,632.00     | 733,684.26    | 486,951.74        |
|                       | TUPRAS(T PETR RAF) TRY1 (A SHARES)                                                                                                                                         | Corporate Stock - Common            | 28,098.00     | 591,432.35    | 616,371.85        |
|                       | TUPY SA COM NPV                                                                                                                                                            | Corporate Stock - Common            | 243,100.00    | 1,225,673.08  | 1,263,875.38      |
|                       | TURK HAVA YOLLARI TRY1 (A SHARES)                                                                                                                                          | Corporate Stock - Common            | 527,115.00    | 2,000,998.22  | 1,596,237.27      |
|                       | TURKCELL ILETISIM TRY1                                                                                                                                                     | Corporate Stock - Common            | 9,920.00      | 15,975.70     | 22,693.36         |
|                       | Turkish lira                                                                                                                                                               | Non-Interest Bearing Cash - USD     | 76,110.98     | 76,110.98     | 76,110.98         |
|                       | TURKIYE GARANTI BK TRY1                                                                                                                                                    | Corporate Stock - Common            | 615,844.00    | 895,424.03    | 921,468.11        |
|                       | TURKIYE HALK BANKA TRY1                                                                                                                                                    | Corporate Stock - Common            | 290,831.00    | 1,053,054.64  | 383,772.93        |
|                       | TURKIYE IS BANKASI TRY1 (C SHARES)                                                                                                                                         | Corporate Stock - Common            | 2,481,545.00  | 2,909,024.42  | 2,113,084.61      |
|                       | TURKIYE SINAI KALK TRY1                                                                                                                                                    | Corporate Stock - Common            | 460,471.00    | 160,028.06    | 70,110.62         |
|                       | TURKIYE VAKIFLAR TRY1 (D SHARES)                                                                                                                                           | Corporate Stock - Common            | 1,106,952.00  | 1,364,664.18  | 811,502.63        |
|                       | TURQUOISE HILL RES LTD COM                                                                                                                                                 | Corporate Stock - Common            | 8,160.00      | 14,620.67     | 13,442.67         |
|                       | TW COOPERATIVE FIN TWD10                                                                                                                                                   | Corporate Stock - Common            | 78,000.00     | 45,858.68     | 44,789.67         |
|                       | TWENTY-FIRST CENTURY FOX INC CL A                                                                                                                                          | Corporate Stock - Common            | 110,497.00    | 3,600,787.10  | 5,317,115.64      |
|                       | TWILIO INC CL A CL A                                                                                                                                                       | Corporate Stock - Common            | 41,160.00     | 2,940,777.23  | 3,675,588.00      |
|                       | TWIN DISC INC COM                                                                                                                                                          | Corporate Stock - Common            | 16,100.00     | 313,721.93    | 237,475.00        |
|                       | TWITTER INC .25% DUE 09-15-2019                                                                                                                                            | Corporate Debt Instruments - Other  | 2,670,000.00  | 2,532,450.00  | 2,590,425.99      |
|                       | TWITTER INC COM                                                                                                                                                            | Corporate Stock - Common            | 232,974.00    | 6,658,189.34  | 6,695,672.76      |
|                       | TX CAP BANCSHARES INC COM                                                                                                                                                  | Corporate Stock - Common            | 33,250.00     | 1,976,793.84  | 1,698,742.50      |
|                       | TYLER TECHNOLOGIES INC COM STK                                                                                                                                             | Corporate Stock - Common            | 6,570.00      | 549,863.03    | 1,220,837.40      |
|                       | TYSON FOODS INC 4.55% DUE 06-02-2047                                                                                                                                       | Corporate Debt Instruments - Other  | 3,935,000.00  | 3,815,646.00  | 3,447,965.05      |
|                       | TYSON FOODS INC 4.875% DUE 08-15-2034                                                                                                                                      | Corporate Debt Instruments - Other  | 310,000.00    | 314,743.00    | 300,163.39        |
|                       | TYSON FOODS INC 5.1% 09-28-2048                                                                                                                                            | Corporate Debt Instruments - Other  | 745,000.00    | 741,826.30    | 714,902.00        |
|                       | TYSON FOODS INC 5.15% DUE 08-15-2044                                                                                                                                       | Corporate Debt Instruments - Other  | 130,000.00    | 131,617.20    | 126,846.33        |
|                       | TYSON FOODS INC CL A COM (DELAWARE)                                                                                                                                        | Corporate Stock - Common            | 98,762.00     | 6,316,985.31  | 5,273,890.80      |
|                       | U S CONCRETE INC 6.375% DUE 06-01-2024                                                                                                                                     | Corporate Debt Instruments - Other  | 103,000.00    | 108,130.93    | 94,760.00         |
|                       | U S CONCRETE INC COMMON STOCK                                                                                                                                              | Corporate Stock - Common            | 24,000.00     | 848,358.00    | 846,720.00        |
|                       | U S PHYSICAL THERAPY COM                                                                                                                                                   | Corporate Stock - Common            | 4,250.00      | 351,492.57    | 434,987.50        |
|                       | U S SILICA HLDGS INC                                                                                                                                                       | Corporate Stock - Common            | 259,608.00    | 7,509,060.81  | 2,642,809.44      |
|                       | UBIQUITI NETWORKS INC COM USD0.001                                                                                                                                         | Corporate Stock - Common            | 58,900.00     | 2,017,187.40  | 5,855,249.00      |
|                       | UBISOFT ENTERTAIN NPV                                                                                                                                                      | Corporate Stock - Common            | 43,628.00     | 3,013,525.63  | 3,515,073.75      |
|                       | UBS AG PNOTE HOA PHAT GRP                                                                                                                                                  | Other                               | 609,140.00    | 948,927.91    | 812,799.44        |
|                       | UBS GROUP 7.0% 31/12/2049                                                                                                                                                  | Corporate Debt Instruments - Other  | 1,800,000.00  | 1,903,500.00  | 1,836,000.00      |
|                       | UBS GROUP CHFO.10 (REGD)                                                                                                                                                   | Corporate Stock - Common            | 332,360.00    | 4,893,251.48  | 4,124,999.61      |
|                       | UBS GROUP FDG FLTG RT 2.859% DUE 08-15-2023                                                                                                                                | Corporate Debt Instruments - Other  | 1,800,000.00  | 1,800,000.00  | 1,731,214.80      |
|                       | UCB NPV                                                                                                                                                                    | Corporate Stock - Common            | 18,851.00     | 1,537,939.49  | 1,536,480.89      |
|                       | UDR INC 4.4% DUE 01-26-2029                                                                                                                                                | Corporate Debt Instruments - Other  | 1,585,000.00  | 1,586,973.62  | 1,598,635.76      |
|                       | UDR INC 3.5% 01-15-2028                                                                                                                                                    | Corporate Debt Instruments - Other  | 616,000.00    | 576,711.52    | 583,401.28        |
|                       | UDR INC COM STK                                                                                                                                                            | Other                               | 1,658.00      | 67,036.04     | 65,689.96         |
|                       | UDR INC MEDIUM FIXED 3.5% 07-01-2027                                                                                                                                       | Corporate Debt Instruments - Other  | 1,400,000.00  | 1,396,696.00  | 1,332,301.60      |
|                       | UFC HOLDINGS, L.L.C. TERM LOAN DUE 07-26-2024 BEO                                                                                                                          | Corporate Debt Instruments - Other  | 34,000.00     | 33,665.00     | 33,507.00         |
|                       | UGI CORP NEW COM                                                                                                                                                           | Corporate Stock - Common            | 1,499.00      | 81,913.12     | 79,971.65         |
|                       | UK(GOVT OF) 0.125% I/L GILT 03/24 GBP                                                                                                                                      | Other                               | 1,564,000.00  | 2,485,465.93  | 2,630,784.06      |
|                       | ULTA BEAUTY INC COM STK USD0.01                                                                                                                                            | Corporate Stock - Common            | 15,085.00     | 3,276,259.62  | 3,693,411.40      |
|                       | ULTIMATE SOFTWARE GROUP INC COM                                                                                                                                            | Corporate Stock - Common            | 2,464.00      | 506,066.20    | 603,359.68        |
|                       | ULTRA PETE CORP ULTRA PETE CORP COM                                                                                                                                        | Corporate Stock - Common            | 352,491.00    | 9,387,538.33  | 267,928.41        |
|                       | ULTRAGENYX PHARMACEUTICAL INC COM                                                                                                                                          | Corporate Stock - Common            | 11,307.00     | 604,541.58    | 491,628.36        |
|                       | ULTRAPAR PARTICIPA COM NPV                                                                                                                                                 | Corporate Stock - Common            | 113,513.00    | 1,464,253.49  | 1,558,122.07      |
|                       | ULTRATECH CEMENT LTD INR10                                                                                                                                                 | Corporate Stock - Common            | 33,012.00     | 1,791,933.71  | 1,887,119.41      |
|                       | ULVAC INC NPV                                                                                                                                                              | Corporate Stock - Common            | 1,700.00      | 53,027.43     | 49,428.06         |
|                       | UMICORE NPV                                                                                                                                                                | Corporate Stock - Common            | 85,645.00     | 4,896,493.60  | 3,412,971.29      |
|                       | UMPQUA HLDGS CORP COM                                                                                                                                                      | Corporate Stock - Common            | 44,644.00     | 828,493.37    | 709,839.60        |
|                       | UNDER ARMOR INC CL A                                                                                                                                                       | Corporate Stock - Common            | 173,553.00    | 3,303,061.21  | 3,066,681.51      |
|                       | UNIBAIL-RODAMCO CDI 20:1                                                                                                                                                   | Corporate Stock - Common            | 12,800.00     | 132,628.07    | 96,419.84         |
|                       | UNIBAIL-RODAMCO-WESTFIELD                                                                                                                                                  | Other                               | 12,273.00     | 2,751,925.96  | 1,899,645.83      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                                       | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|----------------|----------------|-------------------|
|                       | UNICAJA BANCO EUR1                                                                                                                                                         | Corporate Stock - Common                             | 1,226,594.00   | 2,057,417.54   | 1,612,508.14      |
|                       | UNICHARM CORP NPV                                                                                                                                                          | Corporate Stock - Common                             | 40,500.00      | 1,121,750.04   | 1,313,762.93      |
|                       | UNICREDIT SPA 7.83% DUE 12-04-2023                                                                                                                                         | Corporate Debt Instruments - Other                   | 1,900,000.00   | 1,900,000.00   | 1,985,842.00      |
|                       | UNICREDIT SPA NPV                                                                                                                                                          | Corporate Stock - Common                             | 1,173,666.00   | 19,192,952.47  | 13,274,545.77     |
|                       | UNILEVER INDONESIA IDR10                                                                                                                                                   | Corporate Stock - Common                             | 3,200.00       | 9,406.99       | 10,102.92         |
|                       | UNILEVER NV CVA EURO.16                                                                                                                                                    | Corporate Stock - Common                             | 92,448.00      | 4,565,945.20   | 5,011,437.40      |
|                       | UNILEVER PLC ORD GBP0.031111                                                                                                                                               | Corporate Stock - Common                             | 263,519.00     | 11,900,160.82  | 13,788,858.66     |
|                       | UNIMICRON TECHNOLO TWD10                                                                                                                                                   | Corporate Stock - Common                             | 122,000.00     | 71,604.67      | 88,512.22         |
|                       | UNION CARBIDE CORP 7.75% DUE 10-01-2096                                                                                                                                    | Corporate Debt Instruments - Other                   | 90,000.00      | 123,098.40     | 106,447.23        |
|                       | UNION ELEC CO 2.95% DUE 06-15-2027                                                                                                                                         | Corporate Debt Instruments - Other                   | 405,000.00     | 403,679.70     | 386,760.83        |
|                       | UNION ELEC CO 3.9 DUE 09-15-2042                                                                                                                                           | Corporate Debt Instruments - Other                   | 330,000.00     | 302,969.70     | 319,715.22        |
|                       | UNION PAC CORP 3.799% DUE 10-01-2051                                                                                                                                       | Corporate Debt Instruments - Other                   | 9,095,000.00   | 8,292,688.88   | 7,714,042.49      |
|                       | UNION PAC CORP 3.875% DUE 02-01-2055                                                                                                                                       | Corporate Debt Instruments - Other                   | 1,130,000.00   | 1,091,151.30   | 964,841.46        |
|                       | UNION PAC CORP 3.95% DUE 09-10-2028                                                                                                                                        | Corporate Debt Instruments - Other                   | 45,000.00      | 44,887.95      | 44,938.62         |
|                       | UNION PAC CORP 4.1% DUE 09-15-2067                                                                                                                                         | Corporate Debt Instruments - Other                   | 135,000.00     | 117,844.20     | 114,728.40        |
|                       | UNION PAC CORP 4.375% DUE 09-10-2038                                                                                                                                       | Corporate Debt Instruments - Other                   | 655,000.00     | 660,621.29     | 642,349.99        |
|                       | UNION PAC CORP 4.5% 09-10-2048                                                                                                                                             | Corporate Debt Instruments - Other                   | 3,100,000.00   | 3,100,084.20   | 3,056,742.60      |
|                       | UNION PAC CORP 4.75% DUE 09-15-2041                                                                                                                                        | Corporate Debt Instruments - Other                   | 335,000.00     | 365,284.00     | 345,870.08        |
|                       | UNION PAC CORP 4.8% 09-10-2058                                                                                                                                             | Corporate Debt Instruments - Other                   | 7,765,000.00   | 7,801,417.10   | 7,726,943.74      |
|                       | UNION PAC CORP COM                                                                                                                                                         | Corporate Stock - Common                             | 188,435.00     | 20,238,651.05  | 26,047,370.05     |
|                       | UNION PAC CORP FIXED 4% DUE 04-15-2047                                                                                                                                     | Corporate Debt Instruments - Other                   | 3,065,000.00   | 3,023,775.75   | 2,856,619.85      |
|                       | UNION PACIFIC CORP 3.6% DUE 09-15-2037                                                                                                                                     | Corporate Debt Instruments - Other                   | 2,096,000.00   | 2,080,930.30   | 1,873,251.80      |
|                       | UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO                                                                                                                                | Corporate Debt Instruments - Other                   | 425,000.00     | 484,653.69     | 440,372.68        |
|                       | UNIPER SE NPV                                                                                                                                                              | Corporate Stock - Common                             | 13,156.00      | 394,524.52     | 339,887.77        |
|                       | UNIPOL GRUPPO SPA NPV                                                                                                                                                      | Corporate Stock - Common                             | 37,414.00      | 154,798.27     | 150,464.21        |
|                       | UNIPOLSAI SPA                                                                                                                                                              | Corporate Stock - Common                             | 95,055.00      | 209,312.93     | 214,770.70        |
|                       | UNI-PRESIDENT CHIN HKD0.01                                                                                                                                                 | Corporate Stock - Common                             | 279,000.00     | 305,691.08     | 242,318.97        |
|                       | UNI-PRESIDENT ENT TWD10                                                                                                                                                    | Corporate Stock - Common                             | 787,000.00     | 1,679,675.35   | 1,787,181.57      |
|                       | UNI-SELECT INC COM NPV                                                                                                                                                     | Corporate Stock - Common                             | 164,500.00     | 2,055,080.89   | 2,337,783.72      |
|                       | UNISYS CORP COM NEW                                                                                                                                                        | Corporate Stock - Common                             | 40,800.00      | 470,284.13     | 474,504.00        |
|                       | UNITE GROUP ORD GBP0.25                                                                                                                                                    | Other                                                | 172,260.00     | 1,992,597.83   | 1,768,286.29      |
|                       | United Arab Emirates dirham                                                                                                                                                | Non-Interest Bearing Cash - USD                      | 105,427.94     | 105,427.94     | 105,427.94        |
|                       | UNITED BANK LTD PKR10                                                                                                                                                      | Corporate Stock - Common                             | 758,900.00     | 1,460,687.79   | 670,543.92        |
|                       | UNITED CONTL HLDGS INC COM STK                                                                                                                                             | Corporate Stock - Common                             | 681.00         | 59,961.38      | 57,020.13         |
|                       | UNITED INTERNET AG NPV(REGD)                                                                                                                                               | Corporate Stock - Common                             | 85,967.00      | 4,995,275.11   | 3,754,035.49      |
|                       | UNITED PARCEL SVC INC CL B                                                                                                                                                 | Corporate Stock - Common                             | 124,067.00     | 12,190,940.30  | 12,100,254.51     |
|                       | UNITED RENTALS INC COM                                                                                                                                                     | Corporate Stock - Common                             | 362.00         | 42,370.54      | 37,115.86         |
|                       | UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028                                                                                                                         | Corporate Debt Instruments - Other                   | 74,000.00      | 74,297.92      | 64,935.00         |
|                       | UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG                                                                                                                      | Corporate Debt Instruments - Other                   | 234,000.00     | 234,000.00     | 230,490.00        |
|                       | UNITED SPIRITS LTD                                                                                                                                                         | Corporate Stock - Common                             | 67,010.00      | 572,928.35     | 610,255.07        |
|                       | United States dollar                                                                                                                                                       | Value of Interest in Registered Investment Companies | 383,627,177.71 | 393,297,177.71 | 393,297,177.71    |
|                       | UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047                                                                                                                      | U.S. Government Securities                           | 18,400,000.00  | 18,653,127.95  | 17,691,674.95     |
|                       | UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027                                                                                                                            | U.S. Government Securities                           | 1,399,000.00   | 1,355,309.02   | 1,369,709.14      |
|                       | UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'                                                                                              | U.S. Government Securities                           | 940,000.00     | 930,495.56     | 939,529.06        |
|                       | UNITED STATES OF AMER TREAS BONDS 3.125% 11-15-2028                                                                                                                        | U.S. Government Securities                           | 14,671,000.00  | 14,643,627.76  | 15,217,729.48     |
|                       | UNITED STATES OF AMER TREAS BONDS 04-15-2028                                                                                                                               | U.S. Government Securities                           | 14,040,000.00  | 26,343,252.35  | 26,934,814.41     |
|                       | UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000                                                                                                  | U.S. Government Securities                           | 14,900,000.00  | 13,047,129.46  | 14,360,536.99     |
|                       | UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042                                                                                                                 | U.S. Government Securities                           | 12,400,000.00  | 13,547,369.40  | 12,588,831.01     |
|                       | UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024                                                                                                     | U.S. Government Securities                           | 43,000,000.00  | 42,422,139.83  | 41,162,438.00     |
|                       | UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG                                                                                                   | U.S. Government Securities                           | 33,885,000.00  | 31,127,850.57  | 30,708,281.25     |
|                       | UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG                                                                                                   | U.S. Government Securities                           | 47,767,000.00  | 46,762,082.72  | 43,078,000.21     |
|                       | UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024                                                                                                     | U.S. Government Securities                           | 3,120,000.00   | 3,062,998.69   | 3,186,054.27      |
|                       | UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020                                                                                                               | U.S. Government Securities                           | 28,000,000.00  | 28,520,803.27  | 29,553,151.12     |
|                       | UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022                                                                                                                          | U.S. Government Securities                           | 11,500,000.00  | 11,271,178.66  | 11,290,665.50     |
|                       | UNITED STATES OF AMER TREAS NOTES DTD 10/15/2017 1.625% DUE 10-15-2020 REG                                                                                                 | U.S. Government Securities                           | 2,460,000.00   | 2,408,239.72   | 2,421,658.44      |
|                       | UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15-2021                                                                                                               | U.S. Government Securities                           | 38,400,000.00  | 39,731,250.70  | 39,836,765.64     |
|                       | UNITED STATES TREAS BDS 2.25% DUE 08-15-2027                                                                                                                               | U.S. Government Securities                           | 1,700,000.00   | 1,607,423.76   | 1,645,214.10      |
|                       | UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                                                                                                                               | U.S. Government Securities                           | 60,780,000.00  | 57,579,123.13  | 51,945,505.44     |
|                       | UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                                                                                                                              | U.S. Government Securities                           | 34,332,000.00  | 33,153,450.56  | 33,381,175.26     |
|                       | UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG                                                                                                    | U.S. Government Securities                           | 35,000,000.00  | 35,657,455.88  | 34,557,040.00     |
|                       | UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG                                                                                                                        | U.S. Government Securities                           | 4,000,000.00   | 4,848,750.00   | 5,250,000.00      |
|                       | UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                                                                                                                    | U.S. Government Securities                           | 46,000,000.00  | 45,870,612.93  | 44,803,264.00     |
|                       | UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                                                                                                               | U.S. Government Securities                           | 24,560,000.00  | 26,959,767.08  | 27,508,215.60     |
|                       | UNITED STATES TREAS BDS 2.125 2-15-2041                                                                                                                                    | U.S. Government Securities                           | 11,000,000.00  | 15,406,932.10  | 14,997,279.77     |
|                       | UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043                                                                                                                           | U.S. Government Securities                           | 8,550,000.00   | 8,458,377.34   | 8,346,604.05      |
|                       | UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG                                                                                                                              | U.S. Government Securities                           | 5,500,000.00   | 5,487,013.56   | 5,484,534.00      |
|                       | UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG                                                                                                                              | U.S. Government Securities                           | 29,000,000.00  | 29,776,635.38  | 28,875,387.00     |
|                       | UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG                                                                                                                              | U.S. Government Securities                           | 59,480,000.00  | 63,766,028.33  | 59,389,411.96     |
|                       | UNITED STATES TREAS BDS 3% DUE 05-1 5-2045                                                                                                                                 | U.S. Government Securities                           | 38,500,000.00  | 38,602,585.19  | 38,426,311.00     |
|                       | UNITED STATES TREAS BDS 3.0% DUE 08-15-2048                                                                                                                                | U.S. Government Securities                           | 178,982,000.00 | 172,149,466.86 | 178,135,952.09    |
|                       | UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                                                                                                                | U.S. Government Securities                           | 50,044,100.00  | 49,210,670.41  | 49,776,263.98     |
|                       | UNITED STATES TREAS BDS 3.125 DUE 08-15-2044                                                                                                                               | U.S. Government Securities                           | 88,000,000.00  | 89,596,271.09  | 89,832,160.00     |
|                       | UNITED STATES TREAS BDS 3.375 05-15-2044REG                                                                                                                                | U.S. Government Securities                           | 69,810,000.00  | 71,902,661.24  | 74,353,095.18     |
|                       | UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND                                                                                                                         | U.S. Government Securities                           | 53,000,000.00  | 56,778,584.73  | 58,709,902.00     |
|                       | UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                                                                                                                               | U.S. Government Securities                           | 58,050,000.00  | 59,100,385.78  | 64,256,357.70     |
|                       | UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                                                                                                                            | U.S. Government Securities                           | 37,900,000.00  | 44,538,531.93  | 42,804,790.60     |
|                       | UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG                                                                                                                       | U.S. Government Securities                           | 11,290,000.00  | 11,680,919.46  | 11,516,240.31     |
|                       | UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG                                                                                                                        | U.S. Government Securities                           | 11,000,000.00  | 15,306,573.66  | 13,397,659.00     |
|                       | UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG                                                                                                                          | U.S. Government Securities                           | 2,300,000.00   | 2,382,671.88   | 2,302,516.20      |
|                       | UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                                                                                                                              | U.S. Government Securities                           | 94,129,700.00  | 94,816,941.71  | 95,916,658.23     |
|                       | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG                                                                                                                  | U.S. Government Securities                           | 1,074,000.00   | 1,275,087.85   | 1,336,836.80      |
|                       | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG                                                                                                                  | U.S. Government Securities                           | 3,400,700.00   | 3,687,368.38   | 3,719,648.25      |
|                       | UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG                                                                                                                 | U.S. Government Securities                           | 47,000,000.00  | 50,544,643.24  | 56,699,249.00     |
|                       | UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG                                                                                                                 | U.S. Government Securities                           | 2,600,000.00   | 3,106,088.26   | 2,985,632.00      |
|                       | UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG                                                                                                                 | U.S. Government Securities                           | 900,000.00     | 1,177,875.00   | 1,087,594.20      |
|                       | UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG                                                                                                                     | U.S. Government Securities                           | 28,420,000.00  | 30,107,131.25  | 28,361,170.60     |
|                       | UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG                                                                                                                  | U.S. Government Securities                           | 27,640,000.00  | 26,531,508.35  | 24,953,751.32     |
|                       | UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG                                                                                                             | U.S. Government Securities                           | 4,000,000.00   | 6,030,625.00   | 5,364,532.00      |
|                       | UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031                                                                                                                   | U.S. Government Securities                           | 7,900,000.00   | 11,017,438.79  | 10,036,705.10     |
|                       | UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG                                                                                                            | U.S. Government Securities                           | 9,750,000.00   | 9,912,915.83   | 9,322,296.75      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------|----------------|-------------------|
|                       | UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                                                                                                                            | U.S. Government Securities             | 65,630,000.00  | 62,364,923.19  | 62,156,204.10     |
|                       | UNITED STATES TREAS BDS DTD 2.75% 11-15-2047                                                                                                                            | U.S. Government Securities             | 9,862,000.00   | 9,297,635.89   | 9,331,532.88      |
|                       | UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG                                                                                                            | U.S. Government Securities             | 9,220,000.00   | 11,716,811.61  | 11,817,067.49     |
|                       | UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029                                                                                                        | U.S. Government Securities             | 15,470,000.00  | 32,440,439.10  | 30,268,749.06     |
|                       | UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046                                                                                                                      | U.S. Government Securities             | 20,000,000.00  | 20,629,463.48  | 20,232,686.62     |
|                       | UNITED STATES TREAS BILLS 0% 02-07-2019                                                                                                                                 | U.S. Government Securities             | 75,000,000.00  | 74,336,688.54  | 74,822,700.00     |
|                       | UNITED STATES TREAS BILLS 0% T-BILL 04-18-2019USD                                                                                                                       | U.S. Government Securities             | 27,000,000.00  | 26,784,238.12  | 26,809,704.00     |
|                       | UNITED STATES TREAS BILLS 0.0% 03-14-2019                                                                                                                               | U.S. Government Securities             | 50,000,000.00  | 49,431,484.03  | 49,764,950.00     |
|                       | UNITED STATES TREAS BILLS 0.0% 09-12-2019                                                                                                                               | U.S. Government Securities             | 15,000,000.00  | 14,626,141.65  | 14,735,010.00     |
|                       | UNITED STATES TREAS BILLS 05-23-2019                                                                                                                                    | U.S. Government Securities             | 15,000,000.00  | 14,677,722.92  | 14,857,380.00     |
|                       | UNITED STATES TREAS BILLS DUE 01-03-2019                                                                                                                                | U.S. Government Securities             | 150,000,000.00 | 149,183,437.50 | 149,990,700.00    |
|                       | UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028                                                                                                                 | U.S. Government Securities             | 63,041,000.00  | 62,180,468.66  | 61,671,524.12     |
|                       | UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023                                                                                                                   | U.S. Government Securities             | 38,000,000.00  | 38,268,514.14  | 40,206,298.13     |
|                       | UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2022                                                                                                                   | U.S. Government Securities             | 10,250,000.00  | 11,120,835.73  | 10,946,856.64     |
|                       | UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019                                                                                                                  | U.S. Government Securities             | 34,000,000.00  | 34,901,687.08  | 36,167,102.37     |
|                       | UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028                                                                                                                   | U.S. Government Securities             | 5,300,000.00   | 5,284,670.18   | 5,225,606.99      |
|                       | UNITED STATES TREAS NTS 2.875% 08-15-2028                                                                                                                               | U.S. Government Securities             | 39,167,000.00  | 38,443,543.85  | 39,772,874.32     |
|                       | UNITED STATES TREAS NTS 1.5% DUE 05-15-2020 REG                                                                                                                         | U.S. Government Securities             | 7,740,000.00   | 7,608,546.44   | 7,629,944.94      |
|                       | UNITED STATES TREAS NTS 1.875% DUE 10-31-2022                                                                                                                           | U.S. Government Securities             | 1,600,000.00   | 1,547,268.24   | 1,564,249.60      |
|                       | UNITED STATES TREAS NTS 2.0% DUE 08-31-2021                                                                                                                             | U.S. Government Securities             | 7,200,000.00   | 7,502,414.40   | 7,110,561.60      |
|                       | UNITED STATES TREAS NTS 2.75% DUE 08-15-2021 REG                                                                                                                        | U.S. Government Securities             | 7,280,000.00   | 7,249,378.90   | 7,329,198.24      |
|                       | UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                                                                                                                           | U.S. Government Securities             | 450,000.00     | 449,643.60     | 456,908.40        |
|                       | UNITED STATES TREAS NTS DTD 00476 2.125%DUE 08-31-2020 REG                                                                                                              | U.S. Government Securities             | 3,480,000.00   | 3,439,941.80   | 3,456,889.32      |
|                       | UNITED STATES TREAS NTS DTD 03/31/2018 2.25% DUE 03-31-2020 REG                                                                                                         | U.S. Government Securities             | 2,590,000.00   | 2,572,652.60   | 2,579,375.82      |
|                       | UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG                                                                                                        | U.S. Government Securities             | 1,460,000.00   | 1,433,431.24   | 1,437,529.14      |
|                       | UNITED STATES TREAS NTS DTD 04/30/2018 2.375% DUE 04-30-2020 REG                                                                                                        | U.S. Government Securities             | 3,495,000.00   | 3,481,046.49   | 3,485,717.28      |
|                       | UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG                                                                                                          | U.S. Government Securities             | 4,490,000.00   | 4,409,728.05   | 4,424,055.37      |
|                       | UNITED STATES TREAS NTS DTD 05/31/2018 2.5% DUE 05-31-2020 REG                                                                                                          | U.S. Government Securities             | 8,945,000.00   | 8,913,799.14   | 8,936,967.39      |
|                       | UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG                                                                                                        | U.S. Government Securities             | 490,000.00     | 461,197.90     | 466,533.41        |
|                       | UNITED STATES TREAS NTS DTD 07/31/2015 1.625% DUE 07-31-2020 REG                                                                                                        | U.S. Government Securities             | 5,020,000.00   | 4,932,898.08   | 4,948,816.40      |
|                       | UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG                                                                                                        | U.S. Government Securities             | 700,000.00     | 683,049.35     | 690,128.60        |
|                       | UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG                                                                                                               | U.S. Government Securities             | 11,605,000.00  | 11,304,643.75  | 11,386,048.47     |
|                       | UNITED STATES TREAS NTS FIXED 1.375% DUE 09-30-2020                                                                                                                     | U.S. Government Securities             | 2,790,000.00   | 2,720,713.19   | 2,735,182.08      |
|                       | UNITED STATES TREAS NTS FLTG RT DUE 01-31-2019 REG                                                                                                                      | U.S. Government Securities             | 14,000,000.00  | 14,005,802.80  | 14,001,708.00     |
|                       | UNITED STATES TREAS NTS INFL IDX 0.125%04-15-2022                                                                                                                       | U.S. Government Securities             | 46,266,000.00  | 46,506,920.78  | 46,534,499.74     |
|                       | UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023                                                                                                                      | U.S. Government Securities             | 70,000,000.00  | 70,331,887.11  | 70,074,668.30     |
|                       | UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026                                                                                                                  | U.S. Government Securities             | 80,150,000.00  | 81,789,742.21  | 83,022,071.61     |
|                       | UNITED STATES TREAS NTS TIPS .375 07-15-2023                                                                                                                            | U.S. Government Securities             | 54,000,000.00  | 53,869,596.09  | 57,367,920.98     |
|                       | UNITED STATES TREAS NTS TREASURY NOTE 1.125% DUE 02-28-2019 REG                                                                                                         | U.S. Government Securities             | 5,000,000.00   | 4,982,421.88   | 4,989,925.00      |
|                       | UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG                                                                                                  | U.S. Government Securities             | 1,570,000.00   | 950,177.34     | 996,598.32        |
|                       | UNITED STATES TREASURY N/B T NOTE 1.5% 06-15-2020                                                                                                                       | U.S. Government Securities             | 5,830,000.00   | 5,726,104.26   | 5,745,278.44      |
|                       | UNITED TECHNOLOGIES CORP 3.95% 08-16-2025                                                                                                                               | Corporate Debt Instruments - Other     | 230,000.00     | 229,609.00     | 228,218.65        |
|                       | UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                                                                                                                              | Corporate Debt Instruments - Other     | 1,409,000.00   | 1,387,484.57   | 1,395,897.71      |
|                       | UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                                                                                                               | Corporate Debt Instruments - Other     | 2,640,000.00   | 2,500,461.06   | 2,361,020.64      |
|                       | UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                                                                                                                               | Corporate Debt Instruments - Other     | 470,000.00     | 462,696.25     | 457,753.68        |
|                       | UNITED TECHNOLOGIES CORP COM                                                                                                                                            | Corporate Stock - Common               | 72,931.00      | 8,781,285.29   | 7,765,692.88      |
|                       | UNITED THERAPEUTICS CORP DEL COM STK                                                                                                                                    | Corporate Stock - Common               | 5,668.00       | 717,124.78     | 617,245.20        |
|                       | UNITED URBAN INVE REIT                                                                                                                                                  | Other                                  | 614.00         | 954,017.67     | 952,493.28        |
|                       | UNITED UTILITIES GROUP ORD GBP0.05                                                                                                                                      | Corporate Stock - Common               | 44,780.00      | 519,788.44     | 419,868.22        |
|                       | UNITEDHEALTH GROUP 3.75% 10-15-2047                                                                                                                                     | Corporate Debt Instruments - Preferred | 12,790,000.00  | 12,584,986.47  | 11,705,011.52     |
|                       | UNITEDHEALTH GROUP 4.2% DUE 01-15-2047                                                                                                                                  | Corporate Debt Instruments - Preferred | 1,750,000.00   | 1,736,927.50   | 1,738,847.25      |
|                       | UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                                                                                                                 | Corporate Debt Instruments - Preferred | 4,513,000.00   | 4,511,636.84   | 4,473,709.82      |
|                       | UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                                                                                                                                | Corporate Debt Instruments - Other     | 485,000.00     | 496,324.75     | 506,590.75        |
|                       | UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                                                                                                                 | Corporate Debt Instruments - Preferred | 4,150,000.00   | 4,215,732.15   | 4,390,700.00      |
|                       | UNITEDHEALTH GROUP 5.8% DUE 03-15-2036                                                                                                                                  | Corporate Debt Instruments - Preferred | 3,945,000.00   | 4,525,816.20   | 4,656,642.50      |
|                       | UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                                                                                                                                  | Corporate Debt Instruments - Preferred | 395,000.00     | 543,228.45     | 504,365.63        |
|                       | UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                                                                                                                                | Corporate Debt Instruments - Preferred | 190,000.00     | 255,145.30     | 245,746.19        |
|                       | UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                                                                                                                                | Corporate Debt Instruments - Preferred | 7,000,000.00   | 9,541,240.00   | 9,144,940.00      |
|                       | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                                                                                                           | Corporate Debt Instruments - Other     | 695,000.00     | 687,730.90     | 694,612.89        |
|                       | UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                                                                                                                         | Corporate Debt Instruments - Other     | 3,069,000.00   | 3,075,325.60   | 3,159,026.05      |
|                       | UNITEDHEALTH GROUP INC COM                                                                                                                                              | Corporate Stock - Common               | 121,862.00     | 20,652,876.01  | 30,358,261.44     |
|                       | UNITI GROUP INC COM                                                                                                                                                     | Other                                  | 33,500.00      | 843,782.83     | 521,595.00        |
|                       | UNITYMEDIA HESSEN 5% DUE 01-15-2025                                                                                                                                     | Corporate Debt Instruments - Other     | 683,000.00     | 702,247.50     | 667,291.00        |
|                       | UNIV NOTRE DAME DU 3.438% DUE 02-15-2045                                                                                                                                | Corporate Debt Instruments - Other     | 300,000.00     | 300,000.00     | 286,716.30        |
|                       | UNIV OF NOTRE DAME 3.394% DUE 02-15-2048                                                                                                                                | Corporate Debt Instruments - Other     | 3,500,000.00   | 3,266,235.00   | 3,307,598.00      |
|                       | UNIV SOUTHN CAL 3.028% DUE 10-01-2039                                                                                                                                   | Corporate Debt Instruments - Other     | 2,800,000.00   | 2,664,496.00   | 2,539,056.80      |
|                       | UNIV SOUTHN CAL 3.841% DUE 10-01-2047                                                                                                                                   | Corporate Debt Instruments - Other     | 245,000.00     | 245,000.00     | 249,307.84        |
|                       | UNIV SOUTHN CAL 5.25% DUE 10-01-2111                                                                                                                                    | Corporate Debt Instruments - Other     | 1,380,000.00   | 1,650,659.40   | 1,610,522.10      |
|                       | UNIVAR INC COM                                                                                                                                                          | Corporate Stock - Common               | 205,449.00     | 5,428,327.36   | 3,644,665.26      |
|                       | UNIVERSAL ROBINA PHP1                                                                                                                                                   | Corporate Stock - Common               | 197,750.00     | 554,386.50     | 477,593.42        |
|                       | UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE                                                                                                                     | Other                                  | 883,000.00     | 912,686.46     | 907,882.94        |
|                       | UNIVERSITY CHICAGO 4.003% DUE 10-01-2053                                                                                                                                | Corporate Debt Instruments - Other     | 130,000.00     | 130,000.00     | 127,570.17        |
|                       | UNIVERSITY CHICAGO 4.411% DUE 10-01-2044                                                                                                                                | Corporate Debt Instruments - Other     | 750,000.00     | 749,940.00     | 774,997.50        |
|                       | UNIVERSITY TEX PERM UNIV FD 3.376% 07-01-2047 BEO TAXABLE                                                                                                               | Other                                  | 5,445,000.00   | 5,133,400.00   | 4,931,972.10      |
|                       | UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE                                                                                                                   | Other                                  | 95,000.00      | 95,000.00      | 92,477.75         |
|                       | UNIVISION 5.125% DUE 02-15-2025                                                                                                                                         | Corporate Debt Instruments - Other     | 200,000.00     | 183,125.00     | 175,500.00        |
|                       | UNUM GROUP                                                                                                                                                              | Corporate Stock - Common               | 1,970.00       | 69,275.57      | 57,878.60         |
|                       | UNVL DISPLAY CORP COM                                                                                                                                                   | Corporate Stock - Common               | 20,220.00      | 1,913,653.24   | 1,891,985.40      |
|                       | UNVL HEALTH SERVICES INC CL B COM                                                                                                                                       | Corporate Stock - Common               | 46,846.00      | 4,718,089.75   | 5,460,369.76      |
|                       | UOL GROUP LIMITED SGD1                                                                                                                                                  | Corporate Stock - Common               | 68,279.00      | 427,238.61     | 310,085.85        |
|                       | UPCB FINANCE VII L 3.625% SNR SEC 15/06/29 EUR                                                                                                                          | Corporate Debt Instruments - Other     | 200,000.00     | 224,129.99     | 217,976.99        |
|                       | UPM-KYMMENE CORP NPV                                                                                                                                                    | Corporate Stock - Common               | 11,260.00      | 416,912.26     | 285,111.91        |
|                       | UPTAKE TECHNOLOGIES, INC                                                                                                                                                | Partnership/Joint Venture Interests    | 18,240,431.00  | 14,999,995.38  | 18,240,431.00     |
|                       | URBAN OUTFITTERS INC COM                                                                                                                                                | Corporate Stock - Common               | 34,600.00      | 1,216,827.56   | 1,148,720.00      |
|                       | US AIRWAYS GROUP INC PFD SER A NEW                                                                                                                                      | Corporate Stock - Preferred            | 747.00         | 0.00           | 747.00            |
|                       | US AWYS PASS THRU TR 2010-1 6.25% DUE 04-22-2023 REG SINKING FUND 10-22-2024                                                                                            | Corporate Debt Instruments - Other     | 825,290.64     | 924,325.50     | 871,754.50        |
|                       | US BANCORP                                                                                                                                                              | Corporate Stock - Common               | 92,208.00      | 4,666,095.28   | 4,213,905.60      |
|                       | US FEDERAL TREASURY BILLS 03-28-2019 UNITED STATES TREAS BILLS                                                                                                          | U.S. Government Securities             | 544,000.00     | 540,180.90     | 540,954.15        |
|                       | US FEDERAL TREASURY BILLS DUE 01-24-2019REG                                                                                                                             | U.S. Government Securities             | 75,000,000.00  | 74,396,375.00  | 74,895,375.00     |
|                       | US OF AMER TREAS NOTES IDX LKD NT 1.375 NTS TIPS 1/15/2020                                                                                                              | U.S. Government Securities             | 8,000,000.00   | 9,266,614.31   | 9,294,431.06      |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                      | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|---------------|---------------|-------------------|
|                       | US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG                                                                                                        | U.S. Government Securities          | 20,500,000.00 | 20,462,223.04 | 25,133,328.00     |
|                       | US TREAS BDS 4.375 DUE 05-15-2040 REG                                                                                                                                      | U.S. Government Securities          | 25,600,000.00 | 31,705,933.60 | 31,425,996.80     |
|                       | US TREAS BDS 4.75 DUE 02-15-2041 REG                                                                                                                                       | U.S. Government Securities          | 13,000,000.00 | 16,460,234.38 | 16,798,951.00     |
|                       | US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG                                                                                                                       | U.S. Government Securities          | 26,000,000.00 | 30,230,078.12 | 32,000,306.00     |
|                       | US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG                                                                                                                          | U.S. Government Securities          | 9,500,000.00  | 14,425,409.74 | 12,916,990.09     |
|                       | US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG                                                                                                                           | U.S. Government Securities          | 28,417,000.00 | 42,432,657.15 | 38,089,387.73     |
|                       | US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG                                                                                                                   | U.S. Government Securities          | 9,000,000.00  | 10,149,294.24 | 12,457,474.85     |
|                       | US TREAS BDS USD1000 5.25DUE 02-15-2029 REG                                                                                                                                | U.S. Government Securities          | 9,800,000.00  | 13,097,259.77 | 11,978,589.00     |
|                       | US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO                                                                                                                       | U.S. Government Securities          | 17,250,000.00 | 27,454,241.19 | 25,019,338.33     |
|                       | US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG                                                                                                                            | U.S. Government Securities          | 6,700,000.00  | 6,790,554.69  | 6,639,016.60      |
|                       | US TREAS NTS TIPS DTD 07-15-2011 07-15-2021                                                                                                                                | U.S. Government Securities          | 23,000,000.00 | 24,959,062.14 | 25,521,796.89     |
|                       | US TREASURY N/B TNOTE 2.5% 06-30-2020                                                                                                                                      | U.S. Government Securities          | 7,120,000.00  | 7,093,601.77  | 7,114,439.28      |
|                       | US TREASURY N/B US GOVT NATIONAL 1.5% DUE 07-15-2020 REG                                                                                                                   | U.S. Government Securities          | 740,000.00    | 726,346.31    | 728,408.64        |
|                       | US TSY INFL IX TREAS BD 0.625 01-15-2024                                                                                                                                   | U.S. Government Securities          | 62,000,000.00 | 63,671,067.95 | 66,138,507.19     |
|                       | USA COMPRESSION 6.875% DUE 04-01-2026                                                                                                                                      | Corporate Debt Instruments - Other  | 404,000.00    | 408,247.50    | 387,840.00        |
|                       | USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021                                                                                                                    | U.S. Government Securities          | 49,000,000.00 | 57,926,174.43 | 56,381,343.49     |
|                       | USHIO INC NPV                                                                                                                                                              | Corporate Stock - Common            | 72,200.00     | 1,131,321.46  | 767,966.09        |
|                       | USS CO LTD NPV                                                                                                                                                             | Corporate Stock - Common            | 4,500.00      | 80,051.92     | 75,837.40         |
|                       | UTD INTEGRATION SE TWD10                                                                                                                                                   | Corporate Stock - Common            | 414,400.00    | 983,417.01    | 1,209,346.39      |
|                       | UTD INTL ENT USD10                                                                                                                                                         | Corporate Stock - Common            | 17,759.00     | 3,548,868.26  | 3,618,206.33      |
|                       | UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044                                                                                                                     | Other                               | 1,580,000.00  | 1,527,860.00  | 1,436,220.00      |
|                       | UTD MICRO ELECT TWD10                                                                                                                                                      | Corporate Stock - Common            | 11,529,800.00 | 5,689,718.52  | 4,220,003.58      |
|                       | UTD O/S BANK NPV                                                                                                                                                           | Corporate Stock - Common            | 673,565.00    | 10,913,634.79 | 12,141,960.42     |
|                       | UTD PARCEL SVC INC 3.75% 11-15-2047                                                                                                                                        | Corporate Debt Instruments - Other  | 7,630,000.00  | 7,653,318.57  | 6,889,760.29      |
|                       | UTD RENTALS N AMER 4.625% DUE 10-15-2025                                                                                                                                   | Corporate Debt Instruments - Other  | 137,000.00    | 137,000.00    | 122,272.50        |
|                       | UTD RENTALS N AMER 5.5% DUE 05-15-2027                                                                                                                                     | Corporate Debt Instruments - Other  | 353,000.00    | 355,598.75    | 327,407.50        |
|                       | UTD RENTALS N AMER 5.875% DUE 09-15-2026                                                                                                                                   | Corporate Debt Instruments - Other  | 810,000.00    | 841,257.21    | 763,425.00        |
|                       | UTD TECHNOLOGIES 1.95% DUE 11-01-2021                                                                                                                                      | Corporate Debt Instruments - Other  | 100,000.00    | 99,777.00     | 95,995.10         |
|                       | UTD TECHNOLOGIES 3.75% DUE 11-01-2046                                                                                                                                      | Corporate Debt Instruments - Other  | 3,600,000.00  | 3,538,695.00  | 3,036,398.40      |
|                       | UTD TECHNOLOGIES 4.05% DUE 05-04-2047                                                                                                                                      | Corporate Debt Instruments - Other  | 4,330,000.00  | 4,303,663.40  | 3,816,067.97      |
|                       | UTD TECHNOLOGIES 4.5% DUE 06-01-2042                                                                                                                                       | Corporate Debt Instruments - Other  | 9,837,000.00  | 9,794,317.10  | 9,293,417.22      |
|                       | UTD TECHNOLOGIES 4.625% DUE 11-16-2048                                                                                                                                     | Corporate Debt Instruments - Other  | 6,085,000.00  | 6,116,846.62  | 5,876,205.40      |
|                       | UTD TECHNOLOGIES 5.4% DUE 05-01-2035                                                                                                                                       | Corporate Debt Instruments - Other  | 85,000.00     | 90,691.60     | 89,888.10         |
|                       | UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040                                                                                                                                     | Corporate Debt Instruments - Other  | 300,000.00    | 336,389.70    | 329,199.90        |
|                       | UTD TRACTORS IDR250                                                                                                                                                        | Corporate Stock - Common            | 451,100.00    | 819,842.15    | 857,968.36        |
|                       | UZABASE INC NPV                                                                                                                                                            | Corporate Stock - Common            | 12,300.00     | 368,860.17    | 186,100.35        |
|                       | V F CORP COM                                                                                                                                                               | Corporate Stock - Common            | 1,537.00      | 137,769.96    | 109,649.58        |
|                       | V TECHNOLOGY NPV                                                                                                                                                           | Corporate Stock - Common            | 1,000.00      | 112,466.59    | 113,384.68        |
|                       | VA ELEC & PWR CO 4.45 02-15-2044                                                                                                                                           | Corporate Debt Instruments - Other  | 990,000.00    | 1,009,874.35  | 995,516.28        |
|                       | VA ELEC & PWR CO 3.8% DUE 09-15-2047                                                                                                                                       | Corporate Debt Instruments - Other  | 4,500,000.00  | 4,194,545.00  | 4,137,327.00      |
|                       | VA ELEC & PWR CO 4.2% DUE 05-15-2045                                                                                                                                       | Corporate Debt Instruments - Other  | 800,000.00    | 809,088.00    | 776,044.80        |
|                       | VA ELEC & PWR CO 4.6% DUE 12-01-2048                                                                                                                                       | Corporate Debt Instruments - Other  | 2,215,000.00  | 2,202,485.25  | 2,310,253.86      |
|                       | VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038                                                                                                                     | Corporate Debt Instruments - Other  | 895,000.00    | 1,393,631.35  | 1,350,362.58      |
|                       | VAIL RESORTS INC COM                                                                                                                                                       | Corporate Stock - Common            | 22,330.00     | 5,459,353.10  | 4,707,610.60      |
|                       | VALE OVERSEAS LTD 6.25% DUE 08-10-2026                                                                                                                                     | Corporate Debt Instruments - Other  | 610,000.00    | 661,097.00    | 658,800.00        |
|                       | VALE OVERSEAS LTD 6.875% DUE 11-21-2036                                                                                                                                    | Corporate Debt Instruments - Other  | 927,000.00    | 1,042,410.50  | 1,060,024.50      |
|                       | VALE SA COM NPV                                                                                                                                                            | Corporate Stock - Common            | 54,600.00     | 724,155.62    | 718,467.39        |
|                       | VALEO EUR1                                                                                                                                                                 | Corporate Stock - Common            | 72,858.00     | 3,206,798.00  | 2,124,667.34      |
|                       | VALERO ENERGY CORP 4.9% DUE 03-15-2045                                                                                                                                     | Corporate Debt Instruments - Other  | 260,000.00    | 256,094.75    | 244,379.20        |
|                       | VALERO ENERGY CORP 6.625% DUE 06-15-2037                                                                                                                                   | Corporate Debt Instruments - Other  | 200,000.00    | 233,078.00    | 219,127.40        |
|                       | VALERO ENERGY CORP 7.5% DUE 04-15-2032                                                                                                                                     | Corporate Debt Instruments - Other  | 396,000.00    | 501,354.28    | 488,404.62        |
|                       | VALERO ENERGY CORP COM STK NEW                                                                                                                                             | Corporate Stock - Common            | 59,015.00     | 6,173,292.41  | 4,424,354.55      |
|                       | VALERO ENERGY CORP NEW 4.35% 06-01-2028                                                                                                                                    | Corporate Debt Instruments - Other  | 7,605,000.00  | 7,723,182.60  | 7,533,984.51      |
|                       | VALHALLA PARTNERS II, LP                                                                                                                                                   | Partnership/Joint Venture Interests | 16,651,664.07 | 16,651,664.07 | 7,852,516.00      |
|                       | VALHALLA PARTNERS, LP                                                                                                                                                      | Partnership/Joint Venture Interests | 5,351,906.16  | 5,351,906.16  | 583,750.00        |
|                       | VALLEY VIEW REALTY INVESTMENTS LLC                                                                                                                                         | Partnership/Joint Venture Interests | 2,787,954.00  | 2,787,954.00  | 3,893,116.00      |
|                       | VALMONT INDS INC COM                                                                                                                                                       | Corporate Stock - Common            | 4,000.00      | 549,232.02    | 443,800.00        |
|                       | VALVOLINE INC 5.5% 07-15-2024                                                                                                                                              | Corporate Debt Instruments - Other  | 391,000.00    | 408,595.00    | 382,202.50        |
|                       | VALVOLINE INC FIXED 4.375% DUE 08-15-2025                                                                                                                                  | Corporate Debt Instruments - Other  | 378,000.00    | 382,255.00    | 347,760.00        |
|                       | VANKE REAL ESTATE HK MTN 3.95% 23/12/19                                                                                                                                    | Corporate Debt Instruments - Other  | 200,000.00    | 201,010.00    | 200,444.00        |
|                       | VARIAN MEDICAL SYSTEMS INC                                                                                                                                                 | Corporate Stock - Common            | 30,234.00     | 2,155,877.92  | 3,425,814.54      |
|                       | VAT GROUP AG CHF0.10                                                                                                                                                       | Corporate Stock - Common            | 100,928.00    | 11,020,834.78 | 8,835,551.23      |
|                       | VEDANTA LTD INR1                                                                                                                                                           | Corporate Stock - Common            | 11,461.00     | 35,334.23     | 33,193.64         |
|                       | VEECO INSTRS INC DEL COM                                                                                                                                                   | Corporate Stock - Common            | 71,950.00     | 1,332,293.63  | 533,149.50        |
|                       | VEECO INSTRS INC DEL CONV SR NT 2.7% DUE01-15-2023 REG                                                                                                                     | Corporate Debt Instruments - Other  | 737,000.00    | 728,196.07    | 555,803.39        |
|                       | VEEVA SYS INC CL A COM CL A COM                                                                                                                                            | Corporate Stock - Common            | 66,713.00     | 4,236,721.87  | 5,958,805.16      |
|                       | VELAN INC COM NPV SUB VOTING SHS                                                                                                                                           | Corporate Stock - Common            | 342,700.00    | 3,993,798.51  | 2,223,108.80      |
|                       | VENTAS INC REIT                                                                                                                                                            | Other                               | 38,588.00     | 2,258,037.22  | 2,260,870.92      |
|                       | VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045                                                                                                                                | Corporate Debt Instruments - Other  | 1,725,000.00  | 1,662,126.00  | 1,566,381.08      |
|                       | VENTURE CORP LTD NPV                                                                                                                                                       | Corporate Stock - Common            | 133,000.00    | 937,403.00    | 1,361,225.24      |
|                       | VEOLIA ENVIRONNEME EUR5                                                                                                                                                    | Corporate Stock - Common            | 30,887.00     | 675,027.60    | 633,963.69        |
|                       | VEREIT INC COM USD0.001                                                                                                                                                    | Other                               | 8,931.00      | 68,001.26     | 63,856.65         |
|                       | VEREIT OPER PARTNERSHIP L P 3.95% DUE 08-15-2027 BEO                                                                                                                       | Corporate Debt Instruments - Other  | 300,000.00    | 297,990.00    | 278,505.90        |
|                       | VERINT SYS INC 1.5% DUE 06-01-2021                                                                                                                                         | Corporate Debt Instruments - Other  | 2,170,000.00  | 2,112,142.43  | 2,099,223.28      |
|                       | VERINT SYS INC COM                                                                                                                                                         | Corporate Stock - Common            | 59,272.00     | 2,743,585.37  | 2,507,798.32      |
|                       | VERISIGN INC 5.25% DUE 04-01-2025                                                                                                                                          | Corporate Debt Instruments - Other  | 991,000.00    | 1,043,027.50  | 981,090.00        |
|                       | VERISIGN INC FIXED 4.75% DUE 07-15-2027                                                                                                                                    | Corporate Debt Instruments - Other  | 4,000.00      | 4,000.00      | 3,751.20          |
|                       | VERISK ANALYTICS INC COM STK                                                                                                                                               | Corporate Stock - Common            | 41.00         | 4,965.73      | 4,470.64          |
|                       | VERIZON 3.85% DUE 11-01-2042                                                                                                                                               | Corporate Debt Instruments - Other  | 3,500,000.00  | 2,964,030.50  | 3,017,269.50      |
|                       | VERIZON 4.272% DUE 01-15-2036                                                                                                                                              | Corporate Debt Instruments - Other  | 5,440,000.00  | 5,046,503.70  | 5,080,269.12      |
|                       | VERIZON 4.5% DUE 08-10-2033                                                                                                                                                | Corporate Debt Instruments - Other  | 1,880,000.00  | 1,874,698.40  | 1,855,721.68      |
|                       | VERIZON 4.672% DUE 03-15-2055                                                                                                                                              | Corporate Debt Instruments - Other  | 26,171,400.00 | 23,547,172.65 | 24,033,170.45     |
|                       | VERIZON 4.75% DUE 11-01-2041                                                                                                                                               | Corporate Debt Instruments - Other  | 520,000.00    | 514,088.88    | 504,165.48        |
|                       | VERIZON 4.812% DUE 03-15-2039                                                                                                                                              | Corporate Debt Instruments - Other  | 2,250,000.00  | 2,215,732.41  | 2,203,398.00      |
|                       | VERIZON 4.862% DUE 08-21-2046                                                                                                                                              | Corporate Debt Instruments - Other  | 11,355,000.00 | 11,207,144.60 | 11,159,353.35     |
|                       | VERIZON 5.012% DUE 04-15-2049                                                                                                                                              | Corporate Debt Instruments - Other  | 1,180,000.00  | 1,192,470.60  | 1,175,754.36      |
|                       | VERIZON 5.012% DUE 08-21-2054                                                                                                                                              | Corporate Debt Instruments - Other  | 4,649,000.00  | 4,651,062.85  | 4,492,231.07      |
|                       | VERIZON 5.5% DUE 03-16-2047                                                                                                                                                | Corporate Debt Instruments - Other  | 13,035,000.00 | 13,724,502.05 | 13,861,627.56     |
|                       | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                                                                                                             | Corporate Debt Instruments - Other  | 12,234,000.00 | 11,955,704.86 | 11,791,031.33     |
|                       | VERIZON COMMUNICATIONS 4.522% 09-15-2048                                                                                                                                   | Corporate Debt Instruments - Other  | 18,237,000.00 | 16,389,191.97 | 17,092,701.20     |

| (a) Party<br>in<br>Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                             | VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                                                                                                                       | Corporate Debt Instruments - Other     | 13,540,000.00 | 13,974,896.43 | 14,104,171.19     |
|                             | VERIZON COMMUNICATIONS COM                                                                                                                                                 | Corporate Stock - Common               | 493,178.00    | 24,317,216.48 | 27,726,467.16     |
|                             | VERIZON COMMUNICATIONS INC 4.329% 09-21-2028                                                                                                                               | Corporate Debt Instruments - Other     | 865,000.00    | 861,886.80    | 868,555.15        |
|                             | VERIZON FIXED 3.376% DUE 02-15-2025                                                                                                                                        | Corporate Debt Instruments - Other     | 396,000.00    | 384,145.15    | 384,281.96        |
|                             | VERMILION ENERGY I COM NPV                                                                                                                                                 | Corporate Stock - Common               | 1,385.00      | 43,186.83     | 29,164.30         |
|                             | VERSUM MATLS LLC COM                                                                                                                                                       | Corporate Stock - Common               | 111,628.00    | 3,438,380.40  | 3,094,328.16      |
|                             | VERTEX AGGREGATOR LP                                                                                                                                                       | Partnership/Joint Venture Interests    | 25,006,386.00 | 25,006,386.00 | 25,006,386.00     |
|                             | VERTEX PHARMACEUTICALS INC COM                                                                                                                                             | Corporate Stock - Common               | 6,827.00      | 800,655.79    | 1,131,302.17      |
|                             | VESTAS WIND SYSTEM DKK1                                                                                                                                                    | Corporate Stock - Common               | 56,613.00     | 4,159,510.78  | 4,267,688.52      |
|                             | V-GUARD INDUSTRIES LTD INR1                                                                                                                                                | Corporate Stock - Common               | 152,223.00    | 503,007.73    | 497,452.95        |
|                             | VIACOM INC NEW 4.375% DUE 03-15-2043                                                                                                                                       | Corporate Debt Instruments - Other     | 285,000.00    | 230,544.10    | 225,025.74        |
|                             | VIACOM INC NEW 4.85% DUE 12-15-2034                                                                                                                                        | Corporate Debt Instruments - Other     | 500,000.00    | 497,715.00    | 456,620.00        |
|                             | VIACOM INC NEW 5.85% DUE 09-01-2043                                                                                                                                        | Corporate Debt Instruments - Other     | 7,677,000.00  | 8,094,801.32  | 7,529,755.14      |
|                             | VIACOM INC NEW CL B                                                                                                                                                        | Corporate Stock - Common               | 79,556.00     | 2,493,113.13  | 2,044,589.20      |
|                             | VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006                                                                                                                          | Corporate Debt Instruments - Other     | 235,000.00    | 273,870.19    | 252,193.31        |
|                             | VIASAT INC COM                                                                                                                                                             | Corporate Stock - Common               | 35,000.00     | 2,318,382.29  | 2,063,250.00      |
|                             | VIAVI SOLUTIONS INC 1% 03-01-2024                                                                                                                                          | Corporate Debt Instruments - Other     | 3,680,000.00  | 3,876,078.25  | 3,626,706.24      |
|                             | VIAVI SOLUTIONS INC COM NPV                                                                                                                                                | Corporate Stock - Common               | 209,346.00    | 2,021,910.68  | 2,103,927.30      |
|                             | VICINITY CENTRES NPV                                                                                                                                                       | Other                                  | 214,266.00    | 471,573.82    | 392,192.50        |
|                             | VIDEOTRON LTEE 5% DUE 07-15-2022                                                                                                                                           | Corporate Debt Instruments - Other     | 430,000.00    | 445,050.00    | 427,850.00        |
|                             | VIFOR PHARMA AG CHFO.01                                                                                                                                                    | Corporate Stock - Common               | 2,510.00      | 386,824.80    | 272,184.01        |
|                             | VINCI EUR2.50                                                                                                                                                              | Corporate Stock - Common               | 184,933.00    | 15,447,454.08 | 15,225,472.23     |
|                             | VIP III LP                                                                                                                                                                 | Partnership/Joint Venture Interests    | 15,588,246.40 | 17,990,724.77 | 14,595,612.22     |
|                             | VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT                                                                                                                    | Partnership/Joint Venture Interests    | 28,562.00     | 841,962.06    | 743,754.48        |
|                             | VIRGINIA COMWLTH UNIV HEALTH SYS AUTH REV 4.956% 01-01-2044 BEO TAXABLE                                                                                                    | Other                                  | 2,000,000.00  | 2,000,000.00  | 2,190,060.00      |
|                             | VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043                                                                                                                                    | Corporate Debt Instruments - Other     | 4,375,000.00  | 4,054,006.25  | 4,131,850.63      |
|                             | VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043                                                                                                                                 | Corporate Debt Instruments - Other     | 1,250,000.00  | 1,284,925.00  | 1,297,933.75      |
|                             | VIROMED LTD KRW500                                                                                                                                                         | Corporate Stock - Common               | 61.00         | 11,602.25     | 13,886.00         |
|                             | VIRTU FINL INC CL A CL A                                                                                                                                                   | Corporate Stock - Common               | 291,071.00    | 6,359,155.61  | 7,497,988.96      |
|                             | VISA INC 3.65% 09-15-2047                                                                                                                                                  | Corporate Debt Instruments - Other     | 1,919,000.00  | 1,910,997.77  | 1,806,548.52      |
|                             | VISA INC 4.15% DUE 12-14-2035                                                                                                                                              | Corporate Debt Instruments - Preferred | 610,000.00    | 609,176.50    | 630,868.10        |
|                             | VISA INC 4.3% DUE 12-14-2045                                                                                                                                               | Corporate Debt Instruments - Preferred | 5,635,000.00  | 5,748,361.88  | 5,823,671.07      |
|                             | VISA INC COM CL A STK                                                                                                                                                      | Corporate Stock - Common               | 498,003.00    | 38,756,280.15 | 65,706,515.82     |
|                             | VISHAY 2.25% DUE 06-15-2025                                                                                                                                                | Corporate Debt Instruments - Other     | 1,000,000.00  | 1,000,000.00  | 884,595.00        |
|                             | VISHAY 2.25% DUE 11-15-2040                                                                                                                                                | Corporate Debt Instruments - Other     | 460,000.00    | 639,394.42    | 662,432.20        |
|                             | VISION INC NPV                                                                                                                                                             | Corporate Stock - Common               | 10,500.00     | 476,731.31    | 364,148.02        |
|                             | VISTEON CORP COM NEW COM NEW                                                                                                                                               | Corporate Stock - Common               | 64,829.00     | 6,042,996.61  | 3,907,892.12      |
|                             | VISTRA ENERGY CORP PREFERRED STOCK                                                                                                                                         | Corporate Stock - Preferred            | 4,700.00      | 387,441.16    | 428,687.00        |
|                             | VISTRA ENERGY CORP COM                                                                                                                                                     | Corporate Stock - Common               | 39,413.00     | 656,521.85    | 902,163.57        |
|                             | VITASOY INTL NPV                                                                                                                                                           | Corporate Stock - Common               | 130,000.00    | 488,380.79    | 495,635.01        |
|                             | VIVENDI SA EUR5.50                                                                                                                                                         | Corporate Stock - Common               | 499,995.00    | 12,660,047.83 | 12,162,994.90     |
|                             | VODACOM GROUP LIM1 ZAR0.01                                                                                                                                                 | Corporate Stock - Common               | 5,259.00      | 42,379.24     | 48,257.77         |
|                             | VODAFONE GROUP ORD USD0.2095238                                                                                                                                            | Corporate Stock - Common               | 2,680,695.00  | 7,652,124.95  | 5,220,210.12      |
|                             | VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                                                                                                                                | Corporate Debt Instruments - Other     | 35,000.00     | 34,311.55     | 34,497.09         |
|                             | VODAFONE GROUP PLC 4.375% 05-30-2028                                                                                                                                       | Corporate Debt Instruments - Other     | 45,000.00     | 44,415.45     | 43,653.11         |
|                             | VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                                                                                                                   | Corporate Debt Instruments - Other     | 3,390,000.00  | 3,076,727.05  | 2,884,740.84      |
|                             | VODAFONE GROUP PLC 5% DUE 05-30-2038                                                                                                                                       | Corporate Debt Instruments - Other     | 2,725,000.00  | 2,686,311.34  | 2,553,357.70      |
|                             | VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                                                                                                                    | Corporate Debt Instruments - Other     | 10,025,000.00 | 9,956,757.92  | 9,411,830.90      |
|                             | VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO                                                                                                     | Corporate Debt Instruments - Other     | 245,000.00    | 272,572.30    | 256,789.40        |
|                             | VODAFONE IDEA LTD COM STK INR10                                                                                                                                            | Corporate Stock - Common               | 378,073.00    | 389,745.55    | 204,429.65        |
|                             | VOESTALPINE AG NPV                                                                                                                                                         | Corporate Stock - Common               | 7,399.00      | 321,947.39    | 220,758.16        |
|                             | VOLKSWAGEN AG NON VTG PRF NPV                                                                                                                                              | Corporate Stock - Preferred            | 74,260.00     | 13,715,989.32 | 11,792,963.63     |
|                             | VOLKSWAGEN AG ORD NPV                                                                                                                                                      | Corporate Stock - Common               | 2,070.00      | 351,400.52    | 329,155.19        |
|                             | VOLVO AB SER'B'NPV                                                                                                                                                         | Corporate Stock - Common               | 31.00         | 480.87        | 405.43            |
|                             | VONAGE HLDGS CORP COM                                                                                                                                                      | Corporate Stock - Common               | 78,127.00     | 770,931.96    | 682,048.71        |
|                             | VONOVIA SE NPV                                                                                                                                                             | Corporate Stock - Common               | 31,570.00     | 1,223,145.97  | 1,428,773.29      |
|                             | VORNADO RLTY TR COM                                                                                                                                                        | Other                                  | 520.00        | 39,332.07     | 32,255.60         |
| *                           | VOYA FINL INC 4.8% DUE 06-15-2046                                                                                                                                          | Corporate Debt Instruments - Other     | 4,535,000.00  | 4,553,288.68  | 4,319,524.01      |
| *                           | VOYA FINL INC COM                                                                                                                                                          | Corporate Stock - Common               | 30,728.00     | 1,386,778.38  | 1,233,421.92      |
| *                           | VOYA FINL INC FIXED 4.7% 01-23-2048 BEO                                                                                                                                    | Corporate Debt Instruments - Other     | 300,000.00    | 300,000.00    | 236,250.00        |
|                             | VTB BANK PJSC RUB0.01(RUB)                                                                                                                                                 | Corporate Stock - Common               | 27,860,000.00 | 16,032.36     | 13,618.26         |
|                             | VULCAN MATERIALS CO COM                                                                                                                                                    | Corporate Stock - Common               | 22.00         | 2,136.34      | 2,173.60          |
|                             | W P CAREY INC COM                                                                                                                                                          | Other                                  | 1,437.00      | 94,257.14     | 93,893.58         |
|                             | WA GAS LT CO 3.796% DUE 09-15-2046                                                                                                                                         | Corporate Debt Instruments - Other     | 570,000.00    | 561,609.60    | 529,084.26        |
|                             | WA PRIME GROUP L P STEP CPN 5.95% DUE 08-15-2024                                                                                                                           | Corporate Debt Instruments - Other     | 900,000.00    | 886,203.00    | 789,584.40        |
|                             | WABCO HLDGS INC COM STK                                                                                                                                                    | Corporate Stock - Common               | 4,942.00      | 590,822.91    | 530,474.28        |
|                             | WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038                                                                                              | Corporate Debt Instruments - Other     | 6,680,000.00  | 8,360,848.90  | 8,261,276.24      |
|                             | WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO                                                                                                 | Corporate Debt Instruments - Other     | 3,550,000.00  | 4,216,878.35  | 4,008,890.75      |
|                             | WACKER CHEMIE AG NPV(BR)                                                                                                                                                   | Corporate Stock - Common               | 25,386.00     | 3,500,327.48  | 2,295,482.56      |
|                             | WADDELL & REED FINL INC CL A COM                                                                                                                                           | Corporate Stock - Common               | 140,007.00    | 2,540,273.55  | 2,531,326.56      |
|                             | WALGREEN CO 4.4% DUE 09-15-2042                                                                                                                                            | Corporate Debt Instruments - Other     | 2,400,000.00  | 2,184,658.50  | 2,103,984.00      |
|                             | WALGREENS BOOTS 3.3% DUE 11-18-2021                                                                                                                                        | Corporate Debt Instruments - Other     | 370,000.00    | 368,989.90    | 368,298.37        |
|                             | WALGREENS BOOTS ALLIANCE DISC COM1 PAPER 02-04-2019                                                                                                                        | Corporate Debt Instruments - Other     | 1,000,000.00  | 993,048.61    | 997,164.03        |
|                             | WALGREENS BOOTS ALLIANCE INC COM                                                                                                                                           | Corporate Stock - Common               | 144,762.00    | 11,287,177.54 | 9,891,587.46      |
|                             | WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024                                                                                                                                  | Corporate Debt Instruments - Other     | 150,000.00    | 152,497.50    | 147,718.95        |
|                             | WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044                                                                                                                                  | Corporate Debt Instruments - Other     | 1,680,000.00  | 1,656,955.50  | 1,529,594.64      |
|                             | WAL-MART DE MEX COM NPV                                                                                                                                                    | Corporate Stock - Common               | 4,272,105.00  | 10,127,153.26 | 10,839,839.38     |
|                             | WALMART INC 1.75% DUE 10-09-2019                                                                                                                                           | Corporate Debt Instruments - Other     | 800,000.00    | 792,272.00    | 794,383.20        |
|                             | WALMART INC 3.625% DUE 07-08-2020                                                                                                                                          | Corporate Debt Instruments - Other     | 3,000,000.00  | 3,045,780.00  | 3,030,207.00      |
|                             | WALMART INC 3.625% DUE 12-15-2047                                                                                                                                          | Corporate Debt Instruments - Other     | 10,160,000.00 | 10,155,472.04 | 9,353,356.96      |
|                             | WALMART INC 3.95% DUE 06-28-2038                                                                                                                                           | Corporate Debt Instruments - Other     | 1,970,000.00  | 1,951,036.21  | 1,951,763.71      |
|                             | WALMART INC 4% DUE 04-11-2043                                                                                                                                              | Corporate Debt Instruments - Preferred | 90,000.00     | 87,002.10     | 89,532.72         |
|                             | WALMART INC 4.05% DUE 06-29-2048 REG                                                                                                                                       | Corporate Debt Instruments - Other     | 19,600,000.00 | 19,347,195.32 | 19,502,372.41     |
|                             | WALMART INC 5% DUE 10-25-2040                                                                                                                                              | Corporate Debt Instruments - Preferred | 130,000.00    | 142,593.10    | 147,669.08        |
|                             | WALMART INC 6.2% DUE 04-15-2038                                                                                                                                            | Corporate Debt Instruments - Preferred | 145,000.00    | 189,320.70    | 183,410.50        |
|                             | WALMART INC 6.5% DUE 08-15-2037                                                                                                                                            | Corporate Debt Instruments - Preferred | 190,000.00    | 251,472.60    | 246,275.53        |
|                             | WALMART INC COM                                                                                                                                                            | Corporate Stock - Common               | 74,558.00     | 5,609,361.83  | 6,945,077.70      |
|                             | WAL-MART STORES INC 4.75 DUE 10-02-2043                                                                                                                                    | Corporate Debt Instruments - Preferred | 125,000.00    | 140,091.25    | 136,305.38        |
|                             | WALT DISNEY CO                                                                                                                                                             | Corporate Stock - Common               | 66,574.00     | 6,980,564.96  | 7,299,839.10      |
|                             | WALTON STREET MEXICO FUND I, LP                                                                                                                                            | Partnership/Joint Venture Interests    | 15,141,905.05 | 15,141,905.05 | 12,769,917.00     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | WALTON STREET REAL ESTATE FUND V, LP                                                                                                                                    | Partnership/Joint Venture Interests    | 31,021,042.82 | 31,021,042.82 | 11,334,652.00     |
|                       | WALTON STREET REAL ESTATE FUND VI, LP                                                                                                                                   | Partnership/Joint Venture Interests    | 9,725,135.76  | 9,725,135.76  | 20,990,044.00     |
|                       | WANT WANT CHINA HO USDO.02                                                                                                                                              | Corporate Stock - Common               | 5,794,000.00  | 5,025,884.29  | 4,055,396.67      |
|                       | WARBURG PINCUS (EUROPA) PE XI (CAYMAN)                                                                                                                                  | Partnership/Joint Venture Interests    | 4,605,000.00  | 4,605,000.00  | 6,539,318.00      |
|                       | WARBURG PINCUS (GANYMEDE) PRIVATE EQUITYXII (CAYMAN), LP                                                                                                                | Partnership/Joint Venture Interests    | 11,966,500.00 | 11,966,500.00 | 15,587,391.00     |
|                       | WARBURG PINCUS ENERGY (CAYMAN) LP                                                                                                                                       | Partnership/Joint Venture Interests    | 3,282,000.00  | 3,282,000.00  | 5,626,657.00      |
|                       | WARBURG PINCUS ENERGY (E&P) TERRA-A LP                                                                                                                                  | Partnership/Joint Venture Interests    | 262,000.00    | 262,000.00    | 938,053.00        |
|                       | WARBURG PINCUS ENERGY (E&P)-A LP                                                                                                                                        | Partnership/Joint Venture Interests    | 13,382,172.80 | 13,382,172.80 | 17,664,966.00     |
|                       | WARBURG PINCUS ENERGY LP                                                                                                                                                | Partnership/Joint Venture Interests    | 6,356,876.72  | 6,356,876.72  | 4,490,834.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY (LEXINGTON) XI-A LP                                                                                                                       | Partnership/Joint Venture Interests    | 675,000.00    | 675,000.00    | 1.00              |
|                       | WARBURG PINCUS PRIVATE EQUITY (UNIVERSAL) XI-A, LP                                                                                                                      | Partnership/Joint Venture Interests    | 1,450,000.00  | 1,450,000.00  | 2,826,647.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY (E&P) XI-A, LP                                                                                                                            | Partnership/Joint Venture Interests    | 4,724,128.00  | 4,724,128.00  | 6,096,270.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY (E&P) XII (A), LP                                                                                                                         | Partnership/Joint Venture Interests    | 3,120,000.00  | 3,120,000.00  | 3,850,869.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY (E&P) XII MAIN -1 LP                                                                                                                      | Partnership/Joint Venture Interests    | 130,000.00    | 130,000.00    | 472,207.00        |
|                       | WARBURG PINCUS PRIVATE EQUITY IX, LP                                                                                                                                    | Partnership/Joint Venture Interests    | 1,306,308.00  | 1,306,308.00  | 3,270,482.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY VIII, LP                                                                                                                                  | Partnership/Joint Venture Interests    | 4,559,232.56  | 4,559,232.56  | 4,567,801.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY XI (INTERNATIONAL), L.P.                                                                                                                  | Partnership/Joint Venture Interests    | 727,500.00    | 727,500.00    | 1,160,830.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY XI, LP                                                                                                                                    | Partnership/Joint Venture Interests    | 15,436,950.00 | 15,436,950.00 | 30,596,101.00     |
|                       | WARBURG PINCUS PRIVATE EQUITY XII (FT-1), LP                                                                                                                            | Partnership/Joint Venture Interests    | 910,000.00    | 910,000.00    | 1,163,866.00      |
|                       | WARBURG PINCUS PRIVATE EQUITY XII (INTERNATIONAL), L.P                                                                                                                  | Partnership/Joint Venture Interests    | 227,500.00    | 227,500.00    | 248,752.00        |
|                       | WARBURG PINCUS PRIVATE EQUITY XII LP                                                                                                                                    | Partnership/Joint Venture Interests    | 26,266,500.00 | 26,266,500.00 | 28,859,407.00     |
|                       | WARBURG PINCUS PRIVATE EQUITY XII NDF L P                                                                                                                               | Partnership/Joint Venture Interests    | 1,170,000.00  | 1,170,000.00  | 2,251.00          |
|                       | WARNER MEDIA LLC 3.8% DUE 02-15-2027                                                                                                                                    | Corporate Debt Instruments - Other     | 175,000.00    | 174,326.25    | 164,203.03        |
|                       | WARNER MEDIA LLC 4.9% DUE 06-15-2042                                                                                                                                    | Corporate Debt Instruments - Other     | 350,000.00    | 358,235.70    | 318,894.10        |
|                       | WARNER MEDIA LLC 6.25% DUE 03-29-2041                                                                                                                                   | Corporate Debt Instruments - Other     | 645,000.00    | 751,183.65    | 696,320.72        |
|                       | WARNER MEDIA LLC 6.5% DUE 11-15-2036                                                                                                                                    | Corporate Debt Instruments - Other     | 5,250,000.00  | 6,041,700.00  | 5,701,505.25      |
|                       | WARTSILA EUR3.50                                                                                                                                                        | Corporate Stock - Common               | 93.00         | 1,731.88      | 1,477.22          |
|                       | WASTE CONNECTIONS INC COM                                                                                                                                               | Corporate Stock - Common               | 18,638.00     | 1,074,067.43  | 1,383,871.50      |
|                       | WASTE MANAGEMENT INC 3.9% DUE 03-01-2035                                                                                                                                | Corporate Debt Instruments - Other     | 6,463,000.00  | 6,622,646.05  | 6,272,955.49      |
|                       | WASTE MGMT INC DEL 3.15% DUE 11-15-2027                                                                                                                                 | Corporate Debt Instruments - Other     | 535,000.00    | 534,903.70    | 510,781.62        |
|                       | WASTE MGMT INC DEL COM STK                                                                                                                                              | Corporate Stock - Common               | 17,696.00     | 1,620,085.58  | 1,574,767.04      |
|                       | WATERS CORP COM                                                                                                                                                         | Corporate Stock - Common               | 30.00         | 5,768.27      | 5,659.50          |
|                       | WAYFAIR INC .375% DUE 09-01-2022                                                                                                                                        | Corporate Debt Instruments - Other     | 620,000.00    | 614,900.00    | 665,923.40        |
|                       | WAYFAIR INC 1.125% DUE 11-01-2024                                                                                                                                       | Corporate Debt Instruments - Other     | 785,000.00    | 867,203.26    | 797,276.62        |
|                       | WAYFAIR INC CL A                                                                                                                                                        | Corporate Stock - Common               | 12,731.00     | 1,073,696.44  | 1,146,808.48      |
|                       | WAYZATA OPPORTUNITIES FUND II L P                                                                                                                                       | Partnership/Joint Venture Interests    | 1.00          | 1.00          | 4,034,448.00      |
|                       | WB SJC CO-INVESTMENT PARTNERSHIP LP                                                                                                                                     | Partnership/Joint Venture Interests    | 34,002,572.00 | 34,002,572.00 | 39,662,545.00     |
|                       | WEATHERFORD INTERNATIONAL LTD(IE)USDO.001                                                                                                                               | Corporate Stock - Common               | 1,256,735.00  | 2,593,491.18  | 702,514.87        |
|                       | WEATHERFORD INTL 7.75% DUE 06-15-2021                                                                                                                                   | Corporate Debt Instruments - Other     | 266,000.00    | 254,821.12    | 199,500.00        |
|                       | WEATHERFORD INTL 8.25% DUE 06-15-2023                                                                                                                                   | Corporate Debt Instruments - Other     | 92,000.00     | 97,261.88     | 55,200.00         |
|                       | WEATHERFORD INTL LTD EXCHANGEABLE SR NT 5.875% DUE 07-01-2021 REG                                                                                                       | Corporate Debt Instruments - Other     | 4,463,000.00  | 4,649,312.60  | 2,798,051.07      |
|                       | WEBSTER FNCL CORP WATERBURY CONN COM                                                                                                                                    | Corporate Stock - Common               | 30,280.00     | 1,646,607.76  | 1,492,501.20      |
|                       | WEC ENERGY GROUP INC COM                                                                                                                                                | Corporate Stock - Common               | 12,573.00     | 916,538.52    | 870,805.98        |
|                       | WEICHAI POWER CO 'H'CNV1                                                                                                                                                | Corporate Stock - Common               | 18,000.00     | 19,816.88     | 20,576.42         |
|                       | WEIDA COMMUNICATIONS INC COM                                                                                                                                            | Corporate Stock - Common               | 4,375.00      | 49,531.25     | 0.04              |
|                       | WEIGHT WATCHERS INTL INC NEW COM                                                                                                                                        | Corporate Stock - Common               | 12,384.00     | 616,639.65    | 477,403.20        |
|                       | WEIR GROUP ORD GBPO.125                                                                                                                                                 | Corporate Stock - Common               | 153,744.00    | 3,096,386.86  | 2,541,592.75      |
|                       | WELBILT INC COM                                                                                                                                                         | Corporate Stock - Common               | 279,412.00    | 5,544,295.32  | 3,104,267.32      |
|                       | WELCIA HOLDINGS CO LTD                                                                                                                                                  | Corporate Stock - Common               | 15,300.00     | 639,103.51    | 691,683.00        |
|                       | WELLCARE GROUP INC 5.25% DUE 04-01-2025                                                                                                                                 | Corporate Debt Instruments - Other     | 622,000.00    | 623,144.21    | 598,675.00        |
|                       | WELLCARE HLTH PLANS INC COM                                                                                                                                             | Corporate Stock - Common               | 2,928.00      | 702,352.85    | 691,271.52        |
|                       | WELLPOINT INC 4.625 DUE 05-15-2042                                                                                                                                      | Corporate Debt Instruments - Other     | 1,435,000.00  | 1,358,008.59  | 1,383,200.81      |
|                       | WELLPOINT INC 4.85% DUE 08-15-2054                                                                                                                                      | Corporate Debt Instruments - Preferred | 145,000.00    | 156,209.95    | 138,625.22        |
|                       | WELLPOINT INC 5.1% DUE 01-15-2044                                                                                                                                       | Corporate Debt Instruments - Preferred | 1,800,000.00  | 1,986,192.00  | 1,826,512.20      |
|                       | WELLPOINT INC SR NT CONV 2.75% DUE 10-15-2042 REG                                                                                                                       | Corporate Debt Instruments - Other     | 1,540,000.00  | 4,385,121.06  | 5,568,455.20      |
|                       | WELLS FARGO & CO 2.1% DUE 07-26-2021                                                                                                                                    | Corporate Debt Instruments - Other     | 430,000.00    | 429,595.80    | 416,574.97        |
|                       | WELLS FARGO & CO 2.625% DUE 07-22-2022                                                                                                                                  | Corporate Debt Instruments - Other     | 915,000.00    | 912,554.00    | 882,298.82        |
|                       | WELLS FARGO & CO 3% DUE 04-22-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 465,000.00    | 461,303.25    | 433,305.14        |
|                       | WELLS FARGO & CO 3% DUE 10-23-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 935,000.00    | 916,187.80    | 865,551.94        |
|                       | WELLS FARGO & CO 3.9% DUE 05-01-2045                                                                                                                                    | Corporate Debt Instruments - Other     | 6,700,000.00  | 6,487,744.00  | 6,147,752.50      |
|                       | WELLS FARGO & CO 4.75% DUE 12-07-2046                                                                                                                                   | Corporate Debt Instruments - Other     | 4,290,000.00  | 4,248,891.39  | 4,130,626.50      |
|                       | WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                                    | Corporate Debt Instruments - Other     | 2,685,000.00  | 2,719,356.48  | 2,618,079.06      |
|                       | WELLS FARGO & CO 5.375% DUE 02-07-2035                                                                                                                                  | Corporate Debt Instruments - Other     | 155,000.00    | 176,760.06    | 170,328.11        |
|                       | WELLS FARGO & CO 5.375% DUE 11-02-2043                                                                                                                                  | Corporate Debt Instruments - Other     | 510,000.00    | 569,531.78    | 532,222.74        |
|                       | WELLS FARGO & CO FLTGT RT 3.584% DUE 05-22-2028                                                                                                                         | Corporate Debt Instruments - Other     | 12,100,000.00 | 12,128,907.25 | 11,616,919.60     |
|                       | WELLS FARGO & CO NEW COM STK                                                                                                                                            | Corporate Stock - Common               | 204,297.00    | 10,743,580.41 | 9,414,005.76      |
|                       | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                                                                                                                    | Corporate Debt Instruments - Other     | 12,489,000.00 | 13,011,945.04 | 11,757,182.07     |
|                       | WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3 DUE 01-22-2021                                                                                                                | Corporate Debt Instruments - Other     | 780,000.00    | 778,681.80    | 776,517.30        |
|                       | WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%                                                                                                                            | Corporate Stock - Preferred            | 9,836.00      | 12,307,933.75 | 12,412,736.92     |
|                       | WELLS FARGO BK 5.95% DUE 08-26-2036                                                                                                                                     | Corporate Debt Instruments - Other     | 3,800,000.00  | 4,663,353.00  | 4,373,032.40      |
|                       | WELLS FARGO BK N A 3.625% DUE 10-22-2021 REG                                                                                                                            | Corporate Debt Instruments - Other     | 515,000.00    | 514,943.35    | 518,047.77        |
|                       | WELLS FARGO BK N A FLTGT RT 3.325% DUE 07-23-2021                                                                                                                       | Corporate Debt Instruments - Other     | 125,000.00    | 125,000.00    | 124,878.13        |
|                       | WELLS FARGO BK N A SAN FRANCISCO CALIF ICTF DEP 07-10-2018 VAR RT 07-10-2019                                                                                            | Certificates of Deposit                | 3,500,000.00  | 3,500,000.00  | 3,499,454.00      |
|                       | WELLS FARGO BK N A SAN FRANCISCO CALIF IDTD 04-16-2018 FLTGT 04-16-2019                                                                                                 | Certificates of Deposit                | 10,000,000.00 | 10,000,000.00 | 10,002,520.00     |
|                       | WELLS FARGO BK N A SAN FRANCISCO INSTL CTF DEP 01-23-2018 VAR RT 01-23-2019                                                                                             | Certificates of Deposit                | 2,500,000.00  | 2,500,000.00  | 2,500,450.00      |
|                       | WELLS FARGO CAP X 5.95% DUE 12-01-2086                                                                                                                                  | Corporate Debt Instruments - Other     | 1,882,000.00  | 1,982,847.20  | 1,943,165.00      |
|                       | WELLTOWER INC 3.95% 09-01-2023                                                                                                                                          | Corporate Debt Instruments - Other     | 100,000.00    | 99,967.00     | 100,249.20        |
|                       | WELLTOWER INC 4.95% DUE 09-01-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 1,460,000.00  | 1,453,853.40  | 1,445,494.90      |
|                       | WELLTOWER INC COM REIT                                                                                                                                                  | Other                                  | 14,381.00     | 961,452.71    | 998,185.21        |
|                       | WENDEL EUR4                                                                                                                                                             | Corporate Stock - Common               | 843.00        | 103,345.15    | 100,896.82        |
|                       | WESCO DISTR INC 5.375% DUE 06-15-2024                                                                                                                                   | Corporate Debt Instruments - Other     | 408,000.00    | 420,240.00    | 384,540.00        |
|                       | WESFARMERS LTD NPV                                                                                                                                                      | Corporate Stock - Common               | 59,828.00     | 1,460,123.38  | 1,357,071.38      |
|                       | WEST AFRICAN RES NPV                                                                                                                                                    | Corporate Stock - Common               | 3,849,000.00  | 1,152,801.30  | 678,749.78        |
|                       | WEST BICKFORD HOLDINGS LLC                                                                                                                                              | Partnership/Joint Venture Interests    | 2,834,774.00  | 2,834,774.00  | 4,882,647.00      |
|                       | WEST CHINA CEMENT GBPO.002                                                                                                                                              | Corporate Stock - Common               | 4,082,000.00  | 659,528.22    | 552,653.80        |
|                       | WEST FRASER TIMBER COM NPV                                                                                                                                              | Corporate Stock - Common               | 88,254.00     | 1,992,219.96  | 4,357,775.48      |
|                       | WEST HILLSBOROUGH INVESTORS LLC                                                                                                                                         | Partnership/Joint Venture Interests    | 1,411,931.00  | 1,411,931.00  | 1,786,804.00      |
|                       | WEST JAPAN RAILWAY NPV                                                                                                                                                  | Corporate Stock - Common               | 10,000.00     | 685,942.32    | 707,378.21        |
|                       | WEST PRAIRIE ESTATES LLC                                                                                                                                                | Partnership/Joint Venture Interests    | 1,821,970.00  | 1,821,970.00  | 2,967,659.00      |
|                       | WEST SCOTT ROAD, LLC                                                                                                                                                    | Partnership/Joint Venture Interests    | 1,953,072.00  | 1,953,072.00  | 2,954,159.00      |



| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par      | (d) Cost       | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|----------------|----------------|-------------------|
|                       | WESTAR ENERGY INC 4.1% DUE 04-01-2043                                                                                                                                      | Corporate Debt Instruments - Preferred | 295,000.00     | 305,251.25     | 282,969.61        |
|                       | WESTAR ENERGY INC 4.125 DUE 03-01-2042                                                                                                                                     | Corporate Debt Instruments - Preferred | 295,000.00     | 285,420.10     | 288,410.88        |
|                       | WESTAR ENERGY INC 4.25% DUE 12-01-2045                                                                                                                                     | Corporate Debt Instruments - Other     | 260,000.00     | 258,944.40     | 254,913.88        |
|                       | WESTBROOK RE FUND IX                                                                                                                                                       | Partnership/Joint Venture Interests    | 28,896,321.00  | 28,896,321.00  | 32,366,044.00     |
|                       | WESTBROOK REAL ESTATE FUND VII LP                                                                                                                                          | Partnership/Joint Venture Interests    | 20,052,105.00  | 20,052,105.00  | 14,298,387.00     |
|                       | WESTBROOK REAL ESTATE FUND VIII                                                                                                                                            | Partnership/Joint Venture Interests    | 25,818,625.00  | 25,818,625.00  | 16,129,465.00     |
|                       | Westbrook Real Estate Fund X LP                                                                                                                                            | Partnership/Joint Venture Interests    | 38,590,798.00  | 38,590,798.00  | 39,936,351.00     |
|                       | WESTERN ALLIANCE BANCORPORATION COM                                                                                                                                        | Corporate Stock - Common               | 63,469.00      | 3,277,182.63   | 2,506,390.81      |
|                       | WESTERN UN CO 6.2% DUE 11-17-2036                                                                                                                                          | Corporate Debt Instruments - Other     | 195,000.00     | 200,616.00     | 188,349.72        |
|                       | WESTERN UNION CO                                                                                                                                                           | Corporate Stock - Common               | 4,939.00       | 95,481.43      | 84,259.34         |
|                       | WESTLAKE CHEM CORP 5% DUE 08-15-2046                                                                                                                                       | Corporate Debt Instruments - Other     | 665,000.00     | 652,332.42     | 607,196.21        |
|                       | WESTLAKE CHEM CORP COM STK                                                                                                                                                 | Corporate Stock - Common               | 318.00         | 23,049.69      | 21,042.06         |
|                       | WESTN DIGITAL CORP COM                                                                                                                                                     | Corporate Stock - Common               | 113,712.00     | 8,434,297.84   | 4,203,932.64      |
|                       | WESTN GAS PARTNERS 5.3% 03-01-2048                                                                                                                                         | Corporate Debt Instruments - Other     | 940,000.00     | 864,317.66     | 811,141.99        |
|                       | WESTN GAS PARTNERS 5.5% DUE 08-15-2048                                                                                                                                     | Corporate Debt Instruments - Other     | 4,773,000.00   | 4,642,110.16   | 4,249,144.16      |
|                       | WESTPAC BKG CORP 2.15% DUE 03-06-2020                                                                                                                                      | Corporate Debt Instruments - Other     | 1,500,000.00   | 1,481,010.00   | 1,483,917.00      |
|                       | WESTPAC BKG CORP N Y BRH INSTL CTF DEP 01-10-2018 VAR RT 01-10-2019                                                                                                        | Certificates of Deposit                | 10,000,000.00  | 10,000,000.00  | 10,000,580.00     |
|                       | WESTPAC BKG CORP N Y BRH INSTL CTF DEP P 01-17-2018 VAR RT 01-17-2019                                                                                                      | Certificates of Deposit                | 4,000,000.00   | 4,000,000.00   | 3,999,868.00      |
|                       | WESTPAC BKG CORP N Y BRH INSTL CTF DEP P 06-04-2018 FLTG 06-04-2019                                                                                                        | Certificates of Deposit                | 5,000,000.00   | 5,000,000.00   | 4,998,710.00      |
|                       | WESTPAC BKG CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 255,012.00     | 6,168,996.87   | 4,495,392.49      |
|                       | WESTPAC BKG CORP NT FLTG RATE DUE 05-15-2020 REG                                                                                                                           | Corporate Debt Instruments - Other     | 7,000,000.00   | 7,000,000.00   | 6,965,882.00      |
|                       | WESTPORTS HOLDINGS MYRO.1                                                                                                                                                  | Corporate Stock - Common               | 10,900.00      | 9,803.04       | 9,548.22          |
|                       | WESTROCK CO COM                                                                                                                                                            | Corporate Stock - Common               | 30,381.00      | 1,817,072.93   | 1,147,186.56      |
|                       | WESTVACO CORP DEL 7.95% DUE 02-15-2031                                                                                                                                     | Corporate Debt Instruments - Other     | 85,000.00      | 104,843.25     | 108,541.69        |
|                       | WESTVACO CORP DEL 8.2% DUE 01-15-2030                                                                                                                                      | Corporate Debt Instruments - Other     | 130,000.00     | 159,031.60     | 165,046.70        |
|                       | WEWORK COS INC 7.875% DUE 05-01-2025                                                                                                                                       | Corporate Debt Instruments - Other     | 233,000.00     | 217,170.00     | 206,787.50        |
|                       | WEX INC COM                                                                                                                                                                | Corporate Stock - Common               | 2,200.00       | 325,898.71     | 308,132.00        |
|                       | WEYERHAEUSER CO COM                                                                                                                                                        | Other                                  | 6,543.00       | 224,790.36     | 143,029.98        |
|                       | WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO                                                                                                                               | Corporate Debt Instruments - Other     | 1,700,000.00   | 2,299,641.00   | 2,078,822.90      |
|                       | WH GROUP LIMITED COMSTK                                                                                                                                                    | Corporate Stock - Common               | 2,285,000.00   | 2,107,311.76   | 1,759,858.73      |
|                       | WHARF REAL ESTATE HKD0.1                                                                                                                                                   | Corporate Stock - Common               | 78,000.00      | 408,990.57     | 466,743.72        |
|                       | WHARF(HLDGS) NPV                                                                                                                                                           | Corporate Stock - Common               | 81,000.00      | 223,660.06     | 211,052.00        |
|                       | WHEATON PRECIOUS M COM NPV                                                                                                                                                 | Corporate Stock - Common               | 80,894.00      | 1,595,500.41   | 1,578,433.96      |
|                       | WHEATON PRECIOUS METALS CORP COM                                                                                                                                           | Corporate Stock - Common               | 90,054.00      | 1,702,319.81   | 1,758,754.62      |
|                       | WHEELOCK & COMPANY NPV                                                                                                                                                     | Corporate Stock - Common               | 33,140.00      | 207,209.25     | 189,417.39        |
|                       | WHIRLPOOL CORP COM                                                                                                                                                         | Corporate Stock - Common               | 54,991.00      | 7,018,769.56   | 5,876,888.17      |
|                       | WHITBREAD ORD GBP0.76797385                                                                                                                                                | Corporate Stock - Common               | 37.00          | 2,021.56       | 2,157.77          |
|                       | WHITE DEER ENERGY LP II                                                                                                                                                    | Partnership/Joint Venture Interests    | 37,062,724.00  | 37,062,724.00  | 37,321,630.00     |
|                       | WHITE DEER ENERGY, L.P.                                                                                                                                                    | Partnership/Joint Venture Interests    | 1.00           | 1.00           | 4,965,449.00      |
|                       | WHITE ROCK LAND INVESTORS, LLC                                                                                                                                             | Partnership/Joint Venture Interests    | 2,818,133.00   | 2,818,133.00   | 6,296,894.00      |
|                       | WHITECAP RES INC COMM STK                                                                                                                                                  | Corporate Stock - Common               | 219,650.00     | 1,343,003.48   | 699,573.51        |
|                       | WHITECAP RESOURCES INC COMMON STOCK                                                                                                                                        | Corporate Stock - Common               | 208,950.00     | 1,374,168.70   | 665,494.58        |
|                       | WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT)                                                                                                                     | Corporate Stock - Common               | 94,103.00      | 3,122,831.67   | 2,135,197.07      |
|                       | WHITING PETE CORP SR NT CONV 1.25% DUE 04-01-2020 REG                                                                                                                      | Corporate Debt Instruments - Other     | 1,190,000.00   | 1,030,206.25   | 1,125,043.85      |
|                       | WHITING PETROLEUM CORP 6.625% DUE 01-15-2026 BEO                                                                                                                           | Corporate Debt Instruments - Other     | 270,000.00     | 278,357.73     | 231,525.00        |
|                       | WI ELEC PWR CO 4.25 06-01-2044                                                                                                                                             | Corporate Debt Instruments - Other     | 850,000.00     | 844,696.00     | 840,309.15        |
|                       | WI ENERGY CORP 3.55% DUE 06-15-2025                                                                                                                                        | Corporate Debt Instruments - Other     | 1,800,000.00   | 1,799,694.00   | 1,781,481.60      |
|                       | WI PUB SVC CORP 3.35% DUE 11-21-2021                                                                                                                                       | Corporate Debt Instruments - Other     | 160,000.00     | 159,896.00     | 161,561.92        |
|                       | WI PWR & LT CO 4.1% DUE 10-15-2044                                                                                                                                         | Corporate Debt Instruments - Preferred | 700,000.00     | 702,940.00     | 664,887.30        |
|                       | WI TREASURY SEC 3.375% DUE 11-15-2048 REG                                                                                                                                  | U.S. Government Securities             | 5,000,000.00   | 4,963,281.25   | 5,346,875.00      |
|                       | WI UNITED STATES TREAS BILLS T/BILL ZCPN DUE 01-02-2019                                                                                                                    | U.S. Government Securities             | 150,000,000.00 | 149,569,097.50 | 150,000,000.00    |
|                       | WILLIAM MARSH RICE 3.774% DUE 05-15-2055                                                                                                                                   | Corporate Debt Instruments - Other     | 290,000.00     | 290,000.00     | 278,833.55        |
|                       | WILLIAMS CO INC COM                                                                                                                                                        | Corporate Stock - Common               | 72,172.00      | 2,076,841.70   | 1,591,392.60      |
|                       | WILLIAMS COS INC 5.75% DUE 06-24-2044                                                                                                                                      | Corporate Debt Instruments - Other     | 1,304,000.00   | 1,364,310.00   | 1,310,557.82      |
|                       | WILLIAMS PARTNERS 3.6% DUE 03-15-2022                                                                                                                                      | Corporate Debt Instruments - Other     | 200,000.00     | 189,920.00     | 196,242.00        |
|                       | WILLIAMS PARTNERS 3.75% DUE 06-15-2027                                                                                                                                     | Corporate Debt Instruments - Other     | 12,000.00      | 11,993.88      | 11,370.94         |
|                       | WILLIAMS PARTNERS 4.9% DUE 01-15-2045                                                                                                                                      | Corporate Debt Instruments - Other     | 4,580,000.00   | 4,477,766.15   | 4,152,539.44      |
|                       | WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                                                                                                                      | Corporate Debt Instruments - Other     | 8,586,000.00   | 8,419,648.44   | 7,932,742.78      |
|                       | WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                                                                                                                      | Corporate Debt Instruments - Other     | 6,400,000.00   | 6,215,591.75   | 6,100,006.40      |
|                       | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                                                                                                                                       | Corporate Debt Instruments - Other     | 165,000.00     | 188,046.10     | 165,755.70        |
|                       | WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                                                                                                                               | Corporate Debt Instruments - Other     | 1,195,000.00   | 1,135,485.25   | 1,084,347.78      |
|                       | WILLIAMS SONOMA INC COM                                                                                                                                                    | Corporate Stock - Common               | 39,775.00      | 2,502,718.15   | 2,006,648.75      |
|                       | WILLIS NORTH AMERICA INC 5.05% 09-15-2048                                                                                                                                  | Corporate Debt Instruments - Other     | 1,713,000.00   | 1,692,007.56   | 1,645,632.85      |
| *                     | WILLIS TOWERS WATSON PLC COM USD0.000115                                                                                                                                   | Corporate Stock - Common               | 43,592.00      | 6,373,820.43   | 6,619,881.12      |
|                       | WILLIS-KNIGHTON 4.813% DUE 09-01-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 170,000.00     | 170,000.00     | 176,364.46        |
|                       | WILLOW BROOK CENTRE BRISTOL LIMITED                                                                                                                                        | Partnership/Joint Venture Interests    | 6,754,558.87   | 8,918,719.04   | 10,623,134.91     |
|                       | WILMAR INTERNATIONAL LTD NPV                                                                                                                                               | Corporate Stock - Common               | 51,100.00      | 116,909.19     | 116,971.39        |
|                       | WIN SEMICONDUCTORS TWD10                                                                                                                                                   | Corporate Stock - Common               | 3,000.00       | 12,309.91      | 11,517.06         |
|                       | WINBOND ELECTRONIC TWD10                                                                                                                                                   | Corporate Stock - Common               | 22,000.00      | 10,254.72      | 9,698.41          |
|                       | WIND TRE SPA 5% DUE 01-20-2026                                                                                                                                             | Corporate Debt Instruments - Other     | 1,030,000.00   | 988,566.25     | 846,866.00        |
|                       | WINGSTOP INC COM                                                                                                                                                           | Corporate Stock - Common               | 12,220.00      | 594,967.77     | 784,401.80        |
|                       | WINPAK COM NPV                                                                                                                                                             | Corporate Stock - Common               | 137,245.00     | 3,603,216.73   | 4,798,249.19      |
|                       | WINTER STREET OPPORTUNITIES FUND LP                                                                                                                                        | Partnership/Joint Venture Interests    | 3,934,443.98   | 3,934,443.98   | 99,451.00         |
|                       | WIPRO INR2                                                                                                                                                                 | Corporate Stock - Common               | 337,169.00     | 1,412,630.39   | 1,597,828.02      |
|                       | WIRECARD AG NPV                                                                                                                                                            | Corporate Stock - Common               | 106,984.00     | 8,411,904.30   | 16,241,275.99     |
|                       | WISTRON CORP TWD10                                                                                                                                                         | Corporate Stock - Common               | 23,000.00      | 14,915.32      | 14,292.22         |
|                       | WIZZ AIR HLDGS PLC ORD GBP0.0001                                                                                                                                           | Corporate Stock - Common               | 125,301.00     | 5,233,197.48   | 4,471,526.02      |
|                       | WM MORRISON SUPERMARKETS ORD GBP0.10                                                                                                                                       | Corporate Stock - Common               | 346,630.00     | 1,172,435.30   | 941,430.54        |
|                       | WOLTERS KLUWER EURO.12                                                                                                                                                     | Corporate Stock - Common               | 26,848.00      | 952,270.65     | 1,585,512.17      |
|                       | WOLVERINE WORLD WIDE INC COM                                                                                                                                               | Corporate Stock - Common               | 64,960.00      | 1,890,041.22   | 2,071,574.40      |
|                       | WONIK IPS COM STK                                                                                                                                                          | Corporate Stock - Common               | 199,486.00     | 5,065,860.37   | 3,593,537.01      |
|                       | WOOD GROUP (JOHN) ORD GBP0.0428571                                                                                                                                         | Corporate Stock - Common               | 44,046.00      | 412,502.99     | 283,962.96        |
|                       | WOODSIDE PETROLEUM NPV                                                                                                                                                     | Corporate Stock - Common               | 24,058.00      | 615,799.57     | 530,461.59        |
|                       | WOOLWORTHS GRP LTD NPV                                                                                                                                                     | Corporate Stock - Common               | 225,031.00     | 4,565,959.14   | 4,660,770.20      |
|                       | WOORI BANK KRW5000                                                                                                                                                         | Corporate Stock - Common               | 119,034.00     | 1,475,364.57   | 1,664,214.37      |
|                       | WORKDAY INC .25% 10-01-2022                                                                                                                                                | Corporate Debt Instruments - Other     | 3,935,000.00   | 4,180,930.83   | 4,807,535.10      |
|                       | WORKDAY INC SR NT CONV 1.5 DUE 07-15-2020 REG                                                                                                                              | Corporate Debt Instruments - Other     | 845,000.00     | 1,218,777.68   | 1,671,384.65      |
|                       | WORLD WRESTLING ENTMTNT                                                                                                                                                    | Corporate Stock - Common               | 5,065.00       | 318,860.58     | 378,456.80        |
|                       | WORLDLINE EURO.68                                                                                                                                                          | Corporate Stock - Common               | 18,628.00      | 980,268.16     | 898,632.08        |
|                       | WORLDPAY INC COM USD0.00001 CL A                                                                                                                                           | Corporate Stock - Common               | 231,579.00     | 18,068,084.39  | 17,699,582.97     |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party &<br>(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category                         | Share/Par     | (d) Cost      | (e) Current Value |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|---------------|---------------|-------------------|
|                       | WORLEYPARSONS LIMITED NPV                                                                                                                                                  | Corporate Stock - Common               | 20,626.00     | 199,170.78    | 165,826.44        |
|                       | WOWPRIME CORP TWD10                                                                                                                                                        | Corporate Stock - Common               | 65,000.00     | 377,631.13    | 166,428.08        |
|                       | WPG HOLDINGS TWD10                                                                                                                                                         | Corporate Stock - Common               | 12,880.00     | 16,553.59     | 15,483.49         |
|                       | WPP AUNZ LTD NPV                                                                                                                                                           | Corporate Stock - Common               | 169,033.00    | 108,271.70    | 67,829.56         |
|                       | WPP PLC ORD GBP0.10                                                                                                                                                        | Corporate Stock - Common               | 107,766.00    | 1,896,110.22  | 1,161,965.19      |
|                       | WPX ENERGY INC 5.25% DUE 09-15-2024                                                                                                                                        | Corporate Debt Instruments - Other     | 505,000.00    | 499,532.50    | 457,025.00        |
|                       | WPX ENERGY INC 6% DUE 01-15-2022                                                                                                                                           | Corporate Debt Instruments - Other     | 196,000.00    | 176,945.41    | 190,610.00        |
|                       | WPX ENERGY INC COM SHS                                                                                                                                                     | Corporate Stock - Common               | 308,146.00    | 4,250,199.93  | 3,497,457.10      |
|                       | WPX ENERGY INC FIXED 5.75% 06-01-2026                                                                                                                                      | Corporate Debt Instruments - Other     | 278,000.00    | 276,497.50    | 251,590.00        |
|                       | WRIGHT MED GROUP 1.625% DUE 06-15-2023                                                                                                                                     | Corporate Debt Instruments - Other     | 2,266,000.00  | 2,236,519.48  | 2,307,562.97      |
|                       | WRIGHT MED GROUP INC NT CONV 2% DUE 02-15-2020 BEO                                                                                                                         | Corporate Debt Instruments - Other     | 1,915,000.00  | 2,003,649.68  | 2,022,012.12      |
|                       | WRIGLEY CO-INVEST LP                                                                                                                                                       | Partnership/Joint Venture Interests    | 45,573,009.00 | 45,573,009.00 | 45,401,947.00     |
|                       | WSFS FINANCIAL CORP COM                                                                                                                                                    | Corporate Stock - Common               | 22,212.00     | 790,367.98    | 842,056.92        |
|                       | WULIANGYE YIBIN CO. LTD. 'A'CNY1 (STOCK CONNECT)                                                                                                                           | Corporate Stock - Common               | 496,500.00    | 4,299,338.54  | 3,676,948.04      |
|                       | WUXI APPTec CO LTD COMMON STOCK                                                                                                                                            | Corporate Stock - Common               | 127,445.00    | 1,120,789.47  | 1,106,893.93      |
|                       | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO                                                                                                                                | Corporate Debt Instruments - Preferred | 3,506,000.00  | 4,234,247.61  | 4,204,623.10      |
|                       | WYNDHAM DESTINATIONS INC COM STK                                                                                                                                           | Corporate Stock - Common               | 171,945.00    | 7,701,180.45  | 6,162,508.80      |
|                       | WYNDHAM HOTELS & RESORTS INC COM                                                                                                                                           | Corporate Stock - Common               | 73,824.00     | 4,257,421.18  | 3,349,394.88      |
|                       | WYNN MACAU LTD HKD0.001                                                                                                                                                    | Corporate Stock - Common               | 228,000.00    | 540,977.70    | 497,389.95        |
|                       | WYNN RESORTS LTD COM                                                                                                                                                       | Corporate Stock - Common               | 862.00        | 103,314.22    | 85,260.42         |
|                       | XCEL ENERGY INC 3.35% DUE 12-01-2026                                                                                                                                       | Corporate Debt Instruments - Other     | 6,050,000.00  | 6,079,212.10  | 5,869,691.85      |
|                       | XCEL ENERGY INC 4.8% DUE 09-15-2041                                                                                                                                        | Corporate Debt Instruments - Other     | 4,914,000.00  | 5,331,257.55  | 5,000,967.97      |
|                       | XCEL ENERGY INC COM                                                                                                                                                        | Corporate Stock - Common               | 19,453.00     | 1,015,161.12  | 958,449.31        |
|                       | XEROX CORP COM NEW COM NEW                                                                                                                                                 | Corporate Stock - Common               | 2,587.00      | 70,449.79     | 51,119.12         |
|                       | XILINX INC COM                                                                                                                                                             | Corporate Stock - Common               | 28.00         | 1,875.16      | 2,384.76          |
|                       | XING SE NPV (REGD)                                                                                                                                                         | Corporate Stock - Common               | 7,639.00      | 2,376,769.86  | 2,073,974.27      |
|                       | XINJIANG GOLDWIND COMSTK                                                                                                                                                   | Corporate Stock - Common               | 10,200.00     | 9,707.21      | 9,041.36          |
|                       | XINYI GLASS HLDGS HKD0.1                                                                                                                                                   | Corporate Stock - Common               | 842,000.00    | 1,004,031.19  | 931,331.46        |
|                       | XINYI SOLAR HLDGS HKD0.10                                                                                                                                                  | Corporate Stock - Common               | 34,000.00     | 9,325.51      | 11,942.24         |
|                       | XLIT LTD 5.5% DUE 03-31-2045                                                                                                                                               | Corporate Debt Instruments - Other     | 2,610,000.00  | 2,718,604.30  | 2,698,854.84      |
|                       | YAGEO CORP TWD10                                                                                                                                                           | Corporate Stock - Common               | 58,689.00     | 506,717.56    | 609,096.24        |
|                       | YAHOO JAPAN CORP NPV                                                                                                                                                       | Corporate Stock - Common               | 650,700.00    | 1,810,140.80  | 1,625,044.90      |
|                       | YAKULT HONSHA CO NPV                                                                                                                                                       | Corporate Stock - Common               | 30,400.00     | 2,195,521.42  | 2,139,069.41      |
|                       | YAMADA DENKI CO LTD NPV                                                                                                                                                    | Corporate Stock - Common               | 180,800.00    | 962,017.70    | 868,446.43        |
|                       | YAMAGUCHI FINANCIA NPV                                                                                                                                                     | Corporate Stock - Common               | 12,800.00     | 141,015.75    | 123,082.53        |
|                       | YAMAHA CORP NPV                                                                                                                                                            | Corporate Stock - Common               | 2,800.00      | 120,847.31    | 119,436.72        |
|                       | YAMAHA MOTOR CO NPV                                                                                                                                                        | Corporate Stock - Common               | 130,300.00    | 3,798,476.31  | 2,564,076.93      |
|                       | YA-MAN LTD PLACEMENT                                                                                                                                                       | Corporate Stock - Common               | 25,000.00     | 490,894.40    | 313,539.63        |
|                       | YAMANA GOLD INC COM NPV                                                                                                                                                    | Corporate Stock - Common               | 72,976.00     | 200,513.91    | 171,513.37        |
|                       | YAMANA GOLD INC COM STK                                                                                                                                                    | Corporate Stock - Common               | 590,852.00    | 2,417,157.46  | 1,394,410.72      |
|                       | YAMATO HOLDINGS NPV                                                                                                                                                        | Corporate Stock - Common               | 66,100.00     | 1,741,919.68  | 1,821,869.39      |
|                       | YAMAZAKI BAKING COM NPV                                                                                                                                                    | Corporate Stock - Common               | 100.00        | 2,011.82      | 2,101.81          |
|                       | YANDEX N.V. COM USD0.01 CL 'A'                                                                                                                                             | Corporate Stock - Common               | 309,976.00    | 8,779,014.99  | 8,477,843.60      |
|                       | YANGTZE OPTICAL FI NPV                                                                                                                                                     | Corporate Stock - Common               | 599,500.00    | 2,539,547.93  | 1,638,616.23      |
|                       | YANGZUIANG SHIPBU NPV (SGD)                                                                                                                                                | Corporate Stock - Common               | 628,200.00    | 500,640.36    | 576,118.86        |
|                       | YANZHOU COAL MINING CO 'H' CNY1                                                                                                                                            | Corporate Stock - Common               | 1,148,434.00  | 1,194,434.67  | 926,687.40        |
|                       | YAPI KREDI BANKASI TRY1                                                                                                                                                    | Corporate Stock - Common               | 487,816.00    | 554,113.92    | 146,714.34        |
|                       | YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE                                                                                                                        | Corporate Debt Instruments - Other     | 200,000.00    | 199,496.00    | 199,342.80        |
|                       | YARA INTERNATIONAL NOK1.7                                                                                                                                                  | Corporate Stock - Common               | 225,979.00    | 10,051,090.86 | 8,703,394.27      |
|                       | YES BANK INR2                                                                                                                                                              | Corporate Stock - Common               | 581,510.00    | 1,557,107.32  | 1,514,266.53      |
|                       | YIHAI INTERNATIONAL USD0.00001                                                                                                                                             | Corporate Stock - Common               | 91,000.00     | 260,077.53    | 222,462.91        |
|                       | YOKOGAWA ELECTRIC NPV                                                                                                                                                      | Corporate Stock - Common               | 14,300.00     | 309,940.85    | 247,771.95        |
|                       | YOKOHAMA RUBBER CO NPV                                                                                                                                                     | Corporate Stock - Common               | 7,400.00      | 151,037.35    | 139,279.04        |
|                       | YOKOWO CO LTD NPV                                                                                                                                                          | Corporate Stock - Common               | 12,200.00     | 159,164.19    | 156,454.45        |
|                       | YONG PYONG RESORT KRW5000                                                                                                                                                  | Corporate Stock - Common               | 12,008.00     | 65,150.73     | 65,539.27         |
|                       | YTL CORP MYR0.10                                                                                                                                                           | Corporate Stock - Common               | 33,700.00     | 9,776.96      | 8,236.42          |
|                       | YUANTA FINL HOLDS TWD10                                                                                                                                                    | Corporate Stock - Common               | 2,727,000.00  | 1,333,664.74  | 1,370,730.72      |
|                       | YUE YUEN INDL HLDG HKD0.25                                                                                                                                                 | Corporate Stock - Common               | 408,000.00    | 1,370,166.45  | 1,305,395.73      |
|                       | YUEXIU PROPERTY COMPANY LTD HKD 0.10                                                                                                                                       | Corporate Stock - Common               | 2,938,000.00  | 480,507.83    | 540,366.70        |
|                       | YUM BRANDS INC COM                                                                                                                                                         | Corporate Stock - Common               | 120.00        | 10,912.92     | 11,030.40         |
|                       | YUM CHINA HLDGS INC COM                                                                                                                                                    | Corporate Stock - Common               | 94,498.00     | 3,194,246.57  | 3,168,517.94      |
|                       | YUME NO MACHI SOUZ NPV                                                                                                                                                     | Corporate Stock - Common               | 4,600.00      | 54,575.83     | 53,456.68         |
|                       | YUZHOU PROPERTIES HKD0.10                                                                                                                                                  | Corporate Stock - Common               | 23,939.00     | 10,094.25     | 9,876.04          |
|                       | ZALANDO SE NPV                                                                                                                                                             | Corporate Stock - Common               | 91,017.00     | 2,921,208.53  | 2,334,794.22      |
|                       | ZAYO GROUP HLDGS INC COM                                                                                                                                                   | Corporate Stock - Common               | 10,264.00     | 267,089.85    | 234,429.76        |
|                       | ZAYO GROUP LLC / 6.375% DUE 05-15-2025                                                                                                                                     | Corporate Debt Instruments - Other     | 828,000.00    | 869,400.00    | 770,040.00        |
|                       | ZEAL NETWORK SE NPV(CI)                                                                                                                                                    | Corporate Stock - Common               | 786.00        | 18,548.27     | 18,689.13         |
|                       | ZENKOKU HOSHO CO L NPV                                                                                                                                                     | Corporate Stock - Common               | 22,000.00     | 934,517.76    | 690,789.77        |
|                       | ZENRIN CO LTD NPV                                                                                                                                                          | Corporate Stock - Common               | 37,000.00     | 1,015,866.56  | 785,088.64        |
|                       | ZHAOJIN MINING IND 'H'CNY1                                                                                                                                                 | Corporate Stock - Common               | 224,000.00    | 201,628.27    | 227,451.83        |
|                       | ZHEJIANG EXPRESS 'H'CNY1                                                                                                                                                   | Corporate Stock - Common               | 14,000.00     | 10,019.44     | 12,141.49         |
|                       | ZHEJIANG SEMIR GARMENT CO LTD 'A'CNY1                                                                                                                                      | Corporate Stock - Common               | 366,679.00    | 682,579.99    | 476,071.33        |
|                       | ZHEJIANG XINAN CHEMICAL INDUSTRIAL 'A'CNY1(STOCK CONNECT )                                                                                                                 | Corporate Stock - Common               | 104,500.00    | 166,063.21    | 162,597.98        |
|                       | ZHEN DING TECHNOLO TWD10                                                                                                                                                   | Corporate Stock - Common               | 649,000.00    | 1,444,051.36  | 1,693,392.33      |
|                       | ZHONGAN ONLINE P & C INS CO LTD CNY1 144A                                                                                                                                  | Corporate Stock - Common               | 1,600.00      | 6,562.31      | 5,119.20          |
|                       | ZHONGSHENG GROUP H HKD0.0001                                                                                                                                               | Corporate Stock - Common               | 5,000.00      | 10,422.55     | 9,911.42          |
|                       | ZHUZHOU CRRC TIMES ELECTRIC CO LTD                                                                                                                                         | Corporate Stock - Common               | 456,200.00    | 2,447,435.48  | 2,528,828.07      |
|                       | ZIGGO BD FIN B V 6% DUE 01-15-2027                                                                                                                                         | Corporate Debt Instruments - Other     | 610,000.00    | 584,488.75    | 533,750.00        |
|                       | ZIJIN MINING GROUP LTD 'H'CNY0.1                                                                                                                                           | Corporate Stock - Common               | 54,000.00     | 17,842.02     | 20,484.46         |
|                       | ZILLOW GROUP INC 2.0% 12-01-2021                                                                                                                                           | Corporate Debt Instruments - Other     | 1,720,000.00  | 1,926,469.77  | 1,671,372.16      |
|                       | ZILLOW GROUP INC COM USD0.0001 CLASS C                                                                                                                                     | Corporate Stock - Common               | 25,024.00     | 1,212,907.61  | 790,257.92        |
|                       | ZIMMER BIOMET 3.15% DUE 04-01-2022                                                                                                                                         | Corporate Debt Instruments - Other     | 200,000.00    | 199,498.00    | 195,542.20        |
|                       | ZIMMER BIOMET HLDGS INC COM                                                                                                                                                | Corporate Stock - Common               | 1,753.00      | 221,164.65    | 181,821.16        |
|                       | ZIONS BANCORPORATION N A                                                                                                                                                   | Corporate Stock - Common               | 1,848.00      | 95,895.21     | 75,287.52         |
|                       | ZOETIS INC 3.95% 09-12-2047                                                                                                                                                | Corporate Debt Instruments - Other     | 300,000.00    | 298,224.00    | 275,652.30        |
|                       | ZOETIS INC COM USD0.01 CL 'A'                                                                                                                                              | Corporate Stock - Common               | 104,095.00    | 4,998,423.06  | 8,904,286.30      |
|                       | ZOETIS INC FIXED 4.45% DUE 08-20-2048                                                                                                                                      | Corporate Debt Instruments - Other     | 1,290,000.00  | 1,289,905.50  | 1,264,104.54      |
|                       | ZON OPTIMUS SGPS SA                                                                                                                                                        | Corporate Stock - Common               | 32,934.00     | 221,060.14    | 199,348.83        |
|                       | ZOZO INC                                                                                                                                                                   | Corporate Stock - Common               | 55,200.00     | 2,202,372.37  | 1,011,274.67      |
|                       | ZTE CORP 'H'CNY1                                                                                                                                                           | Corporate Stock - Common               | 2,400.00      | 4,723.60      | 4,536.78          |

| (a) Party in Interest | (b) Identity of issue, borrower, lessor, or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Asset Category           | Share/Par    | (d) Cost     | (e) Current Value |
|-----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|--------------|--------------|-------------------|
|                       | ZUORA INC CL A COM CL A COM                                                                                                                                             | Corporate Stock - Common | 15,126.00    | 348,506.20   | 274,385.64        |
|                       | ZURICH INSURANCE GROUP AG CHF0.10                                                                                                                                       | Corporate Stock - Common | 24,710.00    | 6,553,424.52 | 7,346,825.93      |
|                       | ZYNGA INC                                                                                                                                                               | Corporate Stock - Common | 1,048,881.00 | 4,154,938.33 | 4,122,102.33      |